



Derivatives Monthly Statistics Report

For May 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
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

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	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
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	10210	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	10410	2	0.00
03/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	10310	2	10310	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	49870	4	0.00
03/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	49770	4	49770	4	0.00
03/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	49970	4	49970	4	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	348.01	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	10750	0	0.00
03/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	10650	0	10650	0	0.00
03/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	10850	0	10850	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	8.8220	0.0200	0.00
03/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.4050	5.5860	94.4050	3,001.00
03/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3900	5.6040	94.3900	3,890.00
03/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3540	5.6320	94.3540	2,000.00
03/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.68	94.2840	5.6800	94.2840	0.00
03/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1370	5.8070	94.1370	14,700.00
03/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.91	94.0480	5.9130	94.0480	0.00

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03/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.18	93.7840	6.1780	93.7840	5,591.00
03/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.55	93.4020	6.5500	93.4020	1,090.00
03/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.00	92.9400	7.0030	92.9400	2,890.00
03/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.42	92.5140	7.4210	92.5140	44,710.00
03/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.79	92.1570	7.7850	92.1570	490.00
03/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.12	91.8350	8.1200	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	8.00	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	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/05/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	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	7.6200	123.3401	705.00
03/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	539	1	539	1	0.00
03/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	740	1	740	1	0.00
03/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	190	0	190	0	0.00
03/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	349	0	349	0	0.00
03/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	20	0	20	0	0.00
03/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	66	0	66	0	0.00
03/05/2011	R157 On 05-May-11	7.80	Put	Bond Future	1	0	1	0	0.00
03/05/2011	R157 On 05-May-11	7.75	Put	Bond Future	5	0	5	0	0.00
03/05/2011	R157 On 04-August-11			Bond Future	7.76	125.1361	7.7560	125.1361	2,365.00
03/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	519	1	519	1	1,000.00
03/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	590	1	590	1	0.00
03/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	454	0	454	0	0.00
03/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	214	0	214	0	1,320.00
03/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2054	2	2054	2	0.00

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03/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	667	1	667	1	440.00
03/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1037	1	1037	1	0.00
03/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	867	1	867	1	440.00
03/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	349	0	349	0	1,320.00
03/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1274	1	1274	1	0.00
03/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1647	2	1647	2	0.00
03/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2394	3	2394	3	0.00
03/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1392	2	1392	2	0.00
03/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1516	2	1516	2	0.00
03/05/2011	R157 On 03-November-11			Bond Future	7.91	120.1125	7.9110	120.1125	3,684.00
03/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2000	2	2000	2	0.00
03/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1882	2	1882	2	0.00
03/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2122	2	2122	2	0.00
03/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	719	1	719	1	0.00
03/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	838	1	838	1	0.00
03/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	776	1	776	1	0.00
03/05/2011	R157 On 02-February-12			Bond Future	8.09	121.8461	8.0940	121.8461	0.00
03/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2382	2	2382	2	0.00
03/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2494	3	2494	3	0.00
03/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2272	2	2272	2	0.00
03/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1074	1	1074	1	0.00
03/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	962	1	962	1	0.00
03/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1017	1	1017	1	0.00
03/05/2011	R157 On 03-May-12			Bond Future	8.21	117.0886	8.2050	117.0886	0.00
03/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1827	0	1827	0	0.00
03/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1741	0	1741	0	0.00
03/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1915	0	1915	0	0.00
03/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1616	0	1616	0	0.00
03/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1757	0	1757	0	0.00
03/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1685	0	1685	0	0.00
03/05/2011	R186 On 05-May-11			Bond Future	8.62	119.6588	8.6190	119.6588	11,740.00
03/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	1250	1	1250	1	0.00
03/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1701	2	1701	2	0.00

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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	Call	Bond Future	830	1	830	1	0.00
03/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	66	0	66	0	0.00
03/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6090	6	6090	6	0.00
03/05/2011	R186 On 05-May-11	8.80	Put	Bond Future	4	0	4	0	0.00
03/05/2011	R186 On 05-May-11	8.75	Put	Bond Future	18	0	18	0	0.00
03/05/2011	R186 On 04-August-11			Bond Future	8.71	116.1113	8.7050	116.1113	19,476.00
03/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	949	1	949	1	0.00
03/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1079	1	1079	1	0.00
03/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	833	1	833	1	0.00
03/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1220	1	1220	1	600.00
03/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9023	9	9023	9	0.00
03/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2550	2	2550	2	200.00
03/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3865	4	3865	4	0.00
03/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1620	2	1620	2	200.00
03/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	292	0	292	0	600.00
03/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2596	3	2596	3	0.00
03/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5671	6	5671	6	0.00
03/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4591	5	4591	5	0.00
03/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4936	5	4936	5	0.00
03/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5295	6	5295	6	0.00
03/05/2011	R186 On 03-November-11			Bond Future	8.79	117.7683	8.7930	117.7683	13,791.00
03/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4722	5	4722	5	0.00
03/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4989	5	4989	5	0.00
03/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4462	4	4462	4	0.00
03/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3043	3	3043	3	0.00
03/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2680	3	2680	3	0.00
03/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2857	3	2857	3	0.00
03/05/2011	R186 On 02-February-12			Bond Future	8.89	114.1755	8.8860	114.1755	2,500.00
03/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5161	5	5161	5	0.00
03/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4923	5	4923	5	0.00
03/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5407	5	5407	5	0.00
03/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3955	4	3955	4	0.00

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03/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4353	5	4353	5	0.00
03/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4149	5	4149	5	0.00
03/05/2011	R186 On 03-May-12			Bond Future	8.95	116.1106	8.9500	116.1106	0.00
03/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5444	0	5444	0	0.00
03/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5687	1	5687	1	0.00
03/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5212	0	5212	0	0.00
03/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5212	0	5212	0	0.00
03/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4813	0	4813	0	0.00
03/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5006	0	5006	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	1750	2	0.00
03/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1800	2	1800	2	0.00
03/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1700	2	1700	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	97	0	0.00
03/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	147	0	147	0	0.00
03/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	47	0	47	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	211.95	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
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	1089	1	0.00
03/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	1039	1	1039	1	0.00
03/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1139	1	1139	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	99	0	0.00
03/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	49	0	49	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 04-August-11	231.45	Call	Bond Future	149	0	149	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	231.55	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	7.2290	108.0287	170.00
03/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1664	2	1664	2	0.00
03/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1822	2	1822	2	0.00
03/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1506	1	1506	1	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	7.80	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	7.3520	105.1953	0.00
03/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	536	1	536	1	0.00
03/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	605	1	605	1	0.00
03/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	472	0	472	0	0.00
03/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	931	1	931	1	0.00
03/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	762	1	762	1	0.00
03/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	843	1	843	1	0.00
03/05/2011	R201 On 03-November-11			Bond Future	7.49	106.6921	7.4890	106.6921	314.00
03/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1816	2	1816	2	0.00
03/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1714	2	1714	2	0.00
03/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1920	2	1920	2	0.00
03/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	367	1	367	1	0.00
03/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	435	1	435	1	0.00
03/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	400	1	400	1	0.00
03/05/2011	R201 On 02-February-12			Bond Future	7.65	103.8250	7.6520	103.8250	0.00
03/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2148	2	2148	2	0.00
03/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2240	2	2240	2	0.00
03/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2058	2	2058	2	0.00
03/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	657	1	657	1	0.00
03/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	586	1	586	1	0.00
03/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	620	1	620	1	0.00
03/05/2011	R201 On 03-May-12			Bond Future	7.74	105.5772	7.7370	105.5772	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-May-12	7.75	Call	Bond Future	1282	0	1282	0	0.00
03/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1216	0	1216	0	0.00
03/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1350	0	1350	0	0.00
03/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1201	0	1201	0	0.00
03/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1304	0	1304	0	0.00
03/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1251	0	1251	0	0.00
03/05/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3290	169.3150	451.00
03/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	42656	43	0.00
03/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	43684	44	0.00
03/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	41617	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	0.2790	169.1606	10,088.00
03/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19676	20	19676	20	0.00
03/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	20935	21	20935	21	0.00
03/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18403	18	18403	18	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	1.05	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	8.1800	101.5500	516.00
03/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	378	0	378	0	0.00
03/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	203	0	203	0	0.00
03/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	594	1	594	1	0.00
03/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	10	0	10	0	0.00
03/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	105	0	105	0	0.00
03/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	37	0	37	0	0.00
03/05/2011	R203 On 04-August-11			Bond Future	8.30	103.0315	8.3020	103.0315	0.00
03/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	600	1	600	1	0.00
03/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	525	1	525	1	0.00
03/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	681	1	681	1	0.00
03/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1875	2	1875	2	0.00
03/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2198	2	2198	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	R203 On 04-August-11	8.00	Put	Bond Future	2033	2	2033	2	0.00
03/05/2011	R203 On 03-November-11			Bond Future	8.43	100.3383	8.4340	100.3383	1,633.00
03/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1856	2	1856	2	0.00
03/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1983	2	1983	2	0.00
03/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1736	2	1736	2	0.00
03/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1664	2	1664	2	0.00
03/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1460	2	1460	2	0.00
03/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1558	2	1558	2	0.00
03/05/2011	R203 On 02-February-12			Bond Future	8.58	101.7852	8.5830	101.7852	0.00
03/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2620	3	2620	3	0.00
03/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2496	3	2496	3	0.00
03/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2747	3	2747	3	0.00
03/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1811	2	1811	2	0.00
03/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1990	2	1990	2	0.00
03/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1899	2	1899	2	0.00
03/05/2011	R203 On 03-May-12			Bond Future	8.68	99.3404	8.6820	99.3404	0.00
03/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2522	0	2522	0	0.00
03/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2405	0	2405	0	0.00
03/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2644	0	2644	0	0.00
03/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2154	0	2154	0	0.00
03/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2330	0	2330	0	0.00
03/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2239	0	2239	0	0.00
03/05/2011	R204 On 05-May-11			Bond Future	8.33	101.2232	8.3250	101.2232	0.00
03/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	957	1	957	1	0.00
03/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	1227	1	1227	1	0.00
03/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	693	1	693	1	0.00
03/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	9	0	9	0	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	8.50	Put	Bond Future	1	0	1	0	0.00
03/05/2011	R204 On 04-August-11			Bond Future	8.44	98.6676	8.4390	98.6676	0.00
03/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	493	1	493	1	0.00
03/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	566	1	566	1	0.00
03/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	429	1	429	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3076	3	3076	3	0.00
03/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2665	3	2665	3	0.00
03/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2866	3	2866	3	0.00
03/05/2011	R204 On 03-November-11			Bond Future	8.56	100.0747	8.5590	100.0747	2,134.00
03/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2540	3	2540	3	0.00
03/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	3	2390	3	0.00
03/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2694	3	2694	3	0.00
03/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1462	2	1462	2	0.00
03/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1667	2	1667	2	0.00
03/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1562	2	1562	2	0.00
03/05/2011	R204 On 02-February-12			Bond Future	8.69	97.4893	8.6890	97.4893	0.00
03/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3319	4	3319	4	0.00
03/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3473	4	3473	4	0.00
03/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3169	3	3169	3	0.00
03/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1880	2	1880	2	0.00
03/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1696	2	1696	2	0.00
03/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1785	2	1785	2	0.00
03/05/2011	R204 On 03-May-12			Bond Future	8.78	99.1347	8.7790	99.1347	0.00
03/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2705	0	2705	0	0.00
03/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2838	0	2838	0	0.00
03/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2578	0	2578	0	0.00
03/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2960	0	2960	0	0.00
03/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2737	0	2737	0	0.00
03/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2845	0	2845	0	0.00
03/05/2011	R206 On 05-May-11			Bond Future	6.91	103.7147	6.9140	103.7147	0.00
03/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1414	1	1414	1	0.00
03/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1294	1	1294	1	0.00
03/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1533	1	1533	1	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	7.45	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	7.0430	101.4600	6,506.00
03/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	414	0	414	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 04-August-11	6.95	Call	Bond Future	362	0	362	0	0.00
03/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	470	0	470	0	0.00
03/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	455	1	455	1	0.00
03/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	568	1	568	1	0.00
03/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	509	1	509	1	0.00
03/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9073	7.1860	102.9073	0.00
03/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1380	1	1380	1	0.00
03/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1458	1	1458	1	0.00
03/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1306	1	1306	1	0.00
03/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	285	0	285	0	0.00
03/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	240	0	240	0	0.00
03/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	261	0	261	0	0.00
03/05/2011	R206 On 02-February-12			Bond Future	7.37	100.6278	7.3710	100.6278	0.00
03/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1500	2	1500	2	0.00
03/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1436	1	1436	1	0.00
03/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1565	2	1565	2	0.00
03/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	367	0	367	0	0.00
03/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	413	0	413	0	0.00
03/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	390	0	390	0	0.00
03/05/2011	R206 On 03-May-12			Bond Future	7.46	102.3281	7.4590	102.3281	0.00
03/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	850	0	850	0	0.00
03/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	806	0	806	0	0.00
03/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	896	0	896	0	0.00
03/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	754	0	754	0	0.00
03/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	820	0	820	0	0.00
03/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	786	0	786	0	0.00
03/05/2011	R207 On 05-May-11			Bond Future	8.39	95.2095	8.3890	95.2095	6,240.00
03/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	659	1	659	1	0.00
03/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	933	1	933	1	0.00
03/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	411	0	411	0	0.00
03/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	57	0	57	0	0.00
03/05/2011	R207 On 05-May-11	8.55	Put	Bond Future	3	0	3	0	0.00
03/05/2011	R207 On 05-May-11	8.50	Put	Bond Future	17	0	17	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	R207 On 04-August-11			Bond Future	8.50	92.9522	8.4960	92.9522	5,240.00
03/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	847	1	847	1	0.00
03/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	954	1	954	1	0.00
03/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	748	1	748	1	0.00
03/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2440	3	2440	3	0.00
03/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2070	2	2070	2	0.00
03/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2251	2	2251	2	0.00
03/05/2011	R207 On 03-November-11			Bond Future	8.60	94.2795	8.6020	94.2795	600.00
03/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2494	3	2494	3	0.00
03/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2340	3	2340	3	0.00
03/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2654	3	2654	3	0.00
03/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1573	2	1573	2	0.00
03/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1803	2	1803	2	0.00
03/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1684	2	1684	2	0.00
03/05/2011	R207 On 02-February-12			Bond Future	8.72	91.9994	8.7190	91.9994	0.00
03/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3548	4	3548	4	0.00
03/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3709	4	3709	4	0.00
03/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3390	3	3390	3	0.00
03/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2166	2	2166	2	0.00
03/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1961	2	1961	2	0.00
03/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2062	2	2062	2	0.00
03/05/2011	R207 On 03-May-12			Bond Future	8.80	93.5580	8.8010	93.5580	0.00
03/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2868	0	2868	0	0.00
03/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3009	0	3009	0	0.00
03/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2732	0	2732	0	0.00
03/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3259	1	3259	1	0.00
03/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3014	0	3014	0	0.00
03/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3134	0	3134	0	0.00
03/05/2011	R208 On 05-May-11			Bond Future	8.43	89.2972	8.4340	89.2972	190.00
03/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	457	0	457	0	0.00
03/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	244	0	244	0	0.00
03/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	723	1	723	1	0.00
03/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	15	0	15	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	R208 On 05-May-11	8.45	Put	Bond Future	146	0	146	0	0.00
03/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	53	0	53	0	0.00
03/05/2011	R208 On 04-August-11			Bond Future	8.53	90.5994	8.5290	90.5994	220.00
03/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	841	1	841	1	0.00
03/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	950	1	950	1	0.00
03/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	741	1	741	1	0.00
03/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2742	3	2742	3	0.00
03/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2337	3	2337	3	0.00
03/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2534	3	2534	3	0.00
03/05/2011	R208 On 03-November-11			Bond Future	8.63	88.4932	8.6280	88.4932	5,999.00
03/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2627	3	2627	3	0.00
03/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2795	3	2795	3	0.00
03/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2466	2	2466	2	0.00
03/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2046	2	2046	2	0.00
03/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1795	2	1795	2	0.00
03/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1916	2	1916	2	0.00
03/05/2011	R208 On 02-February-12			Bond Future	8.73	89.7709	8.7330	89.7709	0.00
03/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3738	4	3738	4	0.00
03/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3569	4	3569	4	0.00
03/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3909	4	3909	4	0.00
03/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2122	2	2122	2	0.00
03/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2340	3	2340	3	0.00
03/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2230	3	2230	3	0.00
03/05/2011	R208 On 03-May-12			Bond Future	8.81	87.8869	8.8060	87.8869	0.00
03/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3819	1	3819	1	0.00
03/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3653	0	3653	0	0.00
03/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3988	1	3988	1	0.00
03/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2638	0	2638	0	0.00
03/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2853	0	2853	0	0.00
03/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2744	0	2744	0	0.00
03/05/2011	R209 On 05-May-11			Bond Future	8.77	75.1074	8.7680	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	8.55	Call	Bond Future	1	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	R209 On 05-May-11	8.45	Call	Bond Future	0	0	0	0	0.00
03/05/2011	R209 On 05-May-11	8.45	Put	Bond Future	2609	3	2609	3	0.00
03/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	1774	2	1774	2	0.00
03/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2189	2	2189	2	0.00
03/05/2011	R209 On 04-August-11			Bond Future	8.84	76.1990	8.8360	76.1990	0.00
03/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1058	1	1058	1	0.00
03/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1190	1	1190	1	0.00
03/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	937	1	937	1	0.00
03/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9085	9	9085	9	0.00
03/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	118	0	118	0	0.00
03/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4080	4	4080	4	0.00
03/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3499	4	3499	4	0.00
03/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3782	4	3782	4	0.00
03/05/2011	R209 On 03-November-11			Bond Future	8.91	74.1363	8.9060	74.1363	1,318.00
03/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2510	3	2510	3	0.00
03/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2338	2	2338	2	0.00
03/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2689	3	2689	3	0.00
03/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3520	4	3520	4	0.00
03/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3967	4	3967	4	0.00
03/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3739	4	3739	4	0.00
03/05/2011	R209 On 02-February-12			Bond Future	8.98	75.2059	8.9780	75.2059	0.00
03/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3998	4	3998	4	0.00
03/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4198	4	4198	4	0.00
03/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3804	4	3804	4	0.00
03/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4019	4	4019	4	0.00
03/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3649	4	3649	4	0.00
03/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3830	4	3830	4	0.00
03/05/2011	R209 On 03-May-12			Bond Future	9.03	73.3320	9.0290	73.3320	0.00
03/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4303	0	4303	0	0.00
03/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4497	0	4497	0	0.00
03/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4115	0	4115	0	0.00
03/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4719	1	4719	1	0.00
03/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4338	0	4338	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	R209 On 03-May-12	9.00	Put	Bond Future	4524	0	4524	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	324	0	0.00
03/05/2011	R210 On 05-May-11	126.05	Put	Bond Future	424	0	424	0	0.00
03/05/2011	R210 On 05-May-11	126.00	Put	Bond Future	374	0	374	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	21458	22	0.00
03/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	21508	22	21508	22	0.00
03/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	21408	22	21408	22	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	105.95	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	1.5400	105.9140	0.00
03/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	3313	3	3313	3	0.00
03/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	3583	4	3583	4	0.00
03/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	3041	3	3041	3	0.00
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	2.19	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	1.3410	106.1476	0.00
03/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	861	1	861	1	0.00
03/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1130	1	1130	1	0.00
03/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	591	1	591	1	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	1.55	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	1.1180	1.3500	539.00
03/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	692	0	692	0	0.00
03/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	431	0	431	0	0.00
03/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	953	0	953	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 03-November-11	1.30	Put	Bond Future	0	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	1.25	Put	Bond Future	0	0	0	0	0.00
03/05/2011	R212 On 05-May-11			Bond Future	2.35	104.1194	2.3500	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	2.30	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	2.20	Put	Bond Future	1457	2	1457	2	0.00
03/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	483	1	483	1	0.00
03/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	969	1	969	1	0.00
03/05/2011	R212 On 04-August-11			Bond Future	2.26	104.2034	2.2610	104.2034	2,292.00
03/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2246	2	2246	2	0.00
03/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1781	1	1781	1	0.00
03/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2709	2	2709	2	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	2.45	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	2.1640	2.5000	0.00
03/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3107	0	3107	0	0.00
03/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3561	0	3561	0	0.00
03/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2652	0	2652	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	8.8030	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	7367	8	0.00
03/05/2011	R213 On 05-May-11	8.05	Put	Bond Future	6454	7	6454	7	0.00
03/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	6909	7	6909	7	0.00
03/05/2011	R213 On 04-August-11			Bond Future	8.88	85.5058	8.8790	85.5058	0.00
03/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2011	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	7036	7	0.00
03/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7945	8	7945	8	0.00
03/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7489	8	7489	8	0.00
03/05/2011	R213 On 03-November-11			Bond Future	8.96	83.1853	8.9580	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	2067	2	0.00
03/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1257	2	1257	2	0.00
03/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1660	2	1660	2	0.00
03/05/2011	R213 On 02-February-12			Bond Future	9.04	84.3877	9.0420	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	62	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	717	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	326	1	0.00
03/05/2011	R213 On 03-May-12			Bond Future	9.10	82.2661	9.0970	82.2661	0.00
03/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1158	1	1158	1	0.00
03/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	782	0	782	0	0.00
03/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1531	1	1531	1	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	9.20	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

