



Derivatives Monthly Statistics Report

For June 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	AL7T On 04-August-11			Index Future	389.10	386.2880	389.0980	386.2880	30.00
01/06/2011	AL7T On 03-November-11			Index Future	394.96	392.1020	394.9550	392.1020	0.00
01/06/2011	ALBI On 04-August-11			Index Future	357.42	354.7560	357.4230	354.7560	1,019.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	ALBI On 03-November-11			Index Future	362.80	360.0960	362.8030	360.0960	0.00
01/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CRD1 On 04-August-11			Index Future	160.80	160.0770	160.7970	160.0770	2.00
01/06/2011	CRD1 On 03-November-11			Index Future	162.96	162.2250	162.9560	162.2250	0.00
01/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2011	GOVI On 04-August-11			GOVI	358.15	355.6340	358.1450	355.6340	179.00
01/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	101450	8	101450	8	0.00
01/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	101550	8	101550	8	0.00
01/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	101350	8	101350	8	0.00
01/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11			GOVI	363.54	360.9880	363.5360	360.9880	0.00

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01/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	65360	4	65360	4	0.00
01/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	65260	4	65260	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	65460	4	65460	4	0.00
01/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2011	IGOV On 04-August-11			Index Future	155.17	155.2000	155.1700	155.2000	977.00
01/06/2011	IGOV On 03-November-11			Index Future	157.51	157.5360	157.5060	157.5360	0.00
01/06/2011	ILBI On 04-August-11			Index Future	414.95	414.5690	414.9480	414.5690	0.00
01/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	3,891.00
01/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	5,000.00
01/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	0.00
01/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2400	5.7400	94.2400	15,600.00
01/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.82	94.1600	5.8200	94.1600	0.00
01/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.96	94.0200	5.9600	94.0200	0.00
01/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.08	93.9000	6.0800	93.9000	5,591.00
01/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.39	93.5700	6.3900	93.5700	1,090.00
01/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.76	93.1900	6.7600	93.1900	2,890.00
01/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.07	92.8700	7.0700	92.8700	44,710.00
01/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.39	92.5500	7.3900	92.5500	490.00
01/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.69	92.2500	7.6900	92.2500	290.00
01/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

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01/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2011	OTH1 On 04-August-11			Index Future	353.15	349.6370	353.1480	349.6370	3.00
01/06/2011	OTH1 On 03-November-11			Index Future	358.46	354.9000	358.4640	354.9000	0.00
01/06/2011	R157 On 04-August-11			Bond Future	7.50	125.7808	7.5040	125.7808	7,195.00
01/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	730	1	730	1	1,000.00
01/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	834	1	834	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	635	0	635	0	0.00
01/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	280	0	280	0	1,320.00
01/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	945	1	945	1	440.00
01/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1465	1	1465	1	0.00
01/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2759	2	2759	2	0.00
01/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	72	0	72	0	1,320.00
01/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	313	0	313	0	440.00
01/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	570	1	570	1	0.00
01/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	847	1	847	1	0.00
01/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1478	2	1478	2	0.00
01/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	654	1	654	1	0.00
01/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	746	1	746	1	0.00

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01/06/2011	R157 On 03-November-11			Bond Future	7.62	120.8413	7.6170	120.8413	3,358.00
01/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2639	2	2639	2	0.00
01/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2496	2	2496	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2785	2	2785	2	0.00
01/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	307	0	307	0	0.00
01/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	377	0	377	0	0.00
01/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	341	0	341	0	0.00
01/06/2011	R157 On 02-February-12			Bond Future	7.75	122.6822	7.7460	122.6822	0.00
01/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3180	3	3180	3	0.00
01/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3308	3	3308	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3053	3	3053	3	0.00
01/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	668	1	668	1	0.00
01/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	590	1	590	1	0.00
01/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	628	1	628	1	0.00
01/06/2011	R157 On 03-May-12			Bond Future	7.89	117.7433	7.8880	117.7433	0.00
01/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2359	2	2359	2	0.00
01/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2461	2	2461	2	0.00
01/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2259	2	2259	2	0.00
01/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1269	1	1269	1	0.00
01/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1156	1	1156	1	0.00
01/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1211	1	1211	1	0.00
01/06/2011	R186 On 04-August-11			Bond Future	8.41	117.7951	8.4070	117.7951	21,612.00
01/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1308	1	1308	1	0.00
01/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1504	1	1504	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1129	1	1129	1	0.00
01/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1718	1	1718	1	600.00
01/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3680	3	3680	3	200.00
01/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5478	4	5478	4	0.00
01/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11573	10	11573	10	0.00
01/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	22	0	22	0	600.00
01/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	413	1	413	1	200.00
01/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	907	1	907	1	0.00
01/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3147	4	3147	4	0.00

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01/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2269	3	2269	3	0.00
01/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2541	3	2541	3	0.00
01/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2834	4	2834	4	0.00
01/06/2011	R186 On 03-November-11			Bond Future	8.48	119.5495	8.4770	119.5495	13,789.00
01/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6348	5	6348	5	0.00
01/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6673	6	6673	6	0.00
01/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4824	4	4824	4	5,600.00
01/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	6030	5	6030	5	0.00
01/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1676	2	1676	2	0.00
01/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2282	3	2282	3	0.00
01/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1428	2	1428	2	0.00
01/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1547	2	1547	2	0.00
01/06/2011	R186 On 02-February-12			Bond Future	8.55	116.0761	8.5480	116.0761	2,500.00
01/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6676	6	6676	6	0.00
01/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6388	5	6388	5	0.00
01/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6969	6	6969	6	0.00
01/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2435	3	2435	3	0.00
01/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2737	3	2737	3	0.00
01/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2582	3	2582	3	0.00
01/06/2011	R186 On 03-May-12			Bond Future	8.62	117.8452	8.6220	117.8452	0.00
01/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7350	6	7350	6	0.00
01/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	7084	6	7084	6	0.00
01/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7619	7	7619	7	0.00
01/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3806	4	3806	4	0.00
01/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4146	5	4146	5	0.00
01/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	3973	5	3973	5	0.00
01/06/2011	R189 On 04-August-11			Bond Future	212.92	212.7360	212.9172	212.7360	0.00
01/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	917	1	917	1	0.00
01/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	867	1	867	1	0.00
01/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	967	1	967	1	0.00
01/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00

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01/06/2011	R197 On 04-August-11			Bond Future	234.44	234.2192	234.4425	234.2192	0.00
01/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	2942	3	2942	3	0.00
01/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	2992	3	2992	3	0.00
01/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	2892	3	2892	3	0.00
01/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R201 On 04-August-11			Bond Future	7.13	105.7047	7.1280	105.7047	170.00
01/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	693	1	693	1	0.00
01/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	601	0	601	0	0.00
01/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	793	1	793	1	0.00
01/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	273	0	0.00
01/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	383	1	383	1	0.00
01/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	324	0	324	0	0.00
01/06/2011	R201 On 03-November-11			Bond Future	7.22	107.2777	7.2210	107.2777	695.00
01/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2372	2	2372	2	0.00
01/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2489	2	2489	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2255	2	2255	2	0.00
01/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	224	0	224	0	0.00
01/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	183	0	0.00
01/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	203	0	203	0	0.00
01/06/2011	R201 On 02-February-12			Bond Future	7.33	104.5026	7.3250	104.5026	0.00
01/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2676	2	2676	2	0.00
01/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2784	3	2784	3	0.00
01/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2572	2	2572	2	0.00
01/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	324	0	324	0	0.00
01/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	282	0	282	0	0.00
01/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	301	0	301	0	0.00
01/06/2011	R201 On 03-May-12			Bond Future	7.45	106.0968	7.4470	106.0968	0.00
01/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1639	1	1639	1	0.00
01/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1714	2	1714	2	0.00
01/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1565	1	1565	1	0.00
01/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	963	1	963	1	0.00

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01/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	875	1	875	1	0.00
01/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	919	1	919	1	0.00
01/06/2011	R202 On 04-August-11			Bond Future	0.10	174.2714	0.1030	174.2714	10,128.00
01/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
01/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	23667	23	23667	23	0.00
01/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
01/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11			Bond Future	0.02	176.8600	0.0190	176.8600	400.00
01/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	13997	14	0.00
01/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15375	15	0.00
01/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	12	12606	12	0.00
01/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R203 On 04-August-11			Bond Future	8.01	103.8445	8.0130	103.8445	824.00
01/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	885	1	885	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	1010	1	1010	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	771	1	771	1	0.00
01/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1073	1	1073	1	0.00
01/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	833	1	833	1	0.00
01/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	947	1	947	1	0.00
01/06/2011	R203 On 03-November-11			Bond Future	8.12	101.2294	8.1150	101.2294	1,630.00
01/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2572	2	2572	2	0.00
01/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2419	2	2419	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2731	2	2731	2	0.00
01/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	752	1	752	1	0.00
01/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	891	1	891	1	0.00
01/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	818	1	818	1	0.00
01/06/2011	R203 On 02-February-12			Bond Future	8.23	102.7710	8.2270	102.7710	0.00
01/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3421	3	3421	3	0.00
01/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3274	3	3274	3	0.00

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01/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3571	3	3571	3	0.00
01/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1077	1	1077	1	0.00
01/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1209	1	1209	1	0.00
01/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1141	1	1141	1	0.00
01/06/2011	R203 On 03-May-12			Bond Future	8.35	100.1773	8.3450	100.1773	0.00
01/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3291	3	3291	3	0.00
01/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3426	3	3426	3	0.00
01/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3158	3	3158	3	0.00
01/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1667	2	1667	2	0.00
01/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1520	2	1520	2	0.00
01/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1592	2	1592	2	0.00
01/06/2011	R204 On 04-August-11			Bond Future	8.15	99.5774	8.1540	99.5774	0.00
01/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	669	0	669	0	0.00
01/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	570	0	570	0	0.00
01/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	778	1	778	1	0.00
01/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1345	2	1345	2	0.00
01/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1685	2	1685	2	0.00
01/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1509	2	1509	2	0.00
01/06/2011	R204 On 03-November-11			Bond Future	8.25	101.0596	8.2480	101.0596	2,133.00
01/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3412	3	3412	3	0.00
01/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3600	3	3600	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3229	3	3229	3	0.00
01/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	886	1	886	1	0.00
01/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	748	1	748	1	0.00
01/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	814	1	814	1	0.00
01/06/2011	R204 On 02-February-12			Bond Future	8.35	98.5673	8.3470	98.5673	0.00
01/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4269	4	4269	4	0.00
01/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4450	4	4450	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4091	4	4091	4	0.00
01/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1079	1	1079	1	0.00
01/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	950	1	950	1	0.00
01/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1013	1	1013	1	0.00
01/06/2011	R204 On 03-May-12			Bond Future	8.45	100.0708	8.4530	100.0708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3613	3	3613	3	0.00
01/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3467	3	3467	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3761	3	3761	3	0.00
01/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2071	2	2071	2	0.00
01/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2260	3	2260	3	0.00
01/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2164	2	2164	2	0.00
01/06/2011	R206 On 04-August-11			Bond Future	6.92	101.6349	6.9200	101.6349	9,866.00
01/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	478	0	478	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	546	0	546	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	416	0	416	0	0.00
01/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	349	0	349	0	0.00
01/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	258	0	258	0	0.00
01/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	301	0	301	0	0.00
01/06/2011	R206 On 03-November-11			Bond Future	7.02	103.1474	7.0150	103.1474	0.00
01/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1625	1	1625	1	0.00
01/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1542	1	1542	1	0.00
01/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1708	2	1708	2	0.00
01/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	147	0	147	0	0.00
01/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	179	0	179	0	0.00
01/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	163	0	163	0	0.00
01/06/2011	R206 On 02-February-12			Bond Future	7.13	100.9554	7.1310	100.9554	0.00
01/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1790	2	1790	2	0.00
01/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1721	2	1721	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1863	2	1863	2	0.00
01/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	237	0	237	0	0.00
01/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	270	0	270	0	0.00
01/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	252	0	252	0	0.00
01/06/2011	R206 On 03-May-12			Bond Future	7.29	102.4951	7.2860	102.4951	0.00
01/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	980	1	980	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1027	1	1027	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	933	1	933	1	0.00
01/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	677	1	677	1	0.00
01/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	615	1	615	1	0.00

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01/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	646	1	646	1	0.00
01/06/2011	R207 On 04-August-11			Bond Future	8.22	93.9630	8.2200	93.9630	5,725.00
01/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1195	1	1195	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1048	1	1048	1	0.00
01/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1354	1	1354	1	0.00
01/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	893	1	893	1	0.00
01/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1164	2	1164	2	0.00
01/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1022	1	1022	1	0.00
01/06/2011	R207 On 03-November-11			Bond Future	8.30	95.3579	8.3030	95.3579	600.00
01/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3458	3	3458	3	0.00
01/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3651	3	3651	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3262	3	3262	3	0.00
01/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1061	1	1061	1	0.00
01/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	906	1	906	1	0.00
01/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	985	1	985	1	0.00
01/06/2011	R207 On 02-February-12			Bond Future	8.39	93.1713	8.3930	93.1713	0.00
01/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4390	4	4390	4	0.00
01/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4580	4	4580	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4203	4	4203	4	0.00
01/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1216	1	1216	1	0.00
01/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1069	1	1069	1	0.00
01/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1140	1	1140	1	0.00
01/06/2011	R207 On 03-May-12			Bond Future	8.49	94.5933	8.4900	94.5933	0.00
01/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3782	3	3782	3	0.00
01/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3627	3	3627	3	0.00
01/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3939	4	3939	4	0.00
01/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2308	3	2308	3	0.00
01/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2518	3	2518	3	0.00
01/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2411	3	2411	3	0.00
01/06/2011	R208 On 04-August-11			Bond Future	8.25	91.7309	8.2530	91.7309	1,361.00
01/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1228	1	1228	1	0.00
01/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1389	1	1389	1	0.00
01/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1079	1	1079	1	0.00

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01/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1405	2	1405	2	0.00
01/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1101	2	1101	2	0.00
01/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1246	2	1246	2	0.00
01/06/2011	R208 On 03-November-11			Bond Future	8.33	89.6987	8.3320	89.6987	5,998.00
01/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3484	3	3484	3	0.00
01/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3283	3	3283	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3690	3	3690	3	0.00
01/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	936	1	936	1	0.00
01/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1108	1	1108	1	0.00
01/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1019	1	1019	1	0.00
01/06/2011	R208 On 02-February-12			Bond Future	8.41	91.0627	8.4130	91.0627	0.00
01/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4505	4	4505	4	0.00
01/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4702	4	4702	4	0.00
01/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4902	4	4902	4	0.00
01/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1424	2	1424	2	0.00
01/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1262	2	1262	2	0.00
01/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1341	2	1341	2	0.00
01/06/2011	R208 On 03-May-12			Bond Future	8.50	89.0535	8.4990	89.0535	0.00
01/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4866	4	4866	4	0.00
01/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5050	4	5050	4	0.00
01/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4685	4	4685	4	0.00
01/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2149	2	2149	2	0.00
01/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1964	2	1964	2	0.00
01/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2054	2	2054	2	0.00
01/06/2011	R209 On 04-August-11			Bond Future	8.59	76.9891	8.5920	76.9891	0.00
01/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1333	1	1333	1	0.00
01/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1520	1	1520	1	0.00
01/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10938	10	10938	10	0.00
01/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1161	1	1161	1	0.00
01/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2342	3	2342	3	0.00
01/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	8	0	0.00
01/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1866	3	1866	3	0.00
01/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2095	3	2095	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R209 On 03-November-11			Bond Future	8.65	74.9944	8.6490	74.9944	1,318.00
01/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3241	2	3241	2	0.00
01/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3464	3	3464	3	0.00
01/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	3026	2	3026	2	0.00
01/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2614	3	2614	3	0.00
01/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2254	3	2254	3	0.00
01/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2428	3	2428	3	0.00
01/06/2011	R209 On 02-February-12			Bond Future	8.71	76.1301	8.7070	76.1301	0.00
01/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	5012	4	5012	4	0.00
01/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4784	4	4784	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5245	4	5245	4	0.00
01/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2570	3	2570	3	0.00
01/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2873	4	2873	4	0.00
01/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2718	3	2718	3	0.00
01/06/2011	R209 On 03-May-12			Bond Future	8.77	74.1470	8.7660	74.1470	0.00
01/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5405	5	5405	5	0.00
01/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5189	4	5189	4	0.00
01/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5626	5	5626	5	0.00
01/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3426	4	3426	4	0.00
01/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3752	4	3752	4	0.00
01/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3585	4	3585	4	0.00
01/06/2011	R210 On 04-August-11			Bond Future	131.31	131.1845	131.3095	131.1845	425.00
01/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25309	25	25309	25	0.00
01/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25259	25	25259	25	0.00
01/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25359	25	25359	25	0.00
01/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11			Bond Future	1.13	107.2470	1.1250	107.2470	0.00
01/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2043	2	2043	2	0.00
01/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1773	2	1773	2	0.00
01/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2312	2	2312	2	0.00
01/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11			Bond Future	0.88	108.8429	0.8790	108.8429	539.00
01/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	1958	2	1958	2	0.00
01/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2219	2	2219	2	0.00
01/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1697	2	1697	2	0.00
01/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11			Bond Future	2.08	106.2534	2.0800	106.2534	2,772.00
01/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	3985	4	3985	4	0.00
01/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4448	4	4448	4	0.00
01/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3520	3	3520	3	0.00
01/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11			Bond Future	1.97	107.8339	1.9700	107.8339	240.00
01/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	4950	5	4950	5	0.00
01/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5404	5	5404	5	0.00
01/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4494	4	4494	4	0.00
01/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11			Bond Future	8.61	86.6609	8.6060	86.6609	0.00
01/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5722	7	5722	7	0.00
01/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4813	6	4813	6	0.00
01/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5266	7	5266	7	0.00
01/06/2011	R213 On 03-November-11			Bond Future	8.67	84.4110	8.6710	84.4110	0.00
01/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	644	0	644	0	0.00
01/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	1048	0	1048	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	237	0	237	0	0.00
01/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	1	0	1	0.00
01/06/2011	R213 On 02-February-12			Bond Future	8.74	85.6963	8.7380	85.6963	0.00
01/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	2079	1	2079	1	0.00
01/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2467	1	2467	1	0.00
01/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1688	0	1688	0	0.00
01/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12			Bond Future	8.80	83.4584	8.8020	83.4584	0.00
01/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3463	2	3463	2	0.00
01/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3836	2	3836	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	3088	2	3088	2	0.00
01/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/06/2011	TRT1 On 04-August-11			Index Future	353.79	351.2890	353.7940	351.2890	100.00
01/06/2011	TRT1 On 03-November-11			Index Future	358.55	356.0050	358.5450	356.0050	0.00
02/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	AL7T On 04-August-11			Index Future	388.93	389.0980	388.9260	389.0980	30.00
02/06/2011	AL7T On 03-November-11			Index Future	394.78	394.9550	394.7810	394.9550	0.00
02/06/2011	ALBI On 04-August-11			Index Future	357.17	357.4230	357.1650	357.4230	1,019.00
02/06/2011	ALBI On 03-November-11			Index Future	362.54	362.8030	362.5410	362.8030	0.00
02/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CRD1 On 04-August-11			Index Future	160.72	160.7970	160.7200	160.7970	2.00
02/06/2011	CRD1 On 03-November-11			Index Future	162.88	162.9560	162.8790	162.9560	0.00
02/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2011	GOVI On 04-August-11			GOVI	357.90	358.1450	357.8980	358.1450	179.00
02/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	98980	10	98980	10	0.00
02/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	98880	10	98880	10	0.00
02/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	99080	10	99080	10	0.00
02/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11			GOVI	363.29	363.5360	363.2850	363.5360	0.00
02/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	62850	7	62850	7	0.00
02/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	62750	7	62750	7	0.00
02/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	62950	7	62950	7	0.00
02/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2011	IGOV On 04-August-11			Index Future	155.33	155.1700	155.3340	155.1700	977.00
02/06/2011	IGOV On 03-November-11			Index Future	157.67	157.5060	157.6720	157.5060	0.00
02/06/2011	ILBI On 04-August-11			Index Future	410.97	414.9480	410.9700	414.9480	0.00
02/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	3,891.00
02/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	5,000.00
02/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	0.00
02/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2600	5.7300	94.2600	15,600.00
02/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.81	94.1800	5.8100	94.1800	0.00
02/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.93	94.0400	5.9300	94.0400	0.00
02/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.05	93.9200	6.0500	93.9200	5,591.00