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	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
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
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

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	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	348.99	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	349.01	Put	GOVI	14170	1	14170	1	0.00
04/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	13970	1	13970	1	0.00
04/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	14070	1	14070	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	46070	5	0.00
04/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	45970	5	45970	5	0.00
04/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	46170	5	46170	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	6910	1	0.00
04/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	6810	1	6810	1	0.00
04/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	7010	1	7010	1	0.00
04/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	8.8220	0.0200	0.00
04/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4140	5.5810	94.4140	3,001.00
04/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3960	5.5970	94.3960	3,890.00
04/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3680	5.6310	94.3680	2,000.00
04/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3200	5.6710	94.3200	0.00
04/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.1930	5.7840	94.1930	14,700.00
04/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.89	94.0870	5.8860	94.0870	0.00
04/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.16	93.8220	6.1610	93.8220	5,591.00
04/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.54	93.4500	6.5350	93.4500	1,090.00
04/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.97	92.9970	6.9730	92.9970	2,890.00
04/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.40	92.5790	7.3950	92.5790	44,710.00
04/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.77	92.2150	7.7650	92.2150	490.00
04/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.10	91.8800	8.1000	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	500000	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	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	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	7.6160	123.4473	705.00
04/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	551	1	551	1	0.00
04/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	756	1	756	1	0.00
04/05/2011	R157 On 05-May-11	7.65	Call	Bond Future	171	0	171	0	0.00
04/05/2011	R157 On 05-May-11	7.70	Call	Bond Future	350	0	350	0	0.00
04/05/2011	R157 On 05-May-11	7.70	Put	Bond Future	4	0	4	0	0.00
04/05/2011	R157 On 05-May-11	7.65	Put	Bond Future	31	0	31	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	7.7520	125.2484	2,365.00
04/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	520	1	520	1	1,000.00
04/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	591	1	591	1	0.00
04/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	455	0	455	0	0.00
04/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	213	0	213	0	1,320.00
04/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	668	1	668	1	440.00
04/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1040	1	1040	1	0.00
04/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2062	2	2062	2	0.00
04/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	341	0	341	0	1,320.00
04/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	854	1	854	1	440.00
04/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1259	1	1259	1	0.00
04/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1633	2	1633	2	0.00
04/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2377	2	2377	2	0.00
04/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1377	1	1377	1	0.00
04/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1502	2	1502	2	0.00
04/05/2011	R157 On 03-November-11			Bond Future	7.91	120.2251	7.9070	120.2251	3,684.00
04/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2006	2	2006	2	0.00
04/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1888	2	1888	2	0.00
04/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2129	2	2129	2	0.00
04/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	711	1	711	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-November-11	8.20	Put	Bond Future	829	1	829	1	0.00
04/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	768	1	768	1	0.00
04/05/2011	R157 On 02-February-12			Bond Future	8.09	121.9578	8.0890	121.9578	0.00
04/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2390	2	2390	2	0.00
04/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2502	2	2502	2	0.00
04/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2280	2	2280	2	0.00
04/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1065	1	1065	1	0.00
04/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	953	1	953	1	0.00
04/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1008	1	1008	1	0.00
04/05/2011	R157 On 03-May-12			Bond Future	8.20	117.2053	8.2000	117.2053	0.00
04/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1832	2	1832	2	0.00
04/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1921	2	1921	2	0.00
04/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1747	2	1747	2	0.00
04/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1747	2	1747	2	0.00
04/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1606	2	1606	2	0.00
04/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1674	2	1674	2	0.00
04/05/2011	R186 On 05-May-11			Bond Future	8.63	119.9992	8.6260	119.9992	10,090.00
04/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	1169	1	1169	1	0.00
04/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1631	2	1631	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	724	1	0.00
04/05/2011	R186 On 05-May-11	8.70	Put	Bond Future	26	0	26	0	0.00
04/05/2011	R186 On 05-May-11	8.00	Put	Bond Future	6156	6	6156	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	3	0	0.00
04/05/2011	R186 On 04-August-11			Bond Future	8.71	116.4638	8.7130	116.4638	19,476.00
04/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	919	1	919	1	0.00
04/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1046	1	1046	1	0.00
04/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	806	1	806	1	0.00
04/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1185	1	1185	1	600.00
04/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2498	3	2498	3	200.00
04/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3804	4	3804	4	0.00
04/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8949	9	8949	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	292	0	292	0	600.00
04/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1633	2	1633	2	200.00
04/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2619	3	2619	3	0.00
04/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5718	6	5718	6	0.00
04/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4630	5	4630	5	0.00
04/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4977	5	4977	5	0.00
04/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5339	5	5339	5	0.00
04/05/2011	R186 On 03-November-11			Bond Future	8.80	118.1232	8.8010	118.1232	13,791.00
04/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4669	5	4669	5	0.00
04/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4934	5	4934	5	0.00
04/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4410	4	4410	4	0.00
04/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3064	3	3064	3	0.00
04/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2698	3	2698	3	0.00
04/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2877	3	2877	3	0.00
04/05/2011	R186 On 02-February-12			Bond Future	8.89	114.5323	8.8940	114.5323	2,500.00
04/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5113	5	5113	5	0.00
04/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4876	5	4876	5	0.00
04/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5358	5	5358	5	0.00
04/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3977	4	3977	4	0.00
04/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4377	4	4377	4	0.00
04/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4172	4	4172	4	0.00
04/05/2011	R186 On 03-May-12			Bond Future	8.96	116.4703	8.9580	116.4703	0.00
04/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5399	5	5399	5	0.00
04/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5168	5	5168	5	0.00
04/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5641	6	5641	6	0.00
04/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4837	5	4837	5	0.00
04/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5238	5	5238	5	0.00
04/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5031	5	5031	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	1718	2	0.00
04/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1668	2	1668	2	0.00
04/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1768	2	1768	2	0.00
04/05/2011	R189 On 05-May-11	207.25	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
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	207.30	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	66	0	0.00
04/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	16	0	16	0	0.00
04/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	116	0	116	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
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	965	1	0.00
04/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1015	1	1015	1	0.00
04/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	915	1	915	1	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	231.95	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	19	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	81	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	31	0	0.00
04/05/2011	R201 On 05-May-11			Bond Future	7.21	108.1158	7.2110	108.1158	0.00
04/05/2011	R201 On 05-May-11	7.75	Call	Bond Future	1722	2	1722	2	0.00
04/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1880	2	1880	2	0.00
04/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1564	2	1564	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	7.3310	105.2794	170.00
04/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	560	1	560	1	0.00
04/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	494	0	494	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	R201 On 04-August-11	7.30	Call	Bond Future	631	1	631	1	0.00
04/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	724	1	724	1	0.00
04/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	889	1	889	1	0.00
04/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	804	1	804	1	0.00
04/05/2011	R201 On 03-November-11			Bond Future	7.47	106.7815	7.4670	106.7815	317.00
04/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1859	2	1859	2	0.00
04/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1756	2	1756	2	0.00
04/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1964	2	1964	2	0.00
04/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	349	0	349	0	0.00
04/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	416	0	416	0	0.00
04/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	381	0	381	0	0.00
04/05/2011	R201 On 02-February-12			Bond Future	7.63	103.9126	7.6280	103.9126	0.00
04/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2190	2	2190	2	0.00
04/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2283	2	2283	2	0.00
04/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2098	2	2098	2	0.00
04/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	635	1	635	1	0.00
04/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	567	1	567	1	0.00
04/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	600	1	600	1	0.00
04/05/2011	R201 On 03-May-12			Bond Future	7.71	105.6695	7.7110	105.6695	0.00
04/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1312	1	1312	1	0.00
04/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1381	1	1381	1	0.00
04/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1245	1	1245	1	0.00
04/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1271	1	1271	1	0.00
04/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1170	1	1170	1	0.00
04/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1220	1	1220	1	0.00
04/05/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3260	169.3150	451.00
04/05/2011	R202 On 05-May-11	2.05	Call	Bond Future	42744	43	42744	43	0.00
04/05/2011	R202 On 05-May-11	2.10	Call	Bond Future	43772	44	43772	44	0.00
04/05/2011	R202 On 05-May-11	2.00	Call	Bond Future	41705	42	41705	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	0.2760	169.1900	10,088.00

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	R202 On 04-August-11	1.00	Call	Bond Future	19764	20	19764	20	0.00
04/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18491	18	18491	18	0.00
04/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21023	21	21023	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	8.1960	101.5793	0.00
04/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	286	0	286	0	0.00
04/05/2011	R203 On 05-May-11	8.20	Call	Bond Future	116	0	116	0	0.00
04/05/2011	R203 On 05-May-11	8.30	Call	Bond Future	509	1	509	1	0.00
04/05/2011	R203 On 05-May-11	8.30	Put	Bond Future	3	0	3	0	0.00
04/05/2011	R203 On 05-May-11	8.20	Put	Bond Future	96	0	96	0	0.00
04/05/2011	R203 On 05-May-11	8.25	Put	Bond Future	23	0	23	0	0.00
04/05/2011	R203 On 04-August-11			Bond Future	8.32	103.0598	8.3190	103.0598	516.00
04/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	569	1	569	1	0.00
04/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	648	1	648	1	0.00
04/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	497	1	497	1	0.00
04/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2250	2	2250	2	0.00
04/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1922	2	1922	2	0.00
04/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2082	2	2082	2	0.00
04/05/2011	R203 On 03-November-11			Bond Future	8.45	100.3699	8.4520	100.3699	1,633.00
04/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1808	2	1808	2	0.00
04/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1933	2	1933	2	0.00
04/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1689	2	1689	2	0.00
04/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1698	2	1698	2	0.00
04/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1491	1	1491	1	0.00
04/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1591	2	1591	2	0.00
04/05/2011	R203 On 02-February-12			Bond Future	8.60	101.8156	8.6020	101.8156	0.00
04/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2570	3	2570	3	0.00
04/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2448	2	2448	2	0.00
04/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2695	3	2695	3	0.00
04/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1842	2	1842	2	0.00
04/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2025	2	2025	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 02-February-12	8.75	Put	Bond Future	1931	2	1931	2	0.00
04/05/2011	R203 On 03-May-12			Bond Future	8.70	99.3737	8.7030	99.3737	0.00
04/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2473	3	2473	3	0.00
04/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2593	3	2593	3	0.00
04/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2357	2	2357	2	0.00
04/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2369	2	2369	2	0.00
04/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2190	2	2190	2	0.00
04/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2278	2	2278	2	0.00
04/05/2011	R204 On 05-May-11			Bond Future	8.35	101.2562	8.3460	101.2562	0.00
04/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	841	1	841	1	0.00
04/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	1111	1	1111	1	0.00
04/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	572	1	572	1	0.00
04/05/2011	R204 On 05-May-11	8.45	Put	Bond Future	3	0	3	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	8.4620	98.7049	0.00
04/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	458	0	458	0	0.00
04/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	397	0	397	0	0.00
04/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	527	1	527	1	0.00
04/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2748	3	2748	3	0.00
04/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3167	3	3167	3	0.00
04/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2953	3	2953	3	0.00
04/05/2011	R204 On 03-November-11			Bond Future	8.58	100.1107	8.5830	100.1107	2,134.00
04/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2463	3	2463	3	0.00
04/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2315	2	2315	2	0.00
04/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2614	3	2614	3	0.00
04/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1506	1	1506	1	0.00
04/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1715	2	1715	2	0.00
04/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1609	2	1609	2	0.00
04/05/2011	R204 On 02-February-12			Bond Future	8.71	97.5242	8.7140	97.5242	0.00
04/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3239	3	3239	3	0.00
04/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3391	3	3391	3	0.00
04/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3091	3	3091	3	0.00

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04/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1926	2	1926	2	0.00
04/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1738	2	1738	2	0.00
04/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1830	2	1830	2	0.00
04/05/2011	R204 On 03-May-12			Bond Future	8.81	99.1733	8.8060	99.1733	0.00
04/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2636	3	2636	3	0.00
04/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2511	3	2511	3	0.00
04/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2767	3	2767	3	0.00
04/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2796	3	2796	3	0.00
04/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3023	3	3023	3	0.00
04/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2906	3	2906	3	0.00
04/05/2011	R206 On 05-May-11			Bond Future	6.92	103.7804	6.9160	103.7804	0.00
04/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1409	1	1409	1	0.00
04/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1289	1	1289	1	0.00
04/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1528	2	1528	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	7.0440	101.5264	6,506.00
04/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	411	0	411	0	0.00
04/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	466	0	466	0	0.00
04/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	358	0	358	0	0.00
04/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	566	1	566	1	0.00
04/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	453	0	453	0	0.00
04/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	508	1	508	1	0.00
04/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9733	7.1870	102.9733	0.00
04/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1377	1	1377	1	0.00
04/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1455	1	1455	1	0.00
04/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1303	1	1303	1	0.00
04/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	284	0	284	0	0.00
04/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	239	0	239	0	0.00
04/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	260	0	260	0	0.00
04/05/2011	R206 On 02-February-12			Bond Future	7.37	100.6954	7.3740	100.6954	0.00
04/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1495	2	1495	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	R206 On 02-February-12	7.95	Call	Bond Future	1431	1	1431	1	0.00
04/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1559	2	1559	2	0.00
04/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	366	0	366	0	0.00
04/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	414	0	414	0	0.00
04/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	390	0	390	0	0.00
04/05/2011	R206 On 03-May-12			Bond Future	7.46	102.3967	7.4620	102.3967	0.00
04/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	847	1	847	1	0.00
04/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	893	1	893	1	0.00
04/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	802	1	802	1	0.00
04/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	821	1	821	1	0.00
04/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	756	1	756	1	0.00
04/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	788	1	788	1	0.00
04/05/2011	R207 On 05-May-11			Bond Future	8.40	95.3605	8.4010	95.3605	6,240.00
04/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	577	1	577	1	0.00
04/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	860	1	860	1	0.00
04/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	318	0	318	0	0.00
04/05/2011	R207 On 05-May-11	8.45	Put	Bond Future	34	0	34	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	5	0	0.00
04/05/2011	R207 On 04-August-11			Bond Future	8.51	93.1103	8.5080	93.1103	5,725.00
04/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	816	1	816	1	0.00
04/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	720	1	720	1	0.00
04/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	920	1	920	1	0.00
04/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2104	2	2104	2	0.00
04/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2480	2	2480	2	0.00
04/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2288	2	2288	2	0.00
04/05/2011	R207 On 03-November-11			Bond Future	8.62	94.4389	8.6150	94.4389	600.00
04/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2448	2	2448	2	0.00
04/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2295	2	2295	2	0.00
04/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2607	3	2607	3	0.00
04/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1597	2	1597	2	0.00
04/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1829	2	1829	2	0.00
04/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1710	2	1710	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 02-February-12			Bond Future	8.73	92.1596	8.7320	92.1596	0.00
04/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3501	4	3501	4	0.00
04/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3661	4	3661	4	0.00
04/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3345	3	3345	3	0.00
04/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2190	2	2190	2	0.00
04/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1983	2	1983	2	0.00
04/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2084	2	2084	2	0.00
04/05/2011	R207 On 03-May-12			Bond Future	8.82	93.7191	8.8150	93.7191	0.00
04/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2827	3	2827	3	0.00
04/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2693	3	2693	3	0.00
04/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2968	3	2968	3	0.00
04/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3046	3	3046	3	0.00
04/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3293	3	3293	3	0.00
04/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3166	3	3166	3	0.00
04/05/2011	R208 On 05-May-11			Bond Future	8.46	89.5788	8.4560	89.5788	190.00
04/05/2011	R208 On 05-May-11	8.50	Call	Bond Future	310	0	310	0	0.00
04/05/2011	R208 On 05-May-11	8.45	Call	Bond Future	117	0	117	0	0.00
04/05/2011	R208 On 05-May-11	8.55	Call	Bond Future	580	1	580	1	0.00
04/05/2011	R208 On 05-May-11	8.55	Put	Bond Future	7	0	7	0	0.00
04/05/2011	R208 On 05-May-11	8.45	Put	Bond Future	154	0	154	0	0.00
04/05/2011	R208 On 05-May-11	8.50	Put	Bond Future	41	0	41	0	0.00
04/05/2011	R208 On 04-August-11			Bond Future	8.55	90.8866	8.5520	90.8866	220.00
04/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	788	1	788	1	0.00
04/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	893	1	893	1	0.00
04/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	693	1	693	1	0.00
04/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2831	3	2831	3	0.00
04/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2417	2	2417	2	0.00
04/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2619	3	2619	3	0.00
04/05/2011	R208 On 03-November-11			Bond Future	8.65	88.7853	8.6520	88.7853	5,999.00
04/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2543	3	2543	3	0.00
04/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2708	3	2708	3	0.00
04/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2384	2	2384	2	0.00
04/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2104	2	2104	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 03-November-11	8.80	Put	Bond Future	1849	2	1849	2	0.00
04/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1973	2	1973	2	0.00
04/05/2011	R208 On 02-February-12			Bond Future	8.76	90.0673	8.7580	90.0673	0.00
04/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3648	4	3648	4	0.00
04/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3482	4	3482	4	0.00
04/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3818	4	3818	4	0.00
04/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2173	2	2173	2	0.00
04/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2396	2	2396	2	0.00
04/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2282	2	2282	2	0.00
04/05/2011	R208 On 03-May-12			Bond Future	8.83	88.1879	8.8320	88.1879	0.00
04/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3733	4	3733	4	0.00
04/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3899	4	3899	4	0.00
04/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3569	4	3569	4	0.00
04/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2914	3	2914	3	0.00
04/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2694	3	2694	3	0.00
04/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2803	3	2803	3	0.00
04/05/2011	R209 On 05-May-11			Bond Future	8.79	75.3462	8.7860	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	2752	3	0.00
04/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	1916	2	1916	2	0.00
04/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2332	2	2332	2	0.00
04/05/2011	R209 On 04-August-11			Bond Future	8.86	76.4504	8.8550	76.4504	0.00
04/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1001	1	1001	1	0.00
04/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1128	1	1128	1	0.00
04/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	884	1	884	1	0.00
04/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8940	9	8940	9	0.00
04/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	122	0	122	0	0.00
04/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4177	4	4177	4	0.00
04/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3586	3	3586	3	0.00
04/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3875	4	3875	4	0.00
04/05/2011	R209 On 03-November-11			Bond Future	8.93	74.3920	8.9250	74.3920	1,318.00

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 03-November-11	8.75	Call	Bond Future	2435	3	2435	3	0.00
04/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2266	2	2266	2	0.00
04/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2611	3	2611	3	0.00
04/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3590	4	3590	4	0.00
04/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4043	4	4043	4	0.00
04/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3811	4	3811	4	0.00
04/05/2011	R209 On 02-February-12			Bond Future	9.00	75.4659	8.9980	75.4659	0.00
04/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3909	4	3909	4	0.00
04/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4107	4	4107	4	0.00
04/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3718	4	3718	4	0.00
04/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4086	4	4086	4	0.00
04/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3711	4	3711	4	0.00
04/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3894	4	3894	4	0.00
04/05/2011	R209 On 03-May-12			Bond Future	9.05	73.5894	9.0490	73.5894	0.00
04/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4218	4	4218	4	0.00
04/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4032	4	4032	4	0.00
04/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4410	4	4410	4	0.00
04/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4402	4	4402	4	0.00
04/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4787	5	4787	5	0.00
04/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4590	5	4590	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	190	0	0.00
04/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	140	0	140	0	0.00
04/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	240	0	240	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	22030	21	0.00
04/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	21980	21	21980	21	0.00
04/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22080	22	22080	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

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	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	1.5330	105.9252	0.00
04/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	3352	3	3352	3	0.00
04/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	3623	4	3623	4	0.00
04/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	3081	3	3081	3	0.00
04/05/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
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	1.3340	106.1639	0.00
04/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	899	1	899	1	0.00
04/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	629	1	629	1	0.00
04/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1168	1	1168	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	1.1100	107.6778	539.00
04/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	734	1	734	1	0.00
04/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	995	1	995	1	0.00
04/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	473	0	473	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	2.3360	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	2.30	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	2.20	Put	Bond Future	1322	1	1322	1	0.00
04/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	348	0	348	0	0.00
04/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	834	1	834	1	0.00
04/05/2011	R212 On 04-August-11			Bond Future	2.25	104.6117	2.2460	104.6117	2,292.00
04/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2389	2	2389	2	0.00
04/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2852	3	2852	3	0.00
04/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1924	2	1924	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	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	2.1480	106.0964	240.00
04/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3258	3	3258	3	0.00
04/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3711	4	3711	4	0.00
04/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2802	3	2802	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	8.8060	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	7.95	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	8.05	Put	Bond Future	6478	6	6478	6	0.00
04/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7391	7	7391	7	0.00
04/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	6933	7	6933	7	0.00
04/05/2011	R213 On 04-August-11			Bond Future	8.88	85.8003	8.8820	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	8.05	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	7.95	Put	Bond Future	7969	8	7969	8	0.00
04/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7060	7	7060	7	0.00
04/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7513	7	7513	7	0.00
04/05/2011	R213 On 03-November-11			Bond Future	8.96	83.4833	8.9600	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	8.80	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	8.70	Put	Bond Future	2083	2	2083	2	0.00
04/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1272	1	1272	1	0.00
04/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1676	2	1676	2	0.00
04/05/2011	R213 On 02-February-12			Bond Future	9.05	84.6887	9.0450	84.6887	0.00
04/05/2011	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
04/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	39	0	39	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	740	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	349	0	0.00
04/05/2011	R213 On 03-May-12			Bond Future	9.10	82.5790	9.1000	82.5790	0.00
04/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1135	1	1135	1	0.00
04/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1508	2	1508	2	0.00
04/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	759	1	759	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
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

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	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
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

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			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	348.99	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	349.01	Put	GOVI	22540	1	22540	1	0.00
05/05/2011	GOVI On 05-May-11	348.99	Put	GOVI	22340	1	22340	1	0.00
05/05/2011	GOVI On 05-May-11	349.00	Put	GOVI	22440	1	22440	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	34820	5	0.00
05/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	34920	5	34920	5	0.00
05/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	34720	5	34720	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	1500	0	0.00
05/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	1700	0	1700	0	0.00
05/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	1600	0	1600	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	8.8220	0.0200	0.00
05/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4190	5.5800	94.4190	3,001.00

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 15-June-11			Jibar Tradeable Future	5.60	94.4030	5.6000	94.4030	3,890.00
05/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3690	5.6300	94.3690	2,000.00
05/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3290	5.6700	94.3290	0.00
05/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.2160	5.7800	94.2160	14,700.00
05/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.88	94.1140	5.8800	94.1140	0.00
05/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.13	93.8390	6.1300	93.8390	5,591.00
05/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.54	93.4650	6.5400	93.4650	1,090.00
05/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.99	93.0270	6.9900	93.0270	2,890.00
05/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.41	92.6050	7.4100	92.6050	44,710.00
05/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.78	92.2350	7.7800	92.2350	490.00
05/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.11	91.9000	8.1100	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	7.25	Call	JNOTE	250000	0	250000	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	7.75	Put	JNOTE	250000	0	250000	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	7.50	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	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	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	7.75	Put	JNOTE	250000	0	250000	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
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	500000	1	0.00
05/05/2011	JN10 On 05-May-11	7.50	Put	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	7.75	Put	JNOTE	250000	0	250000	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	250000	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	250000	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	7.6500	123.4638	0.00
05/05/2011	R157 On 05-May-11	7.75	Call	Bond Future	411	1	411	1	0.00
05/05/2011	R157 On 05-May-11	7.80	Call	Bond Future	616	1	616	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	206	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	7.7970	125.2639	3,070.00
05/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	458	1	458	1	1,000.00
05/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	524	1	524	1	0.00
05/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	399	0	399	0	0.00
05/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	182	0	182	0	1,320.00
05/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	595	1	595	1	440.00
05/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	944	1	944	1	0.00
05/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	1927	2	1927	2	0.00
05/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	381	0	381	0	1,320.00
05/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	932	1	932	1	440.00
05/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1360	1	1360	1	0.00
05/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1751	2	1751	2	0.00
05/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2520	2	2520	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1485	1	1485	1	0.00
05/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1614	2	1614	2	0.00
05/05/2011	R157 On 03-November-11			Bond Future	7.93	120.2397	7.9270	120.2397	3,684.00
05/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	1956	2	1956	2	0.00
05/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1839	2	1839	2	0.00
05/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2077	2	2077	2	0.00
05/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	732	1	732	1	0.00
05/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	853	1	853	1	0.00
05/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	790	1	790	1	0.00
05/05/2011	R157 On 02-February-12			Bond Future	8.10	121.9747	8.0960	121.9747	0.00
05/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2372	2	2372	2	0.00
05/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2263	2	2263	2	0.00
05/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2484	3	2484	3	0.00
05/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	959	1	959	1	0.00
05/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1072	1	1072	1	0.00
05/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1014	1	1014	1	0.00
05/05/2011	R157 On 03-May-12			Bond Future	8.26	117.2210	8.2640	117.2210	0.00
05/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1727	2	1727	2	0.00
05/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1812	2	1812	2	0.00
05/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1644	2	1644	2	0.00
05/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1846	2	1846	2	0.00
05/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1699	2	1699	2	0.00
05/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1771	2	1771	2	0.00
05/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	8.6700	119.9329	0.00
05/05/2011	R186 On 05-May-11	8.75	Call	Bond Future	750	1	750	1	0.00
05/05/2011	R186 On 05-May-11	8.80	Call	Bond Future	1215	2	1215	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	282	1	0.00
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	6572	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	8.7680	116.3895	19,476.00