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02/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.35	93.6100	6.3500	93.6100	1,090.00
02/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2400	6.6900	93.2400	2,890.00
02/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.01	92.9300	7.0100	92.9300	44,710.00
02/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.32	92.6100	7.3200	92.6100	490.00
02/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.62	92.3100	7.6200	92.3100	290.00
02/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2011	OTH1 On 04-August-11			Index Future	352.84	353.1480	352.8400	353.1480	3.00
02/06/2011	OTH1 On 03-November-11			Index Future	358.15	358.4640	358.1510	358.4640	0.00
02/06/2011	R157 On 04-August-11			Bond Future	7.51	126.2301	7.5140	126.2301	7,195.00
02/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	705	1	705	1	1,000.00
02/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	807	1	807	1	0.00
02/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	612	1	612	1	0.00
02/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	266	0	266	0	1,320.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	917	1	917	1	440.00
02/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1431	1	1431	1	0.00
02/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2721	3	2721	3	0.00
02/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	73	0	73	0	1,320.00
02/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	318	0	318	0	440.00
02/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	581	1	581	1	0.00
02/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	863	1	863	1	0.00
02/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1503	1	1503	1	0.00
02/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	666	1	666	1	0.00
02/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	760	1	760	1	0.00
02/06/2011	R157 On 03-November-11			Bond Future	7.63	121.2997	7.6270	121.2997	3,358.00
02/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2608	3	2608	3	0.00
02/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2465	2	2465	2	0.00
02/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2753	3	2753	3	0.00
02/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	312	0	312	0	0.00
02/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	383	0	383	0	0.00
02/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	346	0	346	0	0.00
02/06/2011	R157 On 02-February-12			Bond Future	7.76	123.1443	7.7570	123.1443	0.00
02/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3149	3	3149	3	0.00
02/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3277	3	3277	3	0.00
02/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3023	3	3023	3	0.00
02/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	676	1	676	1	0.00
02/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	597	1	597	1	0.00
02/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	635	1	635	1	0.00
02/06/2011	R157 On 03-May-12			Bond Future	7.90	118.2111	7.9000	118.2111	0.00
02/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2333	2	2333	2	0.00
02/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2234	2	2234	2	0.00
02/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2434	2	2434	2	0.00
02/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1167	1	1167	1	0.00
02/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1282	1	1282	1	0.00
02/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1224	1	1224	1	0.00
02/06/2011	R186 On 04-August-11			Bond Future	8.43	119.2837	8.4260	119.2837	21,612.00
02/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1224	1	1224	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1413	2	1413	2	0.00
02/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1053	1	1053	1	0.00
02/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1619	2	1619	2	600.00
02/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3537	4	3537	4	200.00
02/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5314	5	5314	5	0.00
02/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11391	12	11391	12	0.00
02/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	23	0	23	0	600.00
02/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	432	0	432	0	200.00
02/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	946	1	946	1	0.00
02/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3254	3	3254	3	0.00
02/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2353	2	2353	2	0.00
02/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2633	3	2633	3	0.00
02/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2933	3	2933	3	0.00
02/06/2011	R186 On 03-November-11			Bond Future	8.50	121.0587	8.4970	121.0587	13,789.00
02/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6202	6	6202	6	0.00
02/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6524	7	6524	7	0.00
02/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4695	5	4695	5	5,600.00
02/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5888	6	5888	6	0.00
02/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1723	2	1723	2	0.00
02/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2342	2	2342	2	0.00
02/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1468	1	1468	1	0.00
02/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1590	2	1590	2	0.00
02/06/2011	R186 On 02-February-12			Bond Future	8.57	117.6135	8.5690	117.6135	2,500.00
02/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6539	7	6539	7	0.00
02/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6254	6	6254	6	0.00
02/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6829	7	6829	7	0.00
02/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2490	2	2490	2	0.00
02/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2798	3	2798	3	0.00
02/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2640	3	2640	3	0.00
02/06/2011	R186 On 03-May-12			Bond Future	8.64	119.4086	8.6440	119.4086	0.00
02/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7218	7	7218	7	0.00
02/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7485	8	7485	8	0.00
02/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6955	7	6955	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4217	4	4217	4	0.00
02/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3873	4	3873	4	0.00
02/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4042	4	4042	4	0.00
02/06/2011	R189 On 04-August-11			Bond Future	212.98	212.9172	212.9773	212.9172	0.00
02/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	977	1	977	1	0.00
02/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1027	1	1027	1	0.00
02/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	927	1	927	1	0.00
02/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11			Bond Future	234.74	234.4425	234.7409	234.4425	0.00
02/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3241	3	3241	3	0.00
02/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3191	3	3191	3	0.00
02/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3291	3	3291	3	0.00
02/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R201 On 04-August-11			Bond Future	7.13	105.9560	7.1320	105.9560	170.00
02/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	681	1	681	1	0.00
02/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	591	1	591	1	0.00
02/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	782	1	782	1	0.00
02/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	274	0	274	0	0.00
02/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	385	0	385	0	0.00
02/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	324	0	324	0	0.00
02/06/2011	R201 On 03-November-11			Bond Future	7.23	107.5340	7.2250	107.5340	695.00
02/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2361	2	2361	2	0.00
02/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2478	2	2478	2	0.00
02/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2243	2	2243	2	0.00
02/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	223	0	223	0	0.00
02/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	183	0	0.00
02/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	204	0	204	0	0.00
02/06/2011	R201 On 02-February-12			Bond Future	7.33	104.7601	7.3300	104.7601	0.00
02/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2664	3	2664	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2772	3	2772	3	0.00
02/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2560	3	2560	3	0.00
02/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	325	0	325	0	0.00
02/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	283	0	283	0	0.00
02/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	302	0	302	0	0.00
02/06/2011	R201 On 03-May-12			Bond Future	7.45	106.3590	7.4530	106.3590	0.00
02/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1628	2	1628	2	0.00
02/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1555	2	1555	2	0.00
02/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1703	2	1703	2	0.00
02/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	879	1	879	1	0.00
02/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	967	1	967	1	0.00
02/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	922	1	922	1	0.00
02/06/2011	R202 On 04-August-11			Bond Future	0.09	174.4540	0.0880	174.4540	10,198.00
02/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25397	25	25397	25	0.00
02/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26657	26	26657	26	0.00
02/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24125	24	24125	24	0.00
02/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11			Bond Future	0.19	177.0432	0.1900	177.0432	400.00
02/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	8862	14	8862	14	0.00
02/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	10240	15	10240	15	0.00
02/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	7471	13	7471	13	0.00
02/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R203 On 04-August-11			Bond Future	8.03	104.4310	8.0270	104.4310	824.00
02/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	846	1	846	1	0.00
02/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	967	1	967	1	0.00
02/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	734	1	734	1	0.00
02/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1103	1	1103	1	0.00
02/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	857	1	857	1	0.00
02/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	975	1	975	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R203 On 03-November-11			Bond Future	8.13	101.8260	8.1300	101.8260	1,630.00
02/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2521	3	2521	3	0.00
02/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2368	2	2368	2	0.00
02/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2678	3	2678	3	0.00
02/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	768	1	768	1	0.00
02/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	909	1	909	1	0.00
02/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	836	1	836	1	0.00
02/06/2011	R203 On 02-February-12			Bond Future	8.24	103.3745	8.2430	103.3745	0.00
02/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3369	3	3369	3	0.00
02/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3223	3	3223	3	0.00
02/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3519	4	3519	4	0.00
02/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1095	1	1095	1	0.00
02/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1229	1	1229	1	0.00
02/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1160	1	1160	1	0.00
02/06/2011	R203 On 03-May-12			Bond Future	8.36	100.7897	8.3620	100.7897	0.00
02/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3243	3	3243	3	0.00
02/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3111	3	3111	3	0.00
02/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3377	3	3377	3	0.00
02/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1543	2	1543	2	0.00
02/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1692	2	1692	2	0.00
02/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1616	2	1616	2	0.00
02/06/2011	R204 On 04-August-11			Bond Future	8.16	100.2369	8.1630	100.2369	0.00
02/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	643	1	643	1	0.00
02/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	546	1	546	1	0.00
02/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	750	1	750	1	0.00
02/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1365	1	1365	1	0.00
02/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1710	2	1710	2	0.00
02/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1532	2	1532	2	0.00
02/06/2011	R204 On 03-November-11			Bond Future	8.26	101.7302	8.2570	101.7302	2,133.00
02/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3373	3	3373	3	0.00
02/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3560	4	3560	4	0.00
02/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3191	3	3191	3	0.00
02/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	896	1	896	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	756	1	756	1	0.00
02/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	823	1	823	1	0.00
02/06/2011	R204 On 02-February-12			Bond Future	8.36	99.2468	8.3570	99.2468	0.00
02/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4228	4	4228	4	0.00
02/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4409	4	4409	4	0.00
02/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4051	4	4051	4	0.00
02/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1090	1	1090	1	0.00
02/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	960	1	960	1	0.00
02/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1023	1	1023	1	0.00
02/06/2011	R204 On 03-May-12			Bond Future	8.46	100.7618	8.4640	100.7618	0.00
02/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3576	4	3576	4	0.00
02/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3724	4	3724	4	0.00
02/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3432	3	3432	3	0.00
02/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2280	2	2280	2	0.00
02/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2088	2	2088	2	0.00
02/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2182	2	2182	2	0.00
02/06/2011	R206 On 04-August-11			Bond Future	6.95	101.7990	6.9450	101.7990	9,866.00
02/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	443	0	443	0	0.00
02/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	510	1	510	1	0.00
02/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	384	0	384	0	0.00
02/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	373	0	373	0	0.00
02/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	277	0	277	0	0.00
02/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	321	0	321	0	0.00
02/06/2011	R206 On 03-November-11			Bond Future	7.04	103.3159	7.0440	103.3159	0.00
02/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1576	2	1576	2	0.00
02/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1494	2	1494	2	0.00
02/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1658	2	1658	2	0.00
02/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	156	0	156	0	0.00
02/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	189	0	189	0	0.00