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 04-August-11	8.25	Call	Bond Future	787	1	787	1	0.00
05/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	901	1	901	1	0.00
05/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	686	1	686	1	0.00
05/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1026	1	1026	1	600.00
05/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2236	2	2236	2	200.00
05/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3471	4	3471	4	0.00
05/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8482	9	8482	9	0.00
05/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	334	0	334	0	600.00
05/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1809	2	1809	2	200.00
05/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2866	3	2866	3	0.00
05/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	6108	6	6108	6	0.00
05/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4980	5	4980	5	0.00
05/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	5341	5	5341	5	0.00
05/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5717	5	5717	5	0.00
05/05/2011	R186 On 03-November-11			Bond Future	8.85	118.0503	8.8470	118.0503	13,791.00
05/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4415	5	4415	5	0.00
05/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4673	5	4673	5	0.00
05/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3233	0	3233	0	5,600.00
05/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4164	4	4164	4	0.00
05/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3236	3	3236	3	0.00
05/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	4117	0	4117	0	0.00
05/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2855	3	2855	3	0.00
05/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	3041	3	3041	3	0.00
05/05/2011	R186 On 02-February-12			Bond Future	8.94	114.4608	8.9360	114.4608	2,500.00
05/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	4901	5	4901	5	0.00
05/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5139	5	5139	5	0.00
05/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4669	5	4669	5	0.00
05/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4545	4	4545	4	0.00
05/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	4132	4	4132	4	0.00
05/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4334	4	4334	4	0.00
05/05/2011	R186 On 03-May-12			Bond Future	9.02	116.4000	9.0210	116.4000	0.00
05/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5102	5	5102	5	0.00
05/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	4879	5	4879	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
05/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5337	6	5337	6	0.00
05/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	5084	5	5084	5	0.00
05/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5501	5	5501	5	0.00
05/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5285	5	5285	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	1716	2	0.00
05/05/2011	R189 On 05-May-11	207.25	Call	Bond Future	1766	2	1766	2	0.00
05/05/2011	R189 On 05-May-11	207.35	Call	Bond Future	1666	2	1666	2	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	207.25	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	105	0	0.00
05/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	55	0	55	0	0.00
05/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	155	0	155	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	212.05	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	963	1	0.00
05/05/2011	R197 On 05-May-11	232.05	Call	Bond Future	913	1	913	1	0.00
05/05/2011	R197 On 05-May-11	231.95	Call	Bond Future	1013	1	1013	1	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	232.05	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	691	0	0.00
05/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	741	0	741	0	0.00
05/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	641	0	641	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	231.45	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	7.2400	108.1738	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 05-May-11	7.75	Call	Bond Future	1628	2	1628	2	0.00
05/05/2011	R201 On 05-May-11	7.80	Call	Bond Future	1786	2	1786	2	0.00
05/05/2011	R201 On 05-May-11	7.70	Call	Bond Future	1470	2	1470	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	7.3710	105.3426	170.00
05/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	504	1	504	1	0.00
05/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	443	0	0.00
05/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	571	1	571	1	0.00
05/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	785	1	785	1	0.00
05/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	959	1	959	1	0.00
05/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	869	1	869	1	0.00
05/05/2011	R201 On 03-November-11			Bond Future	7.48	106.8430	7.4780	106.8430	317.00
05/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1834	2	1834	2	0.00
05/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1938	2	1938	2	0.00
05/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1732	2	1732	2	0.00
05/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	423	0	423	0	0.00
05/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	354	0	354	0	0.00
05/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	387	0	387	0	0.00
05/05/2011	R201 On 02-February-12			Bond Future	7.62	103.9745	7.6230	103.9745	0.00
05/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2197	2	2197	2	0.00
05/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2105	2	2105	2	0.00
05/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2290	2	2290	2	0.00
05/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	561	1	561	1	0.00
05/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	629	1	629	1	0.00
05/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	595	1	595	1	0.00
05/05/2011	R201 On 03-May-12			Bond Future	7.77	105.7310	7.7710	105.7310	0.00
05/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1238	1	1238	1	0.00
05/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1305	1	1305	1	0.00
05/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1173	1	1173	1	0.00
05/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1341	1	1341	1	0.00
05/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1236	1	1236	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	7.75	Put	Bond Future	1288	1	1288	1	0.00
05/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	2.6800	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	13260	0	0.00
05/05/2011	R202 On 05-May-11	2.10	Put	Bond Future	11194	0	11194	0	0.00
05/05/2011	R202 On 05-May-11	2.05	Put	Bond Future	12222	0	12222	0	0.00
05/05/2011	R202 On 04-August-11			Bond Future	0.28	169.2781	0.2750	169.2781	10,088.00
05/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	19793	20	19793	20	0.00
05/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18521	18	18521	18	0.00
05/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21053	21	21053	21	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	0.95	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	0.1920	0.5000	400.00
05/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	8803	0	8803	0	0.00
05/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	10181	0	10181	0	0.00
05/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	7412	0	7412	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	8.2400	101.5011	0.00
05/05/2011	R203 On 05-May-11	8.25	Call	Bond Future	49	0	49	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	292	1	0.00
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	195	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	8.3740	102.9798	516.00
05/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	488	1	488	1	0.00
05/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	559	1	559	1	0.00
05/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	424	0	424	0	0.00

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05/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2435	2	2435	2	0.00
05/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	2091	2	2091	2	0.00
05/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2259	2	2259	2	0.00
05/05/2011	R203 On 03-November-11			Bond Future	8.49	100.2885	8.4910	100.2885	1,633.00
05/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1712	2	1712	2	0.00
05/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1597	2	1597	2	0.00
05/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1833	2	1833	2	0.00
05/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1567	1	1567	1	0.00
05/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1782	2	1782	2	0.00
05/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1671	2	1671	2	0.00
05/05/2011	R203 On 02-February-12			Bond Future	8.63	101.7332	8.6330	101.7332	0.00
05/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2492	3	2492	3	0.00
05/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2615	3	2615	3	0.00
05/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2371	2	2371	2	0.00
05/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2082	2	2082	2	0.00
05/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1896	2	1896	2	0.00
05/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1988	2	1988	2	0.00
05/05/2011	R203 On 03-May-12			Bond Future	8.77	99.2863	8.7720	99.2863	0.00
05/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2322	2	2322	2	0.00
05/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2439	3	2439	3	0.00
05/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2210	2	2210	2	0.00
05/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2509	2	2509	2	0.00
05/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2323	2	2323	2	0.00
05/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2413	2	2413	2	0.00
05/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	8.3900	101.1408	0.00
05/05/2011	R204 On 05-May-11	8.50	Call	Bond Future	599	1	599	1	0.00
05/05/2011	R204 On 05-May-11	8.55	Call	Bond Future	870	1	870	1	0.00
05/05/2011	R204 On 05-May-11	8.45	Call	Bond Future	328	1	328	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	8.5170	98.5825	0.00
05/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	387	0	387	0	0.00

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05/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	334	0	334	0	0.00
05/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	449	1	449	1	0.00
05/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2962	3	2962	3	0.00
05/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3395	3	3395	3	0.00
05/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	3174	3	3174	3	0.00
05/05/2011	R204 On 03-November-11			Bond Future	8.62	99.9872	8.6240	99.9872	2,134.00
05/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2337	2	2337	2	0.00
05/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2485	3	2485	3	0.00
05/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2194	2	2194	2	0.00
05/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1805	2	1805	2	0.00
05/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1587	2	1587	2	0.00
05/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1693	2	1693	2	0.00
05/05/2011	R204 On 02-February-12			Bond Future	8.75	97.3998	8.7490	97.3998	0.00
05/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3131	3	3131	3	0.00
05/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	2985	3	2985	3	0.00
05/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3281	3	3281	3	0.00
05/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1802	2	1802	2	0.00
05/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1994	2	1994	2	0.00
05/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1896	2	1896	2	0.00
05/05/2011	R204 On 03-May-12			Bond Future	8.87	99.0432	8.8720	99.0432	0.00
05/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2477	3	2477	3	0.00
05/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2356	3	2356	3	0.00
05/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2604	3	2604	3	0.00
05/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2950	3	2950	3	0.00
05/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3185	3	3185	3	0.00
05/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	3064	3	3064	3	0.00
05/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	6.9450	103.7755	0.00
05/05/2011	R206 On 05-May-11	7.50	Call	Bond Future	1338	1	1338	1	0.00
05/05/2011	R206 On 05-May-11	7.45	Call	Bond Future	1219	1	1219	1	0.00
05/05/2011	R206 On 05-May-11	7.55	Call	Bond Future	1458	2	1458	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

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05/05/2011	R206 On 04-August-11			Bond Future	7.08	101.5242	7.0840	101.5242	6,506.00
05/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	368	0	368	0	0.00
05/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	420	0	420	0	0.00
05/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	319	0	319	0	0.00
05/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	616	1	616	1	0.00
05/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	495	0	495	0	0.00
05/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	554	1	554	1	0.00
05/05/2011	R206 On 03-November-11			Bond Future	7.19	102.9713	7.1890	102.9713	0.00
05/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1373	1	1373	1	0.00
05/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1299	1	1299	1	0.00
05/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1451	1	1451	1	0.00
05/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	239	0	239	0	0.00
05/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	284	0	284	0	0.00
05/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	259	0	259	0	0.00
05/05/2011	R206 On 02-February-12			Bond Future	7.35	100.6900	7.3500	100.6900	0.00
05/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1524	1	1524	1	0.00
05/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1589	2	1589	2	0.00
05/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1459	1	1459	1	0.00
05/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	399	0	399	0	0.00
05/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	354	0	354	0	0.00
05/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	376	0	376	0	0.00
05/05/2011	R206 On 03-May-12			Bond Future	7.53	102.3920	7.5310	102.3920	0.00
05/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	791	1	791	1	0.00
05/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	835	1	835	1	0.00
05/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	749	1	749	1	0.00
05/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	875	1	875	1	0.00
05/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	805	1	805	1	0.00
05/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	839	1	839	1	0.00
05/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	8.4400	95.2908	0.00
05/05/2011	R207 On 05-May-11	8.50	Call	Bond Future	346	1	346	1	0.00
05/05/2011	R207 On 05-May-11	8.55	Call	Bond Future	634	1	634	1	0.00
05/05/2011	R207 On 05-May-11	8.45	Call	Bond Future	58	0	58	0	0.00
05/05/2011	R207 On 05-May-11	8.45	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	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	8.5680	93.0425	5,725.00
05/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	697	1	697	1	0.00
05/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	611	1	611	1	0.00
05/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	791	1	791	1	0.00
05/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2313	2	2313	2	0.00
05/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2709	2	2709	2	0.00
05/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2507	2	2507	2	0.00
05/05/2011	R207 On 03-November-11			Bond Future	8.66	94.3674	8.6640	94.3674	600.00
05/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2292	2	2292	2	0.00
05/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2446	3	2446	3	0.00
05/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2145	2	2145	2	0.00
05/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1948	2	1948	2	0.00
05/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1705	2	1705	2	0.00
05/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1823	2	1823	2	0.00
05/05/2011	R207 On 02-February-12			Bond Future	8.78	92.0902	8.7750	92.0902	0.00
05/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3361	4	3361	4	0.00
05/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3208	3	3208	3	0.00
05/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3518	4	3518	4	0.00
05/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	2069	2	2069	2	0.00
05/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2283	2	2283	2	0.00
05/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2173	2	2173	2	0.00
05/05/2011	R207 On 03-May-12			Bond Future	8.89	93.6463	8.8870	93.6463	0.00
05/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2641	3	2641	3	0.00
05/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2512	3	2512	3	0.00
05/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2776	3	2776	3	0.00
05/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3227	3	3227	3	0.00
05/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3486	3	3486	3	0.00
05/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3353	3	3353	3	0.00
05/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	8.5000	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

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 05-May-11	8.55	Call	Bond Future	304	1	304	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	306	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	8.6170	90.7488	220.00
05/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	662	1	662	1	0.00
05/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	755	1	755	1	0.00
05/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	578	1	578	1	0.00
05/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	3104	3	3104	3	0.00
05/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2667	2	2667	2	0.00
05/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2880	3	2880	3	0.00
05/05/2011	R208 On 03-November-11			Bond Future	8.71	88.6450	8.7070	88.6450	5,999.00
05/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2363	3	2363	3	0.00
05/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2211	2	2211	2	0.00
05/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2522	3	2522	3	0.00
05/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1983	2	1983	2	0.00
05/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2252	2	2252	2	0.00
05/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	2113	2	2113	2	0.00
05/05/2011	R208 On 02-February-12			Bond Future	8.81	89.9247	8.8080	89.9247	0.00
05/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3477	4	3477	4	0.00
05/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3642	4	3642	4	0.00
05/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3315	3	3315	3	0.00
05/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2514	2	2514	2	0.00
05/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2282	2	2282	2	0.00
05/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2396	2	2396	2	0.00
05/05/2011	R208 On 03-May-12			Bond Future	8.91	88.0428	8.9080	88.0428	0.00
05/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3494	4	3494	4	0.00
05/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3656	4	3656	4	0.00
05/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3336	4	3336	4	0.00
05/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	3104	3	3104	3	0.00
05/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2874	3	2874	3	0.00
05/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2986	3	2986	3	0.00
05/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	8.8400	75.2028	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 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	3180	3	0.00
05/05/2011	R209 On 05-May-11	8.55	Put	Bond Future	2344	2	2344	2	0.00
05/05/2011	R209 On 05-May-11	8.50	Put	Bond Future	2760	2	2760	2	0.00
05/05/2011	R209 On 04-August-11			Bond Future	8.95	76.3010	8.9460	76.3010	0.00
05/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	790	1	790	1	0.00
05/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	898	1	898	1	0.00
05/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	692	1	692	1	0.00
05/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8267	9	8267	9	0.00
05/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	158	0	158	0	0.00
05/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4693	4	4693	4	0.00
05/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	4065	4	4065	4	0.00
05/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	4372	4	4372	4	0.00
05/05/2011	R209 On 03-November-11			Bond Future	9.01	74.2446	9.0100	74.2446	1,318.00
05/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2144	2	2144	2	0.00
05/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2306	3	2306	3	0.00
05/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	1989	2	1989	2	0.00
05/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4420	4	4420	4	0.00
05/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3938	4	3938	4	0.00
05/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	4174	4	4174	4	0.00
05/05/2011	R209 On 02-February-12			Bond Future	9.08	75.3128	9.0810	75.3128	0.00
05/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3579	4	3579	4	0.00
05/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3397	4	3397	4	0.00
05/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	3767	4	3767	4	0.00
05/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	4001	4	4001	4	0.00
05/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4395	4	4395	4	0.00
05/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	4194	4	4194	4	0.00
05/05/2011	R209 On 03-May-12			Bond Future	9.15	73.4378	9.1490	73.4378	0.00
05/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	3835	4	3835	4	0.00
05/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3659	4	3659	4	0.00
05/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4016	4	4016	4	0.00

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05/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4759	4	4759	4	0.00
05/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	5165	5	5165	5	0.00
05/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4958	5	4958	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	189	0	0.00
05/05/2011	R210 On 05-May-11	126.05	Call	Bond Future	139	0	139	0	0.00
05/05/2011	R210 On 05-May-11	125.95	Call	Bond Future	239	0	239	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	22059	22	0.00
05/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22009	22	22009	22	0.00
05/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22109	22	22109	22	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	106.05	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	2.0850	105.9646	0.00
05/05/2011	R211 On 05-May-11	2.14	Call	Bond Future	299	3	299	3	0.00
05/05/2011	R211 On 05-May-11	2.09	Call	Bond Future	27	3	27	3	0.00
05/05/2011	R211 On 05-May-11	2.19	Call	Bond Future	569	4	569	4	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	2.09	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	1.3300	106.2020	0.00
05/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	921	1	921	1	0.00
05/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	651	1	651	1	0.00
05/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1190	1	1190	1	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	1.45	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	1.0890	107.7200	539.00
05/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	845	1	845	1	0.00

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05/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1106	1	1106	1	0.00
05/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	583	0	583	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	1.30	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	2.6300	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	4115	1	0.00
05/05/2011	R212 On 05-May-11	2.30	Put	Bond Future	3141	0	3141	0	0.00
05/05/2011	R212 On 05-May-11	2.25	Put	Bond Future	3627	1	3627	1	0.00
05/05/2011	R212 On 04-August-11			Bond Future	2.24	104.7545	2.2440	104.7545	2,292.00
05/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2408	2	2408	2	0.00
05/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	2871	3	2871	3	0.00
05/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	1943	2	1943	2	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	2.55	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	2.1370	106.2470	240.00
05/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3362	3	3362	3	0.00
05/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	3815	4	3815	4	0.00
05/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	2906	3	2906	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
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	8.8600	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	7.95	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	8.05	Put	Bond Future	6914	6	6914	6	0.00
05/05/2011	R213 On 05-May-11	7.95	Put	Bond Future	7827	7	7827	7	0.00
05/05/2011	R213 On 05-May-11	8.00	Put	Bond Future	7368	7	7368	7	0.00

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05/05/2011	R213 On 04-August-11			Bond Future	8.95	85.7763	8.9470	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	8.05	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	7.95	Put	Bond Future	8485	8	8485	8	0.00
05/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7576	7	7576	7	0.00
05/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	8029	8	8029	8	0.00
05/05/2011	R213 On 03-November-11			Bond Future	9.02	83.4675	9.0190	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	2544	2	0.00
05/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1734	1	1734	1	0.00
05/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	2138	2	2138	2	0.00
05/05/2011	R213 On 02-February-12			Bond Future	9.10	84.6655	9.1000	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	1164	1	0.00
05/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	385	0	385	0	0.00
05/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	773	0	773	0	0.00
05/05/2011	R213 On 03-May-12			Bond Future	9.17	82.5560	9.1730	82.5560	0.00
05/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	580	1	580	1	0.00
05/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	953	2	953	2	0.00
05/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	204	1	204	1	0.00
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

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	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
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	52970	3	0.00
06/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	52870	3	52870	3	0.00
06/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	53070	3	53070	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	16150	0	0.00
06/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	16050	0	16050	0	0.00
06/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	16250	0	16250	0	0.00
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	GVIX 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	8.8220	0.0200	0.00
06/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	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	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
06/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	3,890.00
06/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	2,000.00
06/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3300	5.6500	94.3300	0.00
06/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2200	5.7500	94.2200	14,700.00
06/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1200	5.8400	94.1200	0.00
06/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.8700	6.0900	93.8700	5,591.00
06/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.4600	6.5200	93.4600	1,090.00
06/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.96	93.0100	6.9600	93.0100	2,890.00
06/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.39	92.5900	7.3900	92.5900	44,710.00
06/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.76	92.2200	7.7600	92.2200	490.00
06/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.08	91.8900	8.0800	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
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	250000	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	250000	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	250000	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	250000	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	250000	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	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	250000	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	7.6500	123.4638	0.00
06/05/2011	R157 On 04-August-11			Bond Future	7.70	125.0896	7.6980	125.0896	3,070.00
06/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	585	0	585	0	1,000.00
06/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	662	1	662	1	0.00
06/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	514	0	514	0	0.00
06/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	246	0	246	0	1,320.00
06/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2217	2	2217	2	0.00
06/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	746	1	746	1	440.00
06/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1145	1	1145	1	0.00
06/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	750	1	750	1	440.00
06/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	287	0	287	0	1,320.00
06/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1127	1	1127	1	0.00
06/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1482	2	1482	2	0.00
06/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2201	3	2201	3	0.00
06/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1239	1	1239	1	0.00
06/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1357	2	1357	2	0.00
06/05/2011	R157 On 03-November-11			Bond Future	7.83	120.1670	7.8270	120.1670	3,684.00
06/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2195	2	2195	2	0.00
06/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2071	2	2071	2	0.00
06/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2323	2	2323	2	0.00
06/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	614	1	614	1	0.00
06/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	721	1	721	1	0.00
06/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	665	1	665	1	0.00
06/05/2011	R157 On 02-February-12			Bond Future	7.97	121.9510	7.9680	121.9510	0.00
06/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2656	2	2656	2	0.00
06/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2774	2	2774	2	0.00
06/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2540	2	2540	2	0.00
06/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	914	1	914	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	R157 On 02-February-12	8.55	Put	Bond Future	814	1	814	1	0.00
06/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	863	1	863	1	0.00
06/05/2011	R157 On 03-May-12			Bond Future	8.13	117.0193	8.1340	117.0193	0.00
06/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1938	2	1938	2	0.00
06/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1850	2	1850	2	0.00
06/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2030	2	2030	2	0.00
06/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1506	2	1506	2	0.00
06/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1641	2	1641	2	0.00
06/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1572	2	1572	2	0.00
06/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	8.6700	119.9329	0.00
06/05/2011	R186 On 04-August-11			Bond Future	8.67	115.8803	8.6710	115.8803	19,446.00
06/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	999	1	999	1	0.00
06/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1135	1	1135	1	0.00
06/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	877	1	877	1	0.00
06/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1283	1	1283	1	600.00
06/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9296	8	9296	8	0.00
06/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2672	2	2672	2	200.00
06/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4033	3	4033	3	0.00
06/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1471	2	1471	2	200.00
06/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	248	0	248	0	600.00
06/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2402	3	2402	3	0.00
06/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5398	6	5398	6	0.00
06/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4337	5	4337	5	0.00
06/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4675	5	4675	5	0.00
06/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5028	6	5028	6	0.00
06/05/2011	R186 On 03-November-11			Bond Future	8.75	117.6323	8.7500	117.6323	13,791.00
06/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4929	4	4929	4	0.00
06/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5204	5	5204	5	0.00
06/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3662	3	3662	3	5,600.00
06/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4662	4	4662	4	0.00
06/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2850	3	2850	3	0.00
06/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3662	4	3662	4	0.00
06/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2502	3	2502	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	R186 On 03-November-11	9.00	Put	Bond Future	2671	3	2671	3	0.00
06/05/2011	R186 On 02-February-12			Bond Future	8.83	114.0866	8.8290	114.0866	2,500.00
06/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5424	5	5424	5	0.00
06/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5178	5	5178	5	0.00
06/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5678	5	5678	5	0.00
06/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3714	4	3714	4	0.00
06/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4097	5	4097	5	0.00
06/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3900	4	3900	4	0.00
06/05/2011	R186 On 03-May-12			Bond Future	8.91	115.8485	8.9140	115.8485	0.00
06/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5594	5	5594	5	0.00
06/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5841	5	5841	5	0.00
06/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5358	5	5358	5	0.00
06/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5041	6	5041	6	0.00
06/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4650	5	4650	5	0.00
06/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4838	5	4838	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	241	0	0.00
06/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	291	0	291	0	0.00
06/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	191	0	191	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	318	1	0.00
06/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	268	1	268	1	0.00
06/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	368	1	368	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	7.2400	108.1738	0.00
06/05/2011	R201 On 04-August-11			Bond Future	7.27	105.2223	7.2710	105.2223	170.00

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 04-August-11	7.25	Call	Bond Future	637	1	637	1	0.00
06/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	715	1	715	1	0.00
06/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	565	0	565	0	0.00
06/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	779	1	779	1	0.00
06/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	628	1	628	1	0.00
06/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	700	1	700	1	0.00
06/05/2011	R201 On 03-November-11			Bond Future	7.38	106.8122	7.3770	106.8122	317.00
06/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2045	2	2045	2	0.00
06/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2155	2	2155	2	0.00
06/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1938	2	1938	2	0.00
06/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	346	0	346	0	0.00
06/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	288	0	288	0	0.00
06/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	315	0	315	0	0.00
06/05/2011	R201 On 02-February-12			Bond Future	7.49	103.9874	7.4900	103.9874	0.00
06/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2443	2	2443	2	0.00
06/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2541	2	2541	2	0.00
06/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2347	2	2347	2	0.00
06/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	527	1	527	1	0.00
06/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	468	1	468	1	0.00
06/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	497	1	497	1	0.00
06/05/2011	R201 On 03-May-12			Bond Future	7.63	105.5890	7.6340	105.5890	0.00
06/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1405	1	1405	1	0.00
06/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1335	1	1335	1	0.00
06/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1477	1	1477	1	0.00
06/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1084	1	1084	1	0.00
06/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1178	1	1178	1	0.00
06/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1130	1	1130	1	0.00
06/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	2.6800	169.4034	0.00
06/05/2011	R202 On 04-August-11			Bond Future	0.26	169.3075	0.2640	169.3075	10,088.00
06/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	20117	20	20117	20	0.00
06/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21376	21	21376	21	0.00
06/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	18844	19	18844	19	0.00
06/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00

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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	0.1810	171.8492	400.00
06/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	9128	9	9128	9	0.00
06/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	10506	10	10506	10	0.00
06/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	7737	7	7737	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	8.2400	101.5011	0.00
06/05/2011	R203 On 04-August-11			Bond Future	8.28	102.7217	8.2790	102.7217	824.00
06/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	618	0	618	0	0.00
06/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	541	0	541	0	0.00
06/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	701	1	701	1	0.00
06/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1787	2	1787	2	0.00
06/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2106	2	2106	2	0.00
06/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1943	2	1943	2	0.00
06/05/2011	R203 On 03-November-11			Bond Future	8.40	100.1125	8.3960	100.1125	1,633.00
06/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1936	2	1936	2	0.00
06/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1812	2	1812	2	0.00
06/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2066	2	2066	2	0.00
06/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1371	2	1371	2	0.00
06/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1568	2	1568	2	0.00
06/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1466	2	1466	2	0.00
06/05/2011	R203 On 02-February-12			Bond Future	8.52	101.5990	8.5200	101.5990	0.00
06/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2764	2	2764	2	0.00
06/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2637	2	2637	2	0.00
06/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2895	3	2895	3	0.00
06/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1686	2	1686	2	0.00
06/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1858	2	1858	2	0.00
06/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1769	2	1769	2	0.00
06/05/2011	R203 On 03-May-12			Bond Future	8.66	98.9997	8.6580	98.9997	0.00
06/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2566	2	2566	2	0.00

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06/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2448	2	2448	2	0.00
06/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2689	2	2689	2	0.00
06/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2099	2	2099	2	0.00
06/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2273	3	2273	3	0.00
06/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2183	2	2183	2	0.00
06/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	8.3900	101.1408	0.00
06/05/2011	R204 On 04-August-11			Bond Future	8.42	98.2908	8.4230	98.2908	0.00
06/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	497	0	497	0	0.00
06/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	571	0	571	0	0.00
06/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	432	0	432	0	0.00
06/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2994	3	2994	3	0.00
06/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2584	3	2584	3	0.00
06/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2784	3	2784	3	0.00
06/05/2011	R204 On 03-November-11			Bond Future	8.53	99.7765	8.5300	99.7765	2,134.00
06/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2612	2	2612	2	0.00
06/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2769	2	2769	2	0.00
06/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2460	2	2460	2	0.00
06/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1587	2	1587	2	0.00
06/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1387	2	1387	2	0.00
06/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1484	2	1484	2	0.00
06/05/2011	R204 On 02-February-12			Bond Future	8.64	97.2259	8.6400	97.2259	0.00
06/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3457	3	3457	3	0.00
06/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3615	3	3615	3	0.00
06/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3303	3	3303	3	0.00
06/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1769	2	1769	2	0.00
06/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1593	2	1593	2	0.00
06/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1679	2	1679	2	0.00
06/05/2011	R204 On 03-May-12			Bond Future	8.76	98.7260	8.7620	98.7260	0.00
06/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2736	2	2736	2	0.00
06/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2870	3	2870	3	0.00
06/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2607	2	2607	2	0.00
06/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2907	3	2907	3	0.00
06/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2687	3	2687	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 03-May-12	8.75	Put	Bond Future	2794	3	2794	3	0.00
06/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	6.9450	103.7755	0.00
06/05/2011	R206 On 04-August-11			Bond Future	6.98	101.4357	6.9790	101.4357	6,506.00
06/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	477	0	477	0	0.00
06/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	419	0	419	0	0.00
06/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	538	0	538	0	0.00
06/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	381	0	381	0	0.00
06/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	483	1	483	1	0.00
06/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	430	1	430	1	0.00
06/05/2011	R206 On 03-November-11			Bond Future	7.08	102.9673	7.0820	102.9673	0.00
06/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1536	1	1536	1	0.00
06/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1458	1	1458	1	0.00
06/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1617	1	1617	1	0.00
06/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	191	0	191	0	0.00
06/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	229	0	229	0	0.00
06/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	208	0	208	0	0.00
06/05/2011	R206 On 02-February-12			Bond Future	7.20	100.7327	7.1990	100.7327	0.00
06/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1720	2	1720	2	0.00
06/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1652	1	1652	1	0.00
06/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1789	2	1789	2	0.00
06/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	284	0	284	0	0.00
06/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	323	0	323	0	0.00
06/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	303	0	303	0	0.00
06/05/2011	R206 On 03-May-12			Bond Future	7.37	102.2844	7.3700	102.2844	0.00
06/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	921	1	921	1	0.00
06/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	874	1	874	1	0.00
06/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	969	1	969	1	0.00
06/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	688	1	688	1	0.00
06/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	749	1	749	1	0.00
06/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	718	1	718	1	0.00
06/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	8.4400	95.2908	0.00
06/05/2011	R207 On 04-August-11			Bond Future	8.47	92.7044	8.4700	92.7044	5,725.00
06/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	878	1	878	1	0.00