02/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	172	0	172	0	0.00
02/06/2011	R206 On 02-February-12			Bond Future	7.16	101.1233	7.1640	101.1233	0.00
02/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1743	2	1743	2	0.00
02/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1674	2	1674	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1815	2	1815	2	0.00
02/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	248	0	248	0	0.00
02/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	282	0	282	0	0.00
02/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	264	0	264	0	0.00
02/06/2011	R206 On 03-May-12			Bond Future	7.33	102.6672	7.3250	102.6672	0.00
02/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	944	1	944	1	0.00
02/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	899	1	899	1	0.00
02/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	991	1	991	1	0.00
02/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	640	1	640	1	0.00
02/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	704	1	704	1	0.00
02/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	671	1	671	1	0.00
02/06/2011	R207 On 04-August-11			Bond Future	8.22	94.6870	8.2240	94.6870	5,725.00
02/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1174	1	1174	1	0.00
02/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1028	1	1028	1	0.00
02/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1332	1	1332	1	0.00
02/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	895	1	895	1	0.00
02/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1167	1	1167	1	0.00
02/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1024	1	1024	1	0.00
02/06/2011	R207 On 03-November-11			Bond Future	8.31	96.1025	8.3080	96.1025	600.00
02/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3432	3	3432	3	0.00
02/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3626	4	3626	4	0.00
02/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3237	3	3237	3	0.00
02/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1064	1	1064	1	0.00
02/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	909	1	909	1	0.00
02/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	987	1	987	1	0.00
02/06/2011	R207 On 02-February-12			Bond Future	8.40	93.9229	8.3970	93.9229	0.00
02/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4370	4	4370	4	0.00
02/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4560	5	4560	5	0.00
02/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4183	4	4183	4	0.00
02/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1217	1	1217	1	0.00
02/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1071	1	1071	1	0.00
02/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1142	1	1142	1	0.00
02/06/2011	R207 On 03-May-12			Bond Future	8.49	95.3555	8.4940	95.3555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3765	4	3765	4	0.00
02/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3922	4	3922	4	0.00
02/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3611	4	3611	4	0.00
02/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2523	3	2523	3	0.00
02/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2312	2	2312	2	0.00
02/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2416	2	2416	2	0.00
02/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5611	8.2620	92.5611	1,361.00
02/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1191	1	1191	1	0.00
02/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1350	1	1350	1	0.00
02/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1044	1	1044	1	0.00
02/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1425	1	1425	1	0.00
02/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1117	1	1117	1	0.00
02/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1265	1	1265	1	0.00
02/06/2011	R208 On 03-November-11			Bond Future	8.34	90.5402	8.3410	90.5402	5,998.00
02/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3441	3	3441	3	0.00
02/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3240	3	3240	3	0.00
02/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3646	4	3646	4	0.00
02/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	946	1	946	1	0.00
02/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1119	1	1119	1	0.00
02/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1030	1	1030	1	0.00
02/06/2011	R208 On 02-February-12			Bond Future	8.42	91.9198	8.4230	91.9198	0.00
02/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4656	5	4656	5	0.00
02/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4459	5	4459	5	0.00
02/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4856	5	4856	5	0.00
02/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1275	1	1275	1	0.00
02/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1437	1	1437	1	0.00
02/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1354	1	1354	1	0.00
02/06/2011	R208 On 03-May-12			Bond Future	8.51	89.9244	8.5090	89.9244	0.00
02/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4824	5	4824	5	0.00
02/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4644	5	4644	5	0.00
02/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5007	5	5007	5	0.00
02/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1978	2	1978	2	0.00
02/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2165	2	2165	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2069	2	2069	2	0.00
02/06/2011	R209 On 04-August-11			Bond Future	8.61	78.4129	8.6070	78.4129	0.00
02/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1267	1	1267	1	0.00
02/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1448	2	1448	2	0.00
02/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10815	11	10815	11	0.00
02/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1100	1	1100	1	0.00
02/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2404	2	2404	2	0.00
02/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	8	0	0.00
02/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1917	2	1917	2	0.00
02/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2152	2	2152	2	0.00
02/06/2011	R209 On 03-November-11			Bond Future	8.66	76.4337	8.6640	76.4337	1,318.00
02/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3163	3	3163	3	0.00
02/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3384	3	3384	3	0.00
02/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2951	3	2951	3	0.00
02/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2660	3	2660	3	0.00
02/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2295	2	2295	2	0.00
02/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2472	2	2472	2	0.00
02/06/2011	R209 On 02-February-12			Bond Future	8.72	77.5920	8.7220	77.5920	0.00
02/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4931	5	4931	5	0.00
02/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5162	5	5162	5	0.00
02/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4704	5	4704	5	0.00
02/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2913	3	2913	3	0.00
02/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2607	3	2607	3	0.00
02/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2757	3	2757	3	0.00
02/06/2011	R209 On 03-May-12			Bond Future	8.78	75.6306	8.7810	75.6306	0.00
02/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5328	5	5328	5	0.00
02/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5548	6	5548	6	0.00
02/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5114	5	5114	5	0.00
02/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3795	4	3795	4	0.00
02/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3467	3	3467	3	0.00
02/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3626	4	3626	4	0.00
02/06/2011	R210 On 04-August-11			Bond Future	131.26	131.3095	131.2624	131.3095	425.00
02/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25262	25	25262	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25312	25	25312	25	0.00
02/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25212	25	25212	25	0.00
02/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11			Bond Future	1.12	107.3461	1.1190	107.3461	0.00
02/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2076	2	2076	2	0.00
02/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2345	2	2345	2	0.00
02/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1806	2	1806	2	0.00
02/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11			Bond Future	0.87	108.9442	0.8730	108.9442	539.00
02/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	1990	2	1990	2	0.00
02/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1729	2	1729	2	0.00
02/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2251	2	2251	2	0.00
02/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11			Bond Future	2.08	106.3503	2.0810	106.3503	3,042.00
02/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	3975	4	3975	4	0.00
02/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3510	4	3510	4	0.00
02/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4438	4	4438	4	0.00
02/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11			Bond Future	1.97	107.9393	1.9720	107.9393	240.00
02/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	4931	5	4931	5	0.00
02/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5384	5	5384	5	0.00
02/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4475	4	4475	4	0.00
02/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	R213 On 04-August-11			Bond Future	8.62	88.0232	8.6210	88.0232	0.00
02/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5847	6	5847	6	0.00
02/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4938	5	4938	5	0.00
02/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5391	5	5391	5	0.00
02/06/2011	R213 On 03-November-11			Bond Future	8.69	85.7874	8.6860	85.7874	0.00
02/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	521	1	521	1	0.00
02/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	925	1	925	1	0.00
02/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	114	0	114	0	0.00
02/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12			Bond Future	8.75	87.0934	8.7530	87.0934	0.00
02/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1958	2	1958	2	0.00
02/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2345	2	2345	2	0.00
02/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1567	2	1567	2	0.00
02/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12			Bond Future	8.82	84.8842	8.8180	84.8842	0.00
02/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3336	3	3336	3	0.00
02/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2960	3	2960	3	0.00
02/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3709	4	3709	4	0.00
02/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/06/2011	TRT1 On 04-August-11			Index Future	353.54	353.7940	353.5440	353.7940	100.00
02/06/2011	TRT1 On 03-November-11			Index Future	358.29	358.5450	358.2930	358.5450	0.00
03/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	AL7T On 04-August-11			Index Future	388.83	388.9260	388.8280	388.9260	30.00
03/06/2011	AL7T On 03-November-11			Index Future	394.68	394.7810	394.6800	394.7810	0.00
03/06/2011	ALBI On 04-August-11			Index Future	357.07	357.1650	357.0650	357.1650	1,019.00
03/06/2011	ALBI On 03-November-11			Index Future	362.44	362.5410	362.4390	362.5410	0.00
03/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CRD1 On 04-August-11			Index Future	160.76	160.7200	160.7560	160.7200	2.00
03/06/2011	CRD1 On 03-November-11			Index Future	162.92	162.8790	162.9150	162.8790	0.00
03/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	GOVI On 04-August-11			GOVI	357.82	357.8980	357.8150	357.8980	179.00
03/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	98150	10	98150	10	0.00
03/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	98050	10	98050	10	0.00
03/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	98250	10	98250	10	0.00
03/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11			GOVI	363.20	363.2850	363.2010	363.2850	0.00
03/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	62010	6	62010	6	0.00
03/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	61910	6	61910	6	0.00
03/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	62110	6	62110	6	0.00
03/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2011	IGOV On 04-August-11			Index Future	155.40	155.3340	155.3960	155.3340	977.00
03/06/2011	IGOV On 03-November-11			Index Future	157.74	157.6720	157.7350	157.6720	0.00
03/06/2011	ILBI On 04-August-11			Index Future	411.12	410.9700	411.1230	410.9700	0.00
03/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/06/2011	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
03/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4100	5.5800	94.4100	3,891.00
03/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	5,000.00
03/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
03/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2700	5.7400	94.2700	15,600.00
03/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1900	5.8300	94.1900	0.00
03/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.93	94.0700	5.9300	94.0700	0.00
03/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.05	93.9500	6.0500	93.9500	5,591.00
03/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6500	6.3300	93.6500	1,090.00
03/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.68	93.3100	6.6800	93.3100	2,890.00
03/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.99	92.9900	6.9900	92.9900	44,710.00
03/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.30	92.6800	7.3000	92.6800	490.00
03/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.60	92.3800	7.6000	92.3800	290.00
03/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	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
03/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2011	OTH1 On 04-August-11			Index Future	352.64	352.8400	352.6400	352.8400	3.00
03/06/2011	OTH1 On 03-November-11			Index Future	357.95	358.1510	357.9480	358.1510	0.00
03/06/2011	R157 On 04-August-11			Bond Future	7.50	126.1910	7.4970	126.1910	7,195.00
03/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	732	1	732	1	1,000.00
03/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	837	1	837	1	0.00
03/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	636	1	636	1	0.00
03/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	278	0	278	0	1,320.00
03/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2780	3	2780	3	0.00
03/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	950	1	950	1	440.00
03/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1475	1	1475	1	0.00
03/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	295	0	295	0	440.00
03/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	66	0	66	0	1,320.00
03/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	547	1	547	1	0.00
03/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	820	1	820	1	0.00
03/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1449	2	1449	2	0.00
03/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	630	1	630	1	0.00
03/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	720	1	720	1	0.00
03/06/2011	R157 On 03-November-11			Bond Future	7.61	121.2630	7.6090	121.2630	3,358.00