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06/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	989	1	989	1	0.00
06/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	776	1	776	1	0.00
06/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2321	3	2321	3	0.00
06/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1958	2	1958	2	0.00
06/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2135	3	2135	3	0.00
06/05/2011	R207 On 03-November-11			Bond Future	8.57	94.0986	8.5650	94.0986	600.00
06/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2596	2	2596	2	0.00
06/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2760	2	2760	2	0.00
06/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2437	2	2437	2	0.00
06/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1696	2	1696	2	0.00
06/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1475	2	1475	2	0.00
06/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1582	2	1582	2	0.00
06/05/2011	R207 On 02-February-12			Bond Future	8.66	91.8609	8.6630	91.8609	0.00
06/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3716	3	3716	3	0.00
06/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3881	4	3881	4	0.00
06/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3554	3	3554	3	0.00
06/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2030	2	2030	2	0.00
06/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1833	2	1833	2	0.00
06/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1930	2	1930	2	0.00
06/05/2011	R207 On 03-May-12			Bond Future	8.77	93.2730	8.7740	93.2730	0.00
06/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2926	3	2926	3	0.00
06/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3070	3	3070	3	0.00
06/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2789	3	2789	3	0.00
06/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3176	3	3176	3	0.00
06/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2935	3	2935	3	0.00
06/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3051	3	3051	3	0.00
06/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	8.5000	89.4440	0.00
06/05/2011	R208 On 04-August-11			Bond Future	8.52	90.3611	8.5150	90.3611	220.00
06/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	847	1	847	1	0.00
06/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	958	1	958	1	0.00
06/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	746	1	746	1	0.00
06/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2663	3	2663	3	0.00
06/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2261	3	2261	3	0.00

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06/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2456	3	2456	3	0.00
06/05/2011	R208 On 03-November-11			Bond Future	8.60	88.3244	8.6040	88.3244	5,999.00
06/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2689	2	2689	2	0.00
06/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2524	2	2524	2	0.00
06/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2860	3	2860	3	0.00
06/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1720	2	1720	2	0.00
06/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1963	2	1963	2	0.00
06/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1838	2	1838	2	0.00
06/05/2011	R208 On 02-February-12			Bond Future	8.69	89.6402	8.6930	89.6402	0.00
06/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3860	3	3860	3	0.00
06/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3688	3	3688	3	0.00
06/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4035	4	4035	4	0.00
06/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2019	2	2019	2	0.00
06/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2231	3	2231	3	0.00
06/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2123	2	2123	2	0.00
06/05/2011	R208 On 03-May-12			Bond Future	8.79	87.6204	8.7910	87.6204	0.00
06/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3854	3	3854	3	0.00
06/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3687	3	3687	3	0.00
06/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4024	4	4024	4	0.00
06/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2590	3	2590	3	0.00
06/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2803	3	2803	3	0.00
06/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2695	3	2695	3	0.00
06/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	8.8400	75.2028	0.00
06/05/2011	R209 On 04-August-11			Bond Future	8.87	75.5921	8.8710	75.5921	0.00
06/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	943	1	943	1	0.00
06/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1066	1	1066	1	0.00
06/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8814	8	8814	8	0.00
06/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	830	1	830	1	0.00
06/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4248	5	4248	5	0.00
06/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	122	0	122	0	0.00
06/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3650	4	3650	4	0.00
06/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3942	4	3942	4	0.00
06/05/2011	R209 On 03-November-11			Bond Future	8.94	73.5909	8.9360	73.5909	1,318.00

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 03-November-11	8.75	Call	Bond Future	2380	2	2380	2	0.00
06/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2554	2	2554	2	0.00
06/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2213	2	2213	2	0.00
06/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4075	4	4075	4	0.00
06/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3618	4	3618	4	0.00
06/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3841	4	3841	4	0.00
06/05/2011	R209 On 02-February-12			Bond Future	9.00	74.6829	9.0000	74.6829	0.00
06/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3887	4	3887	4	0.00
06/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4085	4	4085	4	0.00
06/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3696	3	3696	3	0.00
06/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4080	4	4080	4	0.00
06/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3705	4	3705	4	0.00
06/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3887	4	3887	4	0.00
06/05/2011	R209 On 03-May-12			Bond Future	9.07	72.6875	9.0670	72.6875	0.00
06/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4136	4	4136	4	0.00
06/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4326	4	4326	4	0.00
06/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3952	4	3952	4	0.00
06/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4843	5	4843	5	0.00
06/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4454	5	4454	5	0.00
06/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4644	5	4644	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	22446	22	0.00
06/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22496	22	22496	22	0.00
06/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22396	22	22396	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	2.0850	105.9646	0.00
06/05/2011	R211 On 04-August-11			Bond Future	1.27	106.2237	1.2660	106.2237	0.00
06/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1270	1	1270	1	0.00
06/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1539	1	1539	1	0.00
06/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1000	1	1000	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	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	1.0270	107.8306	539.00
06/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1172	1	1172	1	0.00
06/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	911	1	911	1	0.00
06/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1433	1	1433	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
06/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	2.6300	104.6582	0.00
06/05/2011	R212 On 04-August-11			Bond Future	2.22	104.7736	2.2200	104.7736	2,292.00
06/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2637	2	2637	2	0.00
06/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2172	2	2172	2	0.00
06/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3100	3	3100	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	2.1140	106.3507	240.00
06/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3579	3	3579	3	0.00
06/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4032	4	4032	4	0.00
06/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3123	3	3123	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	8.8600	84.5448	0.00
06/05/2011	R213 On 04-August-11			Bond Future	8.90	85.2602	8.8980	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	8.05	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	7.95	Put	Bond Future	8096	8	8096	8	0.00
06/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7188	8	7188	8	0.00
06/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7640	8	7640	8	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 03-November-11			Bond Future	8.97	83.0057	8.9700	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	2161	3	0.00
06/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1351	2	1351	2	0.00
06/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1755	2	1755	2	0.00
06/05/2011	R213 On 02-February-12			Bond Future	9.05	84.2417	9.0450	84.2417	0.00
06/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
06/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	39	0	39	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	740	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	349	1	0.00
06/05/2011	R213 On 03-May-12			Bond Future	9.12	82.0005	9.1190	82.0005	0.00
06/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	990	1	990	1	0.00
06/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1363	1	1363	1	0.00
06/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	614	0	614	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
09/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0904 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
09/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	AL7T On 04-August-11			Index Future	383.81	383.1210	383.8090	383.1210	30.00
09/05/2011	AL7T On 03-November-11			Index Future	389.59	388.8870	389.5860	388.8870	0.00
09/05/2011	ALBI On 04-August-11			Index Future	353.08	352.2950	353.0750	352.2950	1,005.00
09/05/2011	ALBI On 03-November-11			Index Future	358.39	357.5970	358.3890	357.5970	0.00
09/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	CRD1 On 04-August-11			Index Future	159.47	159.1990	159.4670	159.1990	2.00
09/05/2011	CRD1 On 03-November-11			Index Future	161.60	161.3290	161.6000	161.3290	0.00
09/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	GOVI On 04-August-11			GOVI	354.03	353.2970	354.0290	353.2970	179.00
09/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	60290	5	60290	5	0.00
09/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	60390	5	60390	5	0.00
09/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	60190	5	60190	5	0.00
09/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11			GOVI	359.36	358.6150	359.3580	358.6150	0.00
09/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	23580	2	23580	2	0.00
09/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	23480	2	23480	2	0.00
09/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	23680	2	23680	2	0.00
09/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
09/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2011	IGOV On 04-August-11			Index Future	153.43	153.2190	153.4320	153.2190	977.00
09/05/2011	IGOV On 03-November-11			Index Future	155.74	155.5250	155.7420	155.5250	0.00
09/05/2011	ILBI On 04-August-11			Index Future	409.70	409.5000	409.6950	409.5000	0.00
09/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
09/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4000	5.5800	94.4000	3,890.00
09/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	5.6000	94.3800	2,000.00
09/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.62	94.3500	5.6200	94.3500	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
09/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.2500	5.6700	94.2500	14,200.00
09/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.74	94.1600	5.7400	94.1600	0.00
09/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.97	93.9100	5.9700	93.9100	5,591.00
09/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.36	93.4800	6.3600	93.4800	1,090.00
09/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.79	93.0400	6.7900	93.0400	2,890.00
09/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.21	92.6100	7.2100	92.6100	44,710.00
09/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.59	92.2400	7.5900	92.2400	490.00
09/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.91	91.9200	7.9100	91.9200	290.00
09/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	OTH1 On 04-August-11			Index Future	347.54	346.5120	347.5440	346.5120	3.00
09/05/2011	OTH1 On 03-November-11			Index Future	352.78	351.7270	352.7760	351.7270	0.00
09/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	7.6500	123.4638	0.00
09/05/2011	R157 On 04-August-11			Bond Future	7.68	125.4734	7.6750	125.4734	3,260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	604	1	604	1	1,000.00
09/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	684	1	684	1	0.00
09/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	530	1	530	1	0.00
09/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	253	0	253	0	1,320.00
09/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2277	2	2277	2	0.00
09/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	771	1	771	1	440.00
09/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1182	1	1182	1	0.00
09/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	697	1	697	1	440.00
09/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	257	0	257	0	1,320.00
09/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1063	1	1063	1	0.00
09/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1409	1	1409	1	0.00
09/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2118	2	2118	2	0.00
09/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1171	1	1171	1	0.00
09/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1287	1	1287	1	0.00
09/05/2011	R157 On 03-November-11			Bond Future	7.80	120.5309	7.8020	120.5309	3,684.00
09/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2249	2	2249	2	0.00
09/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2122	2	2122	2	0.00
09/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2379	2	2379	2	0.00
09/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	579	1	579	1	0.00
09/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	681	1	681	1	0.00
09/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	628	1	628	1	0.00
09/05/2011	R157 On 02-February-12			Bond Future	7.94	122.3856	7.9420	122.3856	0.00
09/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2708	3	2708	3	0.00
09/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2591	3	2591	3	0.00
09/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2828	3	2828	3	0.00
09/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	780	1	780	1	0.00
09/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	877	1	877	1	0.00
09/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	827	1	827	1	0.00
09/05/2011	R157 On 03-May-12			Bond Future	8.11	117.4296	8.1050	117.4296	0.00
09/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1891	2	1891	2	0.00
09/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2074	2	2074	2	0.00
09/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1981	2	1981	2	0.00
09/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1459	2	1459	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
09/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1591	2	1591	2	0.00
09/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1523	2	1523	2	0.00
09/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	8.6700	119.9329	0.00
09/05/2011	R186 On 04-August-11			Bond Future	8.62	116.7806	8.6240	116.7806	19,446.00
09/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1087	1	1087	1	0.00
09/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1234	1	1234	1	0.00
09/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	956	1	956	1	0.00
09/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1392	1	1392	1	600.00
09/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9688	9	9688	9	0.00
09/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2868	3	2868	3	200.00
09/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4293	4	4293	4	0.00
09/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1291	1	1291	1	200.00
09/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	200	0	200	0	600.00
09/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2158	2	2158	2	0.00
09/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5037	5	5037	5	0.00
09/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4006	4	4006	4	0.00
09/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4334	5	4334	5	0.00
09/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4676	5	4676	5	0.00
09/05/2011	R186 On 03-November-11			Bond Future	8.70	118.5163	8.7010	118.5163	13,791.00
09/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5180	5	5180	5	0.00
09/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5462	5	5462	5	0.00
09/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3868	4	3868	4	5,600.00
09/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4903	5	4903	5	0.00
09/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2641	3	2641	3	0.00
09/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3418	4	3418	4	0.00
09/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2309	3	2309	3	0.00
09/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2471	3	2471	3	0.00
09/05/2011	R186 On 02-February-12			Bond Future	8.78	115.0435	8.7790	115.0435	2,500.00
09/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5661	5	5661	5	0.00
09/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5921	6	5921	6	0.00
09/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5408	5	5408	5	0.00
09/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3875	4	3875	4	0.00
09/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3506	4	3506	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
09/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3686	4	3686	4	0.00
09/05/2011	R186 On 03-May-12			Bond Future	8.86	116.7875	8.8610	116.7875	0.00
09/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5832	6	5832	6	0.00
09/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6085	6	6085	6	0.00
09/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5589	5	5589	5	0.00
09/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4803	5	4803	5	0.00
09/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4424	5	4424	5	0.00
09/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4607	5	4607	5	0.00
09/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
09/05/2011	R189 On 04-August-11			Bond Future	212.34	212.2407	212.3373	212.2407	0.00
09/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	337	0	337	0	0.00
09/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	387	0	387	0	0.00
09/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	287	0	287	0	0.00
09/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
09/05/2011	R197 On 04-August-11			Bond Future	231.85	231.8178	231.8493	231.8178	0.00
09/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	349	0	349	0	0.00
09/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	299	0	299	0	0.00
09/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	399	0	399	0	0.00
09/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	7.2400	108.1738	0.00
09/05/2011	R201 On 04-August-11			Bond Future	7.24	105.5235	7.2430	105.5235	170.00
09/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	668	1	668	1	0.00
09/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	748	1	748	1	0.00
09/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	592	1	592	1	0.00
09/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	722	1	722	1	0.00
09/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	576	1	576	1	0.00
09/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	647	1	647	1	0.00
09/05/2011	R201 On 03-November-11			Bond Future	7.35	107.0951	7.3460	107.0951	317.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2107	2	2107	2	0.00
09/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2218	2	2218	2	0.00
09/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1998	2	1998	2	0.00
09/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	319	0	319	0	0.00
09/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	264	0	264	0	0.00
09/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	290	0	290	0	0.00
09/05/2011	R201 On 02-February-12			Bond Future	7.46	104.3314	7.4570	104.3314	0.00
09/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2501	2	2501	2	0.00
09/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2404	2	2404	2	0.00
09/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	2600	3	0.00
09/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	442	0	442	0	0.00
09/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	499	1	499	1	0.00
09/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	469	0	469	0	0.00
09/05/2011	R201 On 03-May-12			Bond Future	7.60	105.9137	7.5970	105.9137	0.00
09/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1448	1	1448	1	0.00
09/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1377	1	1377	1	0.00
09/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1521	1	1521	1	0.00
09/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1040	1	1040	1	0.00
09/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1132	1	1132	1	0.00
09/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1085	1	1085	1	0.00
09/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	2.6800	169.4034	0.00
09/05/2011	R202 On 04-August-11			Bond Future	0.25	169.6312	0.2450	169.6312	10,088.00
09/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	20678	20	20678	20	0.00
09/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21937	21	21937	21	0.00
09/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	19405	19	19405	19	0.00
09/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 03-November-11			Bond Future	0.16	172.1740	0.1620	172.1740	400.00
09/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	9691	9	9691	9	0.00
09/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	11069	11	11069	11	0.00
09/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	8299	8	8299	8	0.00
09/05/2011	R202 On 03-November-11	0.45	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
09/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	8.2400	101.5011	0.00
09/05/2011	R203 On 04-August-11			Bond Future	8.27	103.1680	8.2670	103.1680	824.00
09/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	619	1	619	1	0.00
09/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	541	1	541	1	0.00
09/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	704	1	704	1	0.00
09/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1734	2	1734	2	0.00
09/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2049	2	2049	2	0.00
09/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1888	2	1888	2	0.00
09/05/2011	R203 On 03-November-11			Bond Future	8.38	100.5420	8.3840	100.5420	1,633.00
09/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1952	2	1952	2	0.00
09/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1827	2	1827	2	0.00
09/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2083	2	2083	2	0.00
09/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1334	1	1334	1	0.00
09/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1528	2	1528	2	0.00
09/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1428	1	1428	1	0.00
09/05/2011	R203 On 02-February-12			Bond Future	8.51	102.0892	8.5080	102.0892	0.00
09/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2783	3	2783	3	0.00
09/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2914	3	2914	3	0.00
09/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2654	3	2654	3	0.00
09/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1822	2	1822	2	0.00
09/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1653	2	1653	2	0.00
09/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1736	2	1736	2	0.00
09/05/2011	R203 On 03-May-12			Bond Future	8.64	99.4737	8.6440	99.4737	0.00
09/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2588	3	2588	3	0.00
09/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2468	2	2468	2	0.00
09/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2712	3	2712	3	0.00
09/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2064	2	2064	2	0.00
09/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2235	2	2235	2	0.00
09/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2147	2	2147	2	0.00
09/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	8.3900	101.1408	0.00
09/05/2011	R204 On 04-August-11			Bond Future	8.40	98.7901	8.4010	98.7901	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
09/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	509	0	509	0	0.00
09/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	585	1	585	1	0.00
09/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	442	0	442	0	0.00
09/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2887	3	2887	3	0.00
09/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2481	3	2481	3	0.00
09/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2679	3	2679	3	0.00
09/05/2011	R204 On 03-November-11			Bond Future	8.51	100.2603	8.5070	100.2603	2,134.00
09/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2668	3	2668	3	0.00
09/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2827	3	2827	3	0.00
09/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2513	2	2513	2	0.00
09/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1521	2	1521	2	0.00
09/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1326	1	1326	1	0.00
09/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1421	1	1421	1	0.00
09/05/2011	R204 On 02-February-12			Bond Future	8.62	97.7687	8.6160	97.7687	0.00
09/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3520	3	3520	3	0.00
09/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3363	3	3363	3	0.00
09/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3679	4	3679	4	0.00
09/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1537	2	1537	2	0.00
09/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1709	2	1709	2	0.00
09/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1622	2	1622	2	0.00
09/05/2011	R204 On 03-May-12			Bond Future	8.74	99.2553	8.7370	99.2553	0.00
09/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2786	3	2786	3	0.00
09/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2922	3	2922	3	0.00
09/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2656	3	2656	3	0.00
09/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2835	3	2835	3	0.00
09/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2618	3	2618	3	0.00
09/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2723	3	2723	3	0.00
09/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	6.9450	103.7755	0.00
09/05/2011	R206 On 04-August-11			Bond Future	6.96	101.6681	6.9560	101.6681	9,798.00
09/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	496	0	496	0	0.00
09/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	436	0	436	0	0.00
09/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	559	1	559	1	0.00
09/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	351	0	351	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
09/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	449	0	449	0	0.00
09/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	398	0	398	0	0.00
09/05/2011	R206 On 03-November-11			Bond Future	7.06	103.1815	7.0560	103.1815	0.00
09/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1573	2	1573	2	0.00
09/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1494	1	1494	1	0.00
09/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1655	2	1655	2	0.00
09/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	177	0	177	0	0.00
09/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	213	0	213	0	0.00
09/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	193	0	193	0	0.00
09/05/2011	R206 On 02-February-12			Bond Future	7.17	101.0018	7.1700	101.0018	0.00
09/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1756	2	1756	2	0.00
09/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1826	2	1826	2	0.00
09/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1687	2	1687	2	0.00
09/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	306	0	306	0	0.00
09/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	270	0	270	0	0.00
09/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	287	0	287	0	0.00
09/05/2011	R206 On 03-May-12			Bond Future	7.34	102.5357	7.3360	102.5357	0.00
09/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	946	1	946	1	0.00
09/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	899	1	899	1	0.00
09/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	995	1	995	1	0.00
09/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	661	1	661	1	0.00
09/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	721	1	721	1	0.00
09/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	690	1	690	1	0.00
09/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	8.4400	95.2908	0.00
09/05/2011	R207 On 04-August-11			Bond Future	8.45	93.2574	8.4490	93.2574	5,725.00
09/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	900	1	900	1	0.00
09/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1014	1	1014	1	0.00
09/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	795	1	795	1	0.00
09/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2221	2	2221	2	0.00
09/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1864	2	1864	2	0.00
09/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2038	2	2038	2	0.00
09/05/2011	R207 On 03-November-11			Bond Future	8.54	94.6427	8.5420	94.6427	600.00
09/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2655	3	2655	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
09/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2822	3	2822	3	0.00
09/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2493	2	2493	2	0.00
09/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1625	2	1625	2	0.00
09/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1410	1	1410	1	0.00
09/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1514	2	1514	2	0.00
09/05/2011	R207 On 02-February-12			Bond Future	8.64	92.4595	8.6400	92.4595	0.00
09/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3778	4	3778	4	0.00
09/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3614	4	3614	4	0.00
09/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3945	4	3945	4	0.00
09/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1774	2	1774	2	0.00
09/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1966	2	1966	2	0.00
09/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1868	2	1868	2	0.00
09/05/2011	R207 On 03-May-12			Bond Future	8.75	93.8597	8.7490	93.8597	0.00
09/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2981	3	2981	3	0.00
09/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3126	3	3126	3	0.00
09/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2842	3	2842	3	0.00
09/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3098	3	3098	3	0.00
09/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2860	3	2860	3	0.00
09/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2976	3	2976	3	0.00
09/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	8.5000	89.4440	0.00
09/05/2011	R208 On 04-August-11			Bond Future	8.49	90.9706	8.4930	90.9706	100.00
09/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	870	1	870	1	0.00
09/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	983	1	983	1	0.00
09/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	765	1	765	1	0.00
09/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2550	3	2550	3	0.00
09/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2153	2	2153	2	0.00
09/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2347	2	2347	2	0.00
09/05/2011	R208 On 03-November-11			Bond Future	8.58	88.9260	8.5810	88.9260	5,999.00
09/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2748	3	2748	3	0.00
09/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2581	3	2581	3	0.00
09/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2922	3	2922	3	0.00
09/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1647	2	1647	2	0.00
09/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1885	2	1885	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
09/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1762	2	1762	2	0.00
09/05/2011	R208 On 02-February-12			Bond Future	8.67	90.2962	8.6700	90.2962	0.00
09/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3926	4	3926	4	0.00
09/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4103	4	4103	4	0.00
09/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3752	4	3752	4	0.00
09/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2163	2	2163	2	0.00
09/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1955	2	1955	2	0.00
09/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2057	2	2057	2	0.00
09/05/2011	R208 On 03-May-12			Bond Future	8.77	88.2717	8.7670	88.2717	0.00
09/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3919	4	3919	4	0.00
09/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3750	4	3750	4	0.00
09/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4090	4	4090	4	0.00
09/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2522	3	2522	3	0.00
09/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2732	3	2732	3	0.00
09/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2626	3	2626	3	0.00
09/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	8.8400	75.2028	0.00
09/05/2011	R209 On 04-August-11			Bond Future	8.83	76.1755	8.8300	76.1755	0.00
09/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1011	1	1011	1	0.00
09/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1142	1	1142	1	0.00
09/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9113	9	9113	9	0.00
09/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	891	1	891	1	0.00
09/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3987	4	3987	4	0.00
09/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	98	0	98	0	0.00
09/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3403	4	3403	4	0.00
09/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3688	4	3688	4	0.00
09/05/2011	R209 On 03-November-11			Bond Future	8.89	74.1595	8.8930	74.1595	1,318.00
09/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2506	2	2506	2	0.00
09/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2687	3	2687	3	0.00
09/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2333	2	2333	2	0.00
09/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3861	4	3861	4	0.00
09/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3417	4	3417	4	0.00
09/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3633	4	3633	4	0.00
09/05/2011	R209 On 02-February-12			Bond Future	8.96	75.2975	8.9560	75.2975	0.00