03/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2657	3	2657	3	0.00
03/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2514	2	2514	2	0.00
03/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2804	3	2804	3	0.00
03/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	297	0	297	0	0.00
03/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	366	0	366	0	0.00
03/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	329	0	329	0	0.00
03/06/2011	R157 On 02-February-12			Bond Future	7.74	123.1065	7.7370	123.1065	0.00
03/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3197	3	3197	3	0.00
03/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3326	3	3326	3	0.00
03/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3070	3	3070	3	0.00
03/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	655	1	655	1	0.00
03/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	577	1	577	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	615	1	615	1	0.00
03/06/2011	R157 On 03-May-12			Bond Future	7.88	118.1728	7.8780	118.1728	0.00
03/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2374	2	2374	2	0.00
03/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2273	2	2273	2	0.00
03/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2476	2	2476	2	0.00
03/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1139	1	1139	1	0.00
03/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1251	1	1251	1	0.00
03/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1194	1	1194	1	0.00
03/06/2011	R186 On 04-August-11			Bond Future	8.44	119.1009	8.4410	119.1009	19,853.00
03/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1157	1	1157	1	0.00
03/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1339	1	1339	1	0.00
03/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	991	1	991	1	0.00
03/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1540	2	1540	2	600.00
03/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11247	11	11247	11	0.00
03/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3422	4	3422	4	200.00
03/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5183	5	5183	5	0.00
03/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	445	0	445	0	200.00
03/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	23	0	23	0	600.00
03/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	975	1	975	1	0.00
03/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3336	3	3336	3	0.00
03/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2418	2	2418	2	0.00
03/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2703	3	2703	3	0.00
03/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3010	3	3010	3	0.00
03/06/2011	R186 On 03-November-11			Bond Future	8.51	120.8697	8.5120	120.8697	13,789.00
03/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6092	6	6092	6	0.00
03/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6411	7	6411	7	0.00
03/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4597	5	4597	5	5,600.00
03/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5779	6	5779	6	0.00
03/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1755	2	1755	2	0.00
03/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2385	2	2385	2	0.00
03/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1497	1	1497	1	0.00
03/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1622	2	1622	2	0.00
03/06/2011	R186 On 02-February-12			Bond Future	8.59	117.4185	8.5850	117.4185	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6433	7	6433	7	0.00
03/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6150	6	6150	6	0.00
03/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6721	7	6721	7	0.00
03/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2531	2	2531	2	0.00
03/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2842	3	2842	3	0.00
03/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2682	3	2682	3	0.00
03/06/2011	R186 On 03-May-12			Bond Future	8.66	119.2081	8.6600	119.2081	0.00
03/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7121	7	7121	7	0.00
03/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7387	7	7387	7	0.00
03/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6860	7	6860	7	0.00
03/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4268	4	4268	4	0.00
03/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3920	4	3920	4	0.00
03/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4090	4	4090	4	0.00
03/06/2011	R189 On 04-August-11			Bond Future	213.11	212.9773	213.1105	212.9773	0.00
03/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1111	1	1111	1	0.00
03/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1161	1	1161	1	0.00
03/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1061	1	1061	1	0.00
03/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11			Bond Future	234.81	234.7409	234.8149	234.7409	0.00
03/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3315	3	3315	3	0.00
03/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3265	3	3265	3	0.00
03/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3365	3	3365	3	0.00
03/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R201 On 04-August-11			Bond Future	7.13	105.9439	7.1260	105.9439	170.00
03/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	689	1	689	1	0.00
03/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	790	1	790	1	0.00
03/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	597	1	597	1	0.00
03/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	373	0	373	0	0.00
03/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	264	0	264	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	314	0	314	0	0.00
03/06/2011	R201 On 03-November-11			Bond Future	7.22	107.5227	7.2180	107.5227	695.00
03/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2376	2	2376	2	0.00
03/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2493	2	2493	2	0.00
03/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2258	2	2258	2	0.00
03/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	218	0	218	0	0.00
03/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	179	0	179	0	0.00
03/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	199	0	199	0	0.00
03/06/2011	R201 On 02-February-12			Bond Future	7.32	104.7471	7.3220	104.7471	0.00
03/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2679	3	2679	3	0.00
03/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2787	3	2787	3	0.00
03/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2575	3	2575	3	0.00
03/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	319	0	319	0	0.00
03/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	278	0	278	0	0.00
03/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	296	0	296	0	0.00
03/06/2011	R201 On 03-May-12			Bond Future	7.44	106.3447	7.4440	106.3447	0.00
03/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1639	2	1639	2	0.00
03/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1565	2	1565	2	0.00
03/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1715	2	1715	2	0.00
03/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	869	1	869	1	0.00
03/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	956	1	956	1	0.00
03/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	912	1	912	1	0.00
03/06/2011	R202 On 04-August-11			Bond Future	0.09	174.9116	0.0860	174.9116	10,198.00
03/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25458	25	25458	25	0.00
03/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26718	27	26718	27	0.00
03/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24186	24	24186	24	0.00
03/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11			Bond Future	0.02	171.9082	0.0190	171.9082	400.00
03/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	9	13997	9	0.00
03/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	10	15375	10	0.00
03/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	7	12606	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R203 On 04-August-11			Bond Future	8.02	104.3640	8.0210	104.3640	824.00
03/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	852	1	852	1	0.00
03/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	740	1	740	1	0.00
03/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	975	1	975	1	0.00
03/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	836	1	836	1	0.00
03/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1080	1	1080	1	0.00
03/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	953	1	953	1	0.00
03/06/2011	R203 On 03-November-11			Bond Future	8.12	101.7569	8.1240	101.7569	1,630.00
03/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2535	3	2535	3	0.00
03/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2382	2	2382	2	0.00
03/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2693	3	2693	3	0.00
03/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	755	1	755	1	0.00
03/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	895	1	895	1	0.00
03/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	822	1	822	1	0.00
03/06/2011	R203 On 02-February-12			Bond Future	8.24	103.3038	8.2360	103.3038	0.00
03/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3386	3	3386	3	0.00
03/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3239	3	3239	3	0.00
03/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3536	4	3536	4	0.00
03/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1081	1	1081	1	0.00
03/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1214	1	1214	1	0.00
03/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1146	1	1146	1	0.00
03/06/2011	R203 On 03-May-12			Bond Future	8.36	100.7176	8.3550	100.7176	0.00
03/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3258	3	3258	3	0.00
03/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3126	3	3126	3	0.00
03/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3392	3	3392	3	0.00
03/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1528	2	1528	2	0.00
03/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1677	2	1677	2	0.00
03/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1602	2	1602	2	0.00
03/06/2011	R204 On 04-August-11			Bond Future	8.17	100.1881	8.1670	100.1881	0.00
03/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	627	1	627	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	733	1	733	1	0.00
03/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	532	1	532	1	0.00
03/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1718	2	1718	2	0.00
03/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1370	1	1370	1	0.00
03/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1538	2	1538	2	0.00
03/06/2011	R204 On 03-November-11			Bond Future	8.26	101.6829	8.2620	101.6829	2,133.00
03/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3349	3	3349	3	0.00
03/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3536	4	3536	4	0.00
03/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3167	3	3167	3	0.00
03/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	898	1	898	1	0.00
03/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	758	1	758	1	0.00
03/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	825	1	825	1	0.00
03/06/2011	R204 On 02-February-12			Bond Future	8.36	99.1959	8.3610	99.1959	0.00
03/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4210	4	4210	4	0.00
03/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4390	4	4390	4	0.00
03/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4032	4	4032	4	0.00
03/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1091	1	1091	1	0.00
03/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	961	1	961	1	0.00
03/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1025	1	1025	1	0.00
03/06/2011	R204 On 03-May-12			Bond Future	8.47	100.7077	8.4680	100.7077	0.00
03/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3561	4	3561	4	0.00
03/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3708	4	3708	4	0.00
03/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3416	3	3416	3	0.00
03/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2283	2	2283	2	0.00
03/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2092	2	2092	2	0.00
03/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2186	2	2186	2	0.00
03/06/2011	R206 On 04-August-11			Bond Future	6.91	101.7435	6.9120	101.7435	9,866.00
03/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	482	0	0.00
03/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	419	0	419	0	0.00
03/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	552	1	552	1	0.00
03/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	246	0	246	0	0.00
03/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	335	0	335	0	0.00
03/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	287	0	287	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R206 On 03-November-11			Bond Future	7.01	103.2576	7.0060	103.2576	0.00
03/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1637	2	1637	2	0.00
03/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1554	1	1554	1	0.00
03/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1720	2	1720	2	0.00
03/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	141	0	141	0	0.00
03/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	172	0	172	0	0.00
03/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	157	0	157	0	0.00
03/06/2011	R206 On 02-February-12			Bond Future	7.12	101.0644	7.1210	101.0644	0.00
03/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1802	2	1802	2	0.00
03/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1732	2	1732	2	0.00
03/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1875	2	1875	2	0.00
03/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	231	0	231	0	0.00
03/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	263	0	263	0	0.00
03/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	246	0	246	0	0.00
03/06/2011	R206 On 03-May-12			Bond Future	7.28	102.6061	7.2750	102.6061	0.00
03/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	987	1	987	1	0.00
03/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	941	1	941	1	0.00
03/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1035	1	1035	1	0.00
03/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	605	1	605	1	0.00
03/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	667	1	667	1	0.00
03/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	635	1	635	1	0.00
03/06/2011	R207 On 04-August-11			Bond Future	8.23	94.6640	8.2330	94.6640	5,725.00
03/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1138	1	1138	1	0.00
03/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1294	1	1294	1	0.00
03/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	994	1	994	1	0.00
03/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1185	1	1185	1	0.00
03/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	909	1	909	1	0.00
03/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1040	1	1040	1	0.00
03/06/2011	R207 On 03-November-11			Bond Future	8.32	96.0744	8.3170	96.0744	600.00
03/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3391	3	3391	3	0.00
03/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3584	4	3584	4	0.00
03/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3197	3	3197	3	0.00
03/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1075	1	1075	1	0.00

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03/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	918	1	918	1	0.00
03/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	996	1	996	1	0.00
03/06/2011	R207 On 02-February-12			Bond Future	8.41	93.9010	8.4070	93.9010	0.00
03/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4327	4	4327	4	0.00
03/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4516	5	4516	5	0.00
03/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4141	4	4141	4	0.00
03/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1230	1	1230	1	0.00
03/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1082	1	1082	1	0.00
03/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1154	1	1154	1	0.00
03/06/2011	R207 On 03-May-12			Bond Future	8.51	95.3342	8.5050	95.3342	0.00
03/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3726	4	3726	4	0.00
03/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3882	4	3882	4	0.00
03/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3573	4	3573	4	0.00
03/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2544	3	2544	3	0.00
03/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2331	2	2331	2	0.00
03/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2435	2	2435	2	0.00
03/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5058	8.2610	92.5058	1,361.00
03/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1184	1	1184	1	0.00
03/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1343	1	1343	1	0.00
03/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1037	1	1037	1	0.00
03/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1412	1	1412	1	0.00
03/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1104	1	1104	1	0.00
03/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1252	1	1252	1	0.00
03/06/2011	R208 On 03-November-11			Bond Future	8.34	90.4861	8.3400	90.4861	5,998.00
03/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3439	3	3439	3	0.00
03/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3238	3	3238	3	0.00
03/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3644	4	3644	4	0.00
03/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	938	1	938	1	0.00
03/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1111	1	1111	1	0.00
03/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1022	1	1022	1	0.00
03/06/2011	R208 On 02-February-12			Bond Future	8.42	91.8611	8.4220	91.8611	0.00
03/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4655	5	4655	5	0.00
03/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4458	4	4458	4	0.00