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09/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4045	4	4045	4	0.00
09/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3849	4	3849	4	0.00
09/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4248	4	4248	4	0.00
09/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3530	4	3530	4	0.00
09/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3895	4	3895	4	0.00
09/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3708	4	3708	4	0.00
09/05/2011	R209 On 03-May-12			Bond Future	9.02	73.3018	9.0220	73.3018	0.00
09/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4294	4	4294	4	0.00
09/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4489	4	4489	4	0.00
09/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4105	4	4105	4	0.00
09/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4656	5	4656	5	0.00
09/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4277	4	4277	4	0.00
09/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4462	5	4462	5	0.00
09/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
09/05/2011	R210 On 04-August-11			Bond Future	128.46	128.4464	128.4638	128.4464	270.00
09/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22464	22	22464	22	0.00
09/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22514	22	22514	22	0.00
09/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22414	22	22414	22	0.00
09/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	2.0850	105.9646	0.00
09/05/2011	R211 On 04-August-11			Bond Future	1.26	106.5727	1.2640	106.5727	0.00
09/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1281	1	1281	1	0.00
09/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1550	2	1550	2	0.00
09/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1011	1	1011	1	0.00
09/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11			Bond Future	1.03	108.1580	1.0250	108.1580	539.00
09/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1183	1	1183	1	0.00
09/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	921	1	921	1	0.00
09/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1444	1	1444	1	0.00