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03/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4855	5	4855	5	0.00
03/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1268	1	1268	1	0.00
03/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1430	1	1430	1	0.00
03/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1347	1	1347	1	0.00
03/06/2011	R208 On 03-May-12			Bond Future	8.51	89.8671	8.5080	89.8671	0.00
03/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4823	5	4823	5	0.00
03/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4643	5	4643	5	0.00
03/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5006	5	5006	5	0.00
03/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1971	2	1971	2	0.00
03/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2158	2	2158	2	0.00
03/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2063	2	2063	2	0.00
03/06/2011	R209 On 04-August-11			Bond Future	8.62	78.2898	8.6220	78.2898	0.00
03/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1202	1	1202	1	0.00
03/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1379	1	1379	1	0.00
03/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10693	11	10693	11	0.00
03/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1041	1	1041	1	0.00
03/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2467	2	2467	2	0.00
03/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	9	0	9	0	0.00
03/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1971	2	1971	2	0.00
03/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2209	2	2209	2	0.00
03/06/2011	R209 On 03-November-11			Bond Future	8.68	76.3120	8.6790	76.3120	1,318.00
03/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3087	3	3087	3	0.00
03/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3305	3	3305	3	0.00
03/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2878	3	2878	3	0.00
03/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2709	3	2709	3	0.00
03/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2338	2	2338	2	0.00
03/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2517	2	2517	2	0.00
03/06/2011	R209 On 02-February-12			Bond Future	8.74	77.4717	8.7380	77.4717	0.00
03/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4845	5	4845	5	0.00
03/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5074	5	5074	5	0.00
03/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4620	5	4620	5	0.00
03/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2957	3	2957	3	0.00
03/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2647	3	2647	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2799	3	2799	3	0.00
03/06/2011	R209 On 03-May-12			Bond Future	8.80	75.5117	8.7970	75.5117	0.00
03/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5247	5	5247	5	0.00
03/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5465	6	5465	6	0.00
03/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5035	5	5035	5	0.00
03/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3843	4	3843	4	0.00
03/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3510	3	3510	3	0.00
03/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3672	4	3672	4	0.00
03/06/2011	R210 On 04-August-11			Bond Future	131.30	131.2624	131.3039	131.2624	425.00
03/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25304	25	25304	25	0.00
03/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25354	25	25354	25	0.00
03/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25254	25	25254	25	0.00
03/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11			Bond Future	1.11	107.3791	1.1130	107.3791	0.00
03/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2109	2	2109	2	0.00
03/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2378	2	2378	2	0.00
03/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1839	2	1839	2	0.00
03/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11			Bond Future	0.87	108.9762	0.8670	108.9762	539.00
03/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2023	2	2023	2	0.00
03/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1761	2	1761	2	0.00
03/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2283	2	2283	2	0.00
03/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	1	0	1	0	0.00
03/06/2011	R212 On 04-August-11			Bond Future	2.07	106.3407	2.0720	106.3407	3,042.00
03/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4063	4	4063	4	0.00
03/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3597	4	3597	4	0.00
03/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4526	4	4526	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
03/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11			Bond Future	1.96	107.9201	1.9630	107.9201	240.00
03/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5017	5	5017	5	0.00
03/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5471	5	5471	5	0.00
03/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4562	4	4562	4	0.00
03/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11			Bond Future	8.64	87.8987	8.6360	87.8987	0.00
03/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5062	5	5062	5	0.00
03/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5971	6	5971	6	0.00
03/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5515	5	5515	5	0.00
03/06/2011	R213 On 03-November-11			Bond Future	8.70	85.6646	8.7010	85.6646	0.00
03/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	398	1	398	1	0.00
03/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	802	1	802	1	0.00
03/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	8	0	8	0	0.00
03/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12			Bond Future	8.77	86.9723	8.7690	86.9723	0.00
03/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1829	2	1829	2	0.00
03/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2216	2	2216	2	0.00
03/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1438	2	1438	2	0.00
03/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12			Bond Future	8.83	84.7567	8.8340	84.7567	0.00
03/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3209	3	3209	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3582	4	3582	4	0.00
03/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2833	3	2833	3	0.00
03/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/06/2011	TRT1 On 04-August-11			Index Future	353.54	353.5440	353.5360	353.5440	100.00
03/06/2011	TRT1 On 03-November-11			Index Future	358.29	358.2930	358.2850	358.2930	0.00
06/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	AL7T On 04-August-11			Index Future	389.06	388.8280	389.0620	388.8280	30.00
06/06/2011	AL7T On 03-November-11			Index Future	394.91	394.6800	394.9140	394.6800	0.00
06/06/2011	ALBI On 04-August-11			Index Future	357.23	357.0650	357.2270	357.0650	1,019.00
06/06/2011	ALBI On 03-November-11			Index Future	362.60	362.4390	362.6010	362.4390	0.00
06/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C157 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
06/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CRD1 On 04-August-11			Index Future	160.82	160.7560	160.8240	160.7560	2.00
06/06/2011	CRD1 On 03-November-11			Index Future	162.98	162.9150	162.9840	162.9150	0.00
06/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	GOVI On 04-August-11			GOVI	357.99	357.8150	357.9870	357.8150	179.00
06/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	99870	10	99870	10	0.00
06/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	99770	10	99770	10	0.00
06/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	99970	10	99970	10	0.00
06/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11			GOVI	363.37	363.2010	363.3730	363.2010	0.00
06/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	63730	6	63730	6	0.00
06/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	63630	6	63630	6	0.00
06/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	63830	6	63830	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
06/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2011	IGOV On 04-August-11			Index Future	155.59	155.3960	155.5890	155.3960	977.00
06/06/2011	IGOV On 03-November-11			Index Future	157.93	157.7350	157.9300	157.7350	0.00
06/06/2011	ILBI On 04-August-11			Index Future	411.25	411.1230	411.2490	411.1230	0.00
06/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,891.00
06/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	5,000.00
06/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
06/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2600	5.7200	94.2600	15,600.00
06/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.80	94.1700	5.8000	94.1700	0.00
06/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.90	94.0700	5.9000	94.0700	0.00
06/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.02	93.9500	6.0200	93.9500	5,591.00
06/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.30	93.6700	6.3000	93.6700	1,090.00
06/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3200	6.6500	93.3200	2,890.00
06/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.94	93.0100	6.9400	93.0100	44,710.00
06/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.25	92.7000	7.2500	92.7000	490.00
06/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.55	92.4000	7.5500	92.4000	290.00
06/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	OTH1 On 04-August-11			Index Future	352.75	352.6400	352.7520	352.6400	3.00
06/06/2011	OTH1 On 03-November-11			Index Future	358.06	357.9480	358.0590	357.9480	0.00
06/06/2011	R157 On 04-August-11			Bond Future	7.49	126.2575	7.4900	126.2575	7,195.00
06/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	729	1	729	1	1,000.00
06/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	835	1	835	1	0.00
06/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	631	1	631	1	0.00
06/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	271	0	271	0	1,320.00
06/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	949	1	949	1	440.00
06/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1481	1	1481	1	0.00
06/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2799	3	2799	3	0.00
06/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	57	0	57	0	1,320.00
06/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	274	0	274	0	440.00
06/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	519	1	519	1	0.00
06/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	788	1	788	1	0.00
06/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1414	1	1414	1	0.00
06/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	600	1	600	1	0.00
06/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	690	1	690	1	0.00
06/06/2011	R157 On 03-November-11			Bond Future	7.60	121.3291	7.6020	121.3291	3,358.00
06/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2670	3	2670	3	0.00
06/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2526	3	2526	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
06/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2817	3	2817	3	0.00
06/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	284	0	284	0	0.00
06/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	352	0	352	0	0.00
06/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	316	0	316	0	0.00
06/06/2011	R157 On 02-February-12			Bond Future	7.73	123.1751	7.7300	123.1751	0.00
06/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3208	3	3208	3	0.00
06/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3337	3	3337	3	0.00
06/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3080	3	3080	3	0.00
06/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	641	1	641	1	0.00
06/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	564	1	564	1	0.00
06/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	602	1	602	1	0.00
06/06/2011	R157 On 03-May-12			Bond Future	7.87	118.2430	7.8710	118.2430	0.00
06/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2380	2	2380	2	0.00
06/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2482	2	2482	2	0.00
06/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2279	2	2279	2	0.00
06/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1235	1	1235	1	0.00
06/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1123	1	1123	1	0.00
06/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1178	1	1178	1	0.00
06/06/2011	R186 On 04-August-11			Bond Future	8.45	118.9569	8.4450	118.9569	11,136.00
06/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1099	1	1099	1	0.00
06/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1279	1	1279	1	0.00
06/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	937	1	937	1	0.00
06/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1476	2	1476	2	600.00
06/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3353	3	3353	3	200.00
06/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5121	5	5121	5	0.00
06/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11206	11	11206	11	0.00
06/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	20	0	20	0	600.00
06/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	421	0	421	0	200.00
06/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	945	1	945	1	0.00
06/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3320	3	3320	3	0.00
06/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2392	2	2392	2	0.00
06/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2681	3	2681	3	0.00
06/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2990	3	2990	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
06/06/2011	R186 On 03-November-11			Bond Future	8.52	120.7282	8.5160	120.7282	13,789.00
06/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6036	6	6036	6	0.00
06/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6355	6	6355	6	0.00
06/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4542	5	4542	5	5,600.00
06/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5723	6	5723	6	0.00
06/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1737	2	1737	2	0.00
06/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2368	2	2368	2	0.00
06/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1479	1	1479	1	0.00
06/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1603	2	1603	2	0.00
06/06/2011	R186 On 02-February-12			Bond Future	8.59	117.2703	8.5890	117.2703	2,500.00
06/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6384	6	6384	6	0.00
06/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6101	6	6101	6	0.00
06/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6672	7	6672	7	0.00
06/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2519	3	2519	3	0.00
06/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2830	3	2830	3	0.00
06/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2670	3	2670	3	0.00
06/06/2011	R186 On 03-May-12			Bond Future	8.67	119.0626	8.6650	119.0626	0.00
06/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7070	7	7070	7	0.00
06/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6809	7	6809	7	0.00
06/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7335	7	7335	7	0.00
06/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3914	4	3914	4	0.00
06/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4262	4	4262	4	0.00
06/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4085	4	4085	4	0.00
06/06/2011	R189 On 04-August-11			Bond Future	213.17	213.1105	213.1701	213.1105	0.00
06/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1170	1	1170	1	0.00
06/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1120	1	1120	1	0.00
06/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1220	1	1220	1	0.00
06/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11			Bond Future	234.89	234.8149	234.8883	234.8149	0.00
06/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3388	3	3388	3	0.00
06/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3438	3	3438	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
06/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3338	3	3338	3	0.00
06/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R201 On 04-August-11			Bond Future	7.12	105.9621	7.1190	105.9621	170.00
06/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	691	1	691	1	0.00
06/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	598	1	598	1	0.00
06/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	794	1	794	1	0.00
06/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	247	0	247	0	0.00
06/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	353	0	353	0	0.00
06/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	295	0	295	0	0.00
06/06/2011	R201 On 03-November-11			Bond Future	7.21	107.5424	7.2120	107.5424	695.00
06/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2384	2	2384	2	0.00
06/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2502	2	2502	2	0.00
06/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2266	2	2266	2	0.00
06/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	209	0	209	0	0.00
06/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	171	0	171	0	0.00
06/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	190	0	190	0	0.00
06/06/2011	R201 On 02-February-12			Bond Future	7.32	104.7680	7.3150	104.7680	0.00
06/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2690	3	2690	3	0.00
06/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2798	3	2798	3	0.00
06/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2585	3	2585	3	0.00
06/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	310	0	310	0	0.00
06/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	270	0	270	0	0.00
06/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	289	0	289	0	0.00
06/06/2011	R201 On 03-May-12			Bond Future	7.44	106.3662	7.4370	106.3662	0.00
06/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1644	2	1644	2	0.00
06/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1719	2	1719	2	0.00
06/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1570	2	1570	2	0.00
06/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	944	1	944	1	0.00
06/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	857	1	857	1	0.00
06/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	900	1	900	1	0.00
06/06/2011	R202 On 04-August-11			Bond Future	0.08	174.9728	0.0840	174.9728	10,198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25520	25	25520	25	0.00
06/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24247	24	24247	24	0.00
06/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26779	27	26779	27	0.00
06/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	0.0190	177.0432	400.00
06/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	13997	14	0.00
06/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15375	15	0.00
06/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	12606	13	0.00
06/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R203 On 04-August-11			Bond Future	8.02	104.3927	8.0150	104.3927	824.00
06/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	844	1	844	1	0.00
06/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	968	1	968	1	0.00
06/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	731	1	731	1	0.00
06/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1043	1	1043	1	0.00
06/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	801	1	801	1	0.00
06/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	916	1	916	1	0.00
06/06/2011	R203 On 03-November-11			Bond Future	8.12	101.7845	8.1170	101.7845	1,630.00
06/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2544	3	2544	3	0.00
06/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2389	2	2389	2	0.00
06/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2702	3	2702	3	0.00
06/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	732	1	732	1	0.00
06/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	870	1	870	1	0.00
06/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	799	1	799	1	0.00
06/06/2011	R203 On 02-February-12			Bond Future	8.23	103.3347	8.2290	103.3347	0.00
06/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3396	3	3396	3	0.00
06/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3248	3	3248	3	0.00
06/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3546	4	3546	4	0.00
06/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1060	1	1060	1	0.00
06/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1192	1	1192	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
06/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1125	1	1125	1	0.00
06/06/2011	R203 On 03-May-12			Bond Future	8.35	100.7473	8.3480	100.7473	0.00
06/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3266	3	3266	3	0.00
06/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3401	3	3401	3	0.00
06/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3134	3	3134	3	0.00
06/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1656	2	1656	2	0.00
06/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1508	2	1508	2	0.00
06/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1580	2	1580	2	0.00
06/06/2011	R204 On 04-August-11			Bond Future	8.17	100.1664	8.1660	100.1664	70.00
06/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	606	1	606	1	0.00
06/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	511	1	511	1	0.00
06/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	711	1	711	1	0.00
06/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1343	1	1343	1	0.00
06/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1691	2	1691	2	0.00
06/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1512	2	1512	2	0.00
06/06/2011	R204 On 03-November-11			Bond Future	8.26	101.6566	8.2610	101.6566	2,133.00
06/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3338	3	3338	3	0.00
06/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3525	4	3525	4	0.00
06/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3155	3	3155	3	0.00
06/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	881	1	881	1	0.00
06/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	742	1	742	1	0.00
06/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	809	1	809	1	0.00
06/06/2011	R204 On 02-February-12			Bond Future	8.36	99.1755	8.3600	99.1755	0.00
06/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4201	4	4201	4	0.00
06/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4382	4	4382	4	0.00
06/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4024	4	4024	4	0.00
06/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1078	1	1078	1	0.00
06/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	948	1	948	1	0.00
06/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1011	1	1011	1	0.00
06/06/2011	R204 On 03-May-12			Bond Future	8.47	100.6880	8.4680	100.6880	0.00
06/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3548	4	3548	4	0.00
06/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3404	3	3404	3	0.00
06/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3695	4	3695	4	0.00