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09/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	2.6300	104.6582	0.00
09/05/2011	R212 On 04-August-11			Bond Future	2.22	105.0027	2.2190	105.0027	2,292.00
09/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2647	3	2647	3	0.00
09/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2182	2	2182	2	0.00
09/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3110	3	3110	3	0.00
09/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5679	2.1130	106.5679	240.00
09/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3588	4	3588	4	0.00
09/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4042	4	4042	4	0.00
09/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3132	3	3132	3	0.00
09/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	8.8600	84.5448	0.00
09/05/2011	R213 On 04-August-11			Bond Future	8.85	85.6489	8.8510	85.6489	0.00
09/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7721	8	7721	8	0.00
09/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6812	7	6812	7	0.00
09/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7265	8	7265	8	0.00
09/05/2011	R213 On 03-November-11			Bond Future	8.92	83.3890	8.9220	83.3890	0.00
09/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783	2	1783	2	0.00
09/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	973	1	973	1	0.00
09/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377	2	1377	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
09/05/2011	R213 On 02-February-12			Bond Future	9.00	84.6655	8.9950	84.6655	0.00
09/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	39	0	39	0	0.00
09/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	427	0	427	0	0.00
09/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	352	1	352	1	0.00
09/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12			Bond Future	9.07	82.4109	9.0680	82.4109	0.00
09/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1381	1	1381	1	0.00
09/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1754	1	1754	1	0.00
09/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1005	1	1005	1	0.00
09/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/05/2011	TRT1 On 04-August-11			Index Future	349.59	348.8770	349.5930	348.8770	100.00
09/05/2011	TRT1 On 03-November-11			Index Future	354.27	353.5440	354.2700	353.5440	0.00
10/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	AL7T On 04-August-11			Index Future	384.80	383.8090	384.7960	383.8090	30.00
10/05/2011	AL7T On 03-November-11			Index Future	390.59	389.5860	390.5880	389.5860	0.00
10/05/2011	ALBI On 04-August-11			Index Future	353.73	353.0750	353.7310	353.0750	1,005.00
10/05/2011	ALBI On 03-November-11			Index Future	359.06	358.3890	359.0560	358.3890	0.00
10/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CRD1 On 04-August-11			Index Future	159.65	159.4670	159.6450	159.4670	2.00
10/05/2011	CRD1 On 03-November-11			Index Future	161.78	161.6000	161.7810	161.6000	0.00
10/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	GOVI On 04-August-11			GOVI	354.65	354.0290	354.6510	354.0290	179.00
10/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	66510	6	66510	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	66410	6	66410	6	0.00
10/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	66610	6	66610	6	0.00
10/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11			GOVI	359.99	359.3580	359.9890	359.3580	0.00
10/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	29890	2	29890	2	0.00
10/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	29790	2	29790	2	0.00
10/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	29990	2	29990	2	0.00
10/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
10/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2011	IGOV On 04-August-11			Index Future	154.09	153.4320	154.0880	153.4320	977.00
10/05/2011	IGOV On 03-November-11			Index Future	156.41	155.7420	156.4080	155.7420	0.00
10/05/2011	ILBI On 04-August-11			Index Future	411.49	409.6950	411.4870	409.6950	0.00
10/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,001.00
10/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4200	5.5900	94.4200	3,890.00
10/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.4000	5.6100	94.4000	2,000.00
10/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.64	94.3800	5.6400	94.3800	0.00
10/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.68	94.3300	5.6800	94.3300	14,200.00
10/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.77	94.2600	5.7700	94.2600	0.00
10/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.00	94.0300	6.0000	94.0300	5,591.00
10/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.42	93.6400	6.4200	93.6400	1,090.00
10/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.2100	6.8400	93.2100	2,890.00
10/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.26	92.7900	7.2600	92.7900	44,710.00
10/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.63	92.4100	7.6300	92.4100	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.98	92.0900	7.9800	92.0900	290.00
10/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	OTH1 On 04-August-11			Index Future	348.39	347.5440	348.3870	347.5440	3.00
10/05/2011	OTH1 On 03-November-11			Index Future	353.63	352.7760	353.6310	352.7760	0.00
10/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	7.6500	123.4638	0.00
10/05/2011	R157 On 04-August-11			Bond Future	7.67	125.5628	7.6680	125.5628	3,760.00
10/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	610	1	610	1	1,000.00
10/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	691	1	691	1	0.00
10/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	535	1	535	1	0.00
10/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	255	0	255	0	1,320.00
10/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	778	1	778	1	440.00
10/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1193	1	1193	1	0.00
10/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2295	2	2295	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
10/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	248	0	248	0	1,320.00
10/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	681	1	681	1	440.00
10/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1043	1	1043	1	0.00
10/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1387	1	1387	1	0.00
10/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2093	2	2093	2	0.00
10/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1151	1	1151	1	0.00
10/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1266	1	1266	1	0.00
10/05/2011	R157 On 03-November-11			Bond Future	7.80	120.6221	7.7950	120.6221	3,684.00
10/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2264	2	2264	2	0.00
10/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2394	2	2394	2	0.00
10/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2136	2	2136	2	0.00
10/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	669	1	669	1	0.00
10/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	569	1	569	1	0.00
10/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	618	1	618	1	0.00
10/05/2011	R157 On 02-February-12			Bond Future	7.94	122.4742	7.9350	122.4742	0.00
10/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2722	3	2722	3	0.00
10/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2842	3	2842	3	0.00
10/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2604	3	2604	3	0.00
10/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	866	1	866	1	0.00
10/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	770	1	770	1	0.00
10/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	817	1	817	1	0.00
10/05/2011	R157 On 03-May-12			Bond Future	8.10	117.5214	8.0960	117.5214	0.00
10/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1994	2	1994	2	0.00
10/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1904	2	1904	2	0.00
10/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2087	2	2087	2	0.00
10/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1443	1	1443	1	0.00
10/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1575	2	1575	2	0.00
10/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1508	2	1508	2	0.00
10/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	8.6700	119.9329	0.00
10/05/2011	R186 On 04-August-11			Bond Future	8.59	117.2205	8.5870	117.2205	20,446.00
10/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1180	1	1180	1	0.00
10/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1335	1	1335	1	0.00
10/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	1039	1	1039	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
10/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1503	1	1503	1	600.00
10/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3051	3	3051	3	200.00
10/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4525	4	4525	4	0.00
10/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10009	10	10009	10	0.00
10/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	173	0	173	0	600.00
10/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1175	1	1175	1	200.00
10/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1993	2	1993	2	0.00
10/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4772	5	4772	5	0.00
10/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3769	4	3769	4	0.00
10/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4087	4	4087	4	0.00
10/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4421	5	4421	5	0.00
10/05/2011	R186 On 03-November-11			Bond Future	8.66	118.9667	8.6630	118.9667	13,791.00
10/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5394	5	5394	5	0.00
10/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5683	5	5683	5	0.00
10/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5111	5	5111	5	0.00
10/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4048	4	4048	4	5,600.00
10/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2498	3	2498	3	0.00
10/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3247	3	3247	3	0.00
10/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2179	2	2179	2	0.00
10/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2334	2	2334	2	0.00
10/05/2011	R186 On 02-February-12			Bond Future	8.74	115.4947	8.7390	115.4947	2,500.00
10/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5868	6	5868	6	0.00
10/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5609	5	5609	5	0.00
10/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6133	6	6133	6	0.00
10/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3355	4	3355	4	0.00
10/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3714	4	3714	4	0.00
10/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3530	4	3530	4	0.00
10/05/2011	R186 On 03-May-12			Bond Future	8.82	117.2568	8.8200	117.2568	0.00
10/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6031	6	6031	6	0.00
10/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6289	6	6289	6	0.00
10/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5783	6	5783	6	0.00
10/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4632	5	4632	5	0.00
10/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4263	4	4263	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
10/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4441	5	4441	5	0.00
10/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
10/05/2011	R189 On 04-August-11			Bond Future	212.36	212.3373	212.3587	212.3373	0.00
10/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	359	0	359	0	0.00
10/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	409	0	409	0	0.00
10/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	309	0	309	0	0.00
10/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
10/05/2011	R197 On 04-August-11			Bond Future	232.10	231.8493	232.1049	231.8493	0.00
10/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	605	0	605	0	0.00
10/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	555	0	555	0	0.00
10/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	655	0	655	0	0.00
10/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	7.2400	108.1738	0.00
10/05/2011	R201 On 04-August-11			Bond Future	7.24	105.6080	7.2410	105.6080	170.00
10/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	667	1	667	1	0.00
10/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	591	1	591	1	0.00
10/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	748	1	748	1	0.00
10/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	570	1	570	1	0.00
10/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	715	1	715	1	0.00
10/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	640	1	640	1	0.00
10/05/2011	R201 On 03-November-11			Bond Future	7.35	107.1822	7.3450	107.1822	317.00
10/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2107	2	2107	2	0.00
10/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1998	2	1998	2	0.00
10/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2219	2	2219	2	0.00
10/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	262	0	262	0	0.00
10/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	316	0	316	0	0.00
10/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	287	0	287	0	0.00
10/05/2011	R201 On 02-February-12			Bond Future	7.46	104.4170	7.4560	104.4170	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
10/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2502	3	2502	3	0.00
10/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	2600	3	0.00
10/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2404	2	2404	2	0.00
10/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	496	0	496	0	0.00
10/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	439	0	439	0	0.00
10/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	467	0	467	0	0.00
10/05/2011	R201 On 03-May-12			Bond Future	7.60	106.0016	7.5950	106.0016	0.00
10/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1448	1	1448	1	0.00
10/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1377	1	1377	1	0.00
10/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1522	2	1522	2	0.00
10/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1036	1	1036	1	0.00
10/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1128	1	1128	1	0.00
10/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1080	1	1080	1	0.00
10/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	2.6800	169.4034	0.00
10/05/2011	R202 On 04-August-11			Bond Future	0.16	170.1920	0.1600	170.1920	10,088.00
10/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23214	21	23214	21	0.00
10/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24473	22	24473	22	0.00
10/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	21941	19	21941	19	0.00
10/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11			Bond Future	0.08	172.7367	0.0760	172.7367	400.00
10/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12266	10	12266	10	0.00
10/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13643	11	13643	11	0.00
10/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10874	8	10874	8	0.00
10/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	8.2400	101.5011	0.00
10/05/2011	R203 On 04-August-11			Bond Future	8.24	103.2246	8.2400	103.2246	824.00
10/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	656	1	656	1	0.00
10/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	745	1	745	1	0.00
10/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	575	1	575	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
10/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1956	2	1956	2	0.00
10/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1647	2	1647	2	0.00
10/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1797	2	1797	2	0.00
10/05/2011	R203 On 03-November-11			Bond Future	8.35	100.5964	8.3540	100.5964	1,633.00
10/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2024	2	2024	2	0.00
10/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2158	2	2158	2	0.00
10/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1896	2	1896	2	0.00
10/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1461	2	1461	2	0.00
10/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1272	1	1272	1	0.00
10/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1363	1	1363	1	0.00
10/05/2011	R203 On 02-February-12			Bond Future	8.48	102.1415	8.4770	102.1415	0.00
10/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2858	3	2858	3	0.00
10/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2728	3	2728	3	0.00
10/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2992	3	2992	3	0.00
10/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1595	2	1595	2	0.00
10/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1761	2	1761	2	0.00
10/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1676	2	1676	2	0.00
10/05/2011	R203 On 03-May-12			Bond Future	8.61	99.5321	8.6120	99.5321	0.00
10/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2657	3	2657	3	0.00
10/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2536	2	2536	2	0.00
10/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2783	3	2783	3	0.00
10/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2001	2	2001	2	0.00
10/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2169	2	2169	2	0.00
10/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2082	2	2082	2	0.00
10/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	8.3900	101.1408	0.00
10/05/2011	R204 On 04-August-11			Bond Future	8.37	98.9074	8.3680	98.9074	0.00
10/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	551	1	551	1	0.00
10/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	479	0	479	0	0.00
10/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	631	1	631	1	0.00
10/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2351	2	2351	2	0.00
10/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2747	3	2747	3	0.00
10/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2545	3	2545	3	0.00
10/05/2011	R204 On 03-November-11			Bond Future	8.47	100.3792	8.4730	100.3792	2,134.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2771	3	2771	3	0.00
10/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2612	3	2612	3	0.00
10/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2934	3	2934	3	0.00
10/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1257	1	1257	1	0.00
10/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1444	2	1444	2	0.00
10/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1348	1	1348	1	0.00
10/05/2011	R204 On 02-February-12			Bond Future	8.58	97.8887	8.5800	97.8887	0.00
10/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3631	4	3631	4	0.00
10/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3793	4	3793	4	0.00
10/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3472	3	3472	3	0.00
10/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1638	2	1638	2	0.00
10/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1471	2	1471	2	0.00
10/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1552	2	1552	2	0.00
10/05/2011	R204 On 03-May-12			Bond Future	8.70	99.3761	8.7000	99.3761	0.00
10/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2876	3	2876	3	0.00
10/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3014	3	3014	3	0.00
10/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2743	3	2743	3	0.00
10/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2743	3	2743	3	0.00
10/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2531	3	2531	3	0.00
10/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2634	3	2634	3	0.00
10/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	6.9450	103.7755	0.00
10/05/2011	R206 On 04-August-11			Bond Future	6.97	101.7191	6.9660	101.7191	9,798.00
10/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	482	0	0.00
10/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	544	1	544	1	0.00
10/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	423	0	423	0	0.00
10/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	458	0	458	0	0.00
10/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	358	0	358	0	0.00
10/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	407	0	407	0	0.00
10/05/2011	R206 On 03-November-11			Bond Future	7.07	103.2336	7.0670	103.2336	0.00
10/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1554	2	1554	2	0.00
10/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1636	2	1636	2	0.00
10/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1475	1	1475	1	0.00
10/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	216	0	216	0	0.00

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10/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	180	0	180	0	0.00
10/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	196	0	196	0	0.00
10/05/2011	R206 On 02-February-12			Bond Future	7.18	101.0536	7.1830	101.0536	0.00
10/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1737	2	1737	2	0.00
10/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1669	2	1669	2	0.00
10/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1807	2	1807	2	0.00
10/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	274	0	274	0	0.00
10/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	311	0	311	0	0.00
10/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	291	0	291	0	0.00
10/05/2011	R206 On 03-May-12			Bond Future	7.35	102.5889	7.3510	102.5889	0.00
10/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	932	1	932	1	0.00
10/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	885	1	885	1	0.00
10/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	981	1	981	1	0.00
10/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	670	1	670	1	0.00
10/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	730	1	730	1	0.00
10/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	699	1	699	1	0.00
10/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	8.4400	95.2908	0.00
10/05/2011	R207 On 04-August-11			Bond Future	8.41	93.3764	8.4060	93.3764	5,725.00
10/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	989	1	989	1	0.00
10/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	876	1	876	1	0.00
10/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1110	1	1110	1	0.00
10/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1716	2	1716	2	0.00
10/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2058	2	2058	2	0.00
10/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1882	2	1882	2	0.00
10/05/2011	R207 On 03-November-11			Bond Future	8.50	94.7697	8.4970	94.7697	600.00
10/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2801	3	2801	3	0.00
10/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2634	2	2634	2	0.00
10/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2973	3	2973	3	0.00
10/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1312	1	1312	1	0.00
10/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1517	2	1517	2	0.00
10/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1411	2	1411	2	0.00
10/05/2011	R207 On 02-February-12			Bond Future	8.59	92.5830	8.5930	92.5830	0.00
10/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3933	4	3933	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
10/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4104	4	4104	4	0.00
10/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3765	4	3765	4	0.00
10/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1864	2	1864	2	0.00
10/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1680	2	1680	2	0.00
10/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1770	2	1770	2	0.00
10/05/2011	R207 On 03-May-12			Bond Future	8.70	93.9902	8.7000	93.9902	0.00
10/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3111	3	3111	3	0.00
10/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3260	3	3260	3	0.00
10/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2968	3	2968	3	0.00
10/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2968	3	2968	3	0.00
10/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2738	3	2738	3	0.00
10/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2849	3	2849	3	0.00
10/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	8.5000	89.4440	0.00
10/05/2011	R208 On 04-August-11			Bond Future	8.44	91.1027	8.4400	91.1027	100.00
10/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	980	1	980	1	0.00
10/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1103	1	1103	1	0.00
10/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	866	1	866	1	0.00
10/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2331	3	2331	3	0.00
10/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1954	2	1954	2	0.00
10/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2137	2	2137	2	0.00
10/05/2011	R208 On 03-November-11			Bond Future	8.53	89.0610	8.5260	89.0610	5,999.00
10/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2935	3	2935	3	0.00
10/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3115	3	3115	3	0.00
10/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2761	3	2761	3	0.00
10/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1741	2	1741	2	0.00
10/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1516	2	1516	2	0.00
10/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1625	2	1625	2	0.00
10/05/2011	R208 On 02-February-12			Bond Future	8.61	90.4281	8.6130	90.4281	0.00
10/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4126	4	4126	4	0.00
10/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3947	4	3947	4	0.00
10/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4308	4	4308	4	0.00
10/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1832	2	1832	2	0.00
10/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2030	2	2030	2	0.00

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10/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1929	2	1929	2	0.00
10/05/2011	R208 On 03-May-12			Bond Future	8.71	88.4061	8.7080	88.4061	0.00
10/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4109	4	4109	4	0.00
10/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3936	4	3936	4	0.00
10/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4285	4	4285	4	0.00
10/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2386	3	2386	3	0.00
10/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2587	3	2587	3	0.00
10/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2484	3	2484	3	0.00
10/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	8.8400	75.2028	0.00
10/05/2011	R209 On 04-August-11			Bond Future	8.80	76.4977	8.8030	76.4977	0.00
10/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1069	1	1069	1	0.00
10/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1206	1	1206	1	0.00
10/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	943	1	943	1	0.00
10/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9315	9	9315	9	0.00
10/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	87	0	87	0	0.00
10/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3825	4	3825	4	0.00
10/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3254	3	3254	3	0.00
10/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3532	4	3532	4	0.00
10/05/2011	R209 On 03-November-11			Bond Future	8.87	74.4932	8.8660	74.4932	1,318.00
10/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2596	3	2596	3	0.00
10/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2418	2	2418	2	0.00
10/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2781	3	2781	3	0.00
10/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3300	3	3300	3	0.00
10/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3735	4	3735	4	0.00
10/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3513	4	3513	4	0.00
10/05/2011	R209 On 02-February-12			Bond Future	8.93	75.6349	8.9280	75.6349	0.00
10/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4156	4	4156	4	0.00
10/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4362	4	4362	4	0.00
10/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3956	4	3956	4	0.00
10/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3786	4	3786	4	0.00
10/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3428	4	3428	4	0.00
10/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3603	4	3603	4	0.00
10/05/2011	R209 On 03-May-12			Bond Future	8.99	73.6426	8.9930	73.6426	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
10/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4405	4	4405	4	0.00
10/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4603	4	4603	4	0.00
10/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4213	4	4213	4	0.00
10/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4543	5	4543	5	0.00
10/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4170	4	4170	4	0.00
10/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4352	4	4352	4	0.00
10/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
10/05/2011	R210 On 04-August-11			Bond Future	129.71	128.4638	129.7055	128.4638	270.00
10/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	23706	22	23706	22	0.00
10/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	23756	23	23756	23	0.00
10/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23656	22	23656	22	0.00
10/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	1	0	1	0	0.00
10/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	1	0	1	0	0.00
10/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	1	0	1	0	0.00
10/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	2.0850	105.9646	0.00
10/05/2011	R211 On 04-August-11			Bond Future	1.24	106.5836	1.2410	106.5836	0.00
10/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1406	1	1406	1	0.00
10/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1675	2	1675	2	0.00
10/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1136	1	1136	1	0.00
10/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11			Bond Future	1.00	108.1686	1.0000	108.1686	539.00
10/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1315	1	1315	1	0.00
10/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1054	1	1054	1	0.00
10/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1576	1	1576	1	0.00
10/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	2.6300	104.6582	0.00
10/05/2011	R212 On 04-August-11			Bond Future	2.22	105.0122	2.2170	105.0122	2,292.00
10/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2666	3	2666	3	0.00
10/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2201	2	2201	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
10/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3129	3	3129	3	0.00
10/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5774	2.1110	106.5774	240.00
10/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3607	4	3607	4	0.00
10/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4061	4	4061	4	0.00
10/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3151	3	3151	3	0.00
10/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	1	0	1	0	0.00
10/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	8.8600	84.5448	0.00
10/05/2011	R213 On 04-August-11			Bond Future	8.81	86.0242	8.8090	86.0242	0.00
10/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6475	7	6475	7	0.00
10/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7383	8	7383	8	0.00
10/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6927	7	6927	7	0.00
10/05/2011	R213 On 03-November-11			Bond Future	8.88	83.7671	8.8790	83.7671	0.00
10/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1442	2	1442	2	0.00
10/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	632	1	632	1	0.00
10/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1036	1	1036	1	0.00
10/05/2011	R213 On 02-February-12			Bond Future	8.95	85.0537	8.9510	85.0537	0.00
10/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	383	0	383	0	0.00
10/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	771	0	771	0	0.00
10/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	8	0	8	0	0.00
10/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	R213 On 03-May-12			Bond Future	9.02	82.8013	9.0220	82.8013	0.00
10/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1735	1	1735	1	0.00
10/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2108	2	2108	2	0.00
10/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1359	1	1359	1	0.00
10/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/05/2011	TRT1 On 04-August-11			Index Future	350.27	349.5930	350.2700	349.5930	100.00
10/05/2011	TRT1 On 03-November-11			Index Future	354.96	354.2700	354.9580	354.2700	0.00