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06/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2079	2	2079	2	0.00
06/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2271	2	2271	2	0.00
06/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2173	2	2173	2	0.00
06/06/2011	R206 On 04-August-11			Bond Future	6.91	101.8167	6.9050	101.8167	9,866.00
06/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	482	0	0.00
06/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	553	1	553	1	0.00
06/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	418	0	418	0	0.00
06/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	318	0	318	0	0.00
06/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	232	0	232	0	0.00
06/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	271	0	271	0	0.00
06/06/2011	R206 On 03-November-11			Bond Future	7.00	103.3339	6.9990	103.3339	0.00
06/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1645	2	1645	2	0.00
06/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1561	2	1561	2	0.00
06/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1728	2	1728	2	0.00
06/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	135	0	135	0	0.00
06/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	165	0	165	0	0.00
06/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	151	0	151	0	0.00
06/06/2011	R206 On 02-February-12			Bond Future	7.11	101.1412	7.1130	101.1412	0.00
06/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1810	2	1810	2	0.00
06/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1739	2	1739	2	0.00
06/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1883	2	1883	2	0.00
06/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	225	0	225	0	0.00
06/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	256	0	256	0	0.00
06/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	239	0	239	0	0.00
06/06/2011	R206 On 03-May-12			Bond Future	7.27	102.6844	7.2670	102.6844	0.00
06/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	991	1	991	1	0.00
06/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1039	1	1039	1	0.00
06/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	944	1	944	1	0.00
06/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	658	1	658	1	0.00
06/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	597	1	597	1	0.00
06/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	627	1	627	1	0.00
06/06/2011	R207 On 04-August-11			Bond Future	8.23	94.6120	8.2270	94.6120	5,725.00
06/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1130	1	1130	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
06/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	984	1	984	1	0.00
06/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1287	1	1287	1	0.00
06/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	867	1	867	1	0.00
06/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1140	1	1140	1	0.00
06/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	997	1	997	1	0.00
06/06/2011	R207 On 03-November-11			Bond Future	8.31	96.0238	8.3110	96.0238	600.00
06/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3398	3	3398	3	0.00
06/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3591	4	3591	4	0.00
06/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3202	3	3202	3	0.00
06/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1046	1	1046	1	0.00
06/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	891	1	891	1	0.00
06/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	970	1	970	1	0.00
06/06/2011	R207 On 02-February-12			Bond Future	8.40	93.8463	8.4010	93.8463	0.00
06/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4337	4	4337	4	0.00
06/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4527	5	4527	5	0.00
06/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4150	4	4150	4	0.00
06/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1206	1	1206	1	0.00
06/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1060	1	1060	1	0.00
06/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1131	1	1131	1	0.00
06/06/2011	R207 On 03-May-12			Bond Future	8.50	95.2757	8.4990	95.2757	0.00
06/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3731	4	3731	4	0.00
06/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3578	4	3578	4	0.00
06/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3888	4	3888	4	0.00
06/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2305	2	2305	2	0.00
06/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2517	3	2517	3	0.00
06/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2408	2	2408	2	0.00
06/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5120	8.2610	92.5120	1,361.00
06/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1154	1	1154	1	0.00
06/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1314	1	1314	1	0.00
06/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1007	1	1007	1	0.00
06/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1382	1	1382	1	0.00
06/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1075	1	1075	1	0.00
06/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1222	1	1222	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
06/06/2011	R208 On 03-November-11			Bond Future	8.34	90.4922	8.3400	90.4922	5,998.00
06/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3421	3	3421	3	0.00
06/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3220	3	3220	3	0.00
06/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3627	4	3627	4	0.00
06/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	921	1	921	1	0.00
06/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1093	1	1093	1	0.00
06/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1004	1	1004	1	0.00
06/06/2011	R208 On 02-February-12			Bond Future	8.42	91.8670	8.4210	91.8670	0.00
06/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4645	5	4645	5	0.00
06/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4447	4	4447	4	0.00
06/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4845	5	4845	5	0.00
06/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1252	1	1252	1	0.00
06/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1413	1	1413	1	0.00
06/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1331	1	1331	1	0.00
06/06/2011	R208 On 03-May-12			Bond Future	8.51	89.8728	8.5080	89.8728	0.00
06/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4810	5	4810	5	0.00
06/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4993	5	4993	5	0.00
06/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4629	5	4629	5	0.00
06/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2144	2	2144	2	0.00
06/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1958	2	1958	2	0.00
06/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2050	2	2050	2	0.00
06/06/2011	R209 On 04-August-11			Bond Future	8.63	78.1671	8.6260	78.1671	0.00
06/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1149	1	1149	1	0.00
06/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1324	1	1324	1	0.00
06/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10659	11	10659	11	0.00
06/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	990	1	990	1	0.00
06/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2449	2	2449	2	0.00
06/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	8	0	0.00
06/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1949	2	1949	2	0.00
06/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2189	2	2189	2	0.00
06/06/2011	R209 On 03-November-11			Bond Future	8.68	76.1907	8.6840	76.1907	1,318.00
06/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3038	3	3038	3	0.00
06/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3255	3	3255	3	0.00

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06/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2829	3	2829	3	0.00
06/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2700	3	2700	3	0.00
06/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2328	2	2328	2	0.00
06/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2508	3	2508	3	0.00
06/06/2011	R209 On 02-February-12			Bond Future	8.74	77.3438	8.7420	77.3438	0.00
06/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4803	5	4803	5	0.00
06/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5032	5	5032	5	0.00
06/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4578	5	4578	5	0.00
06/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2947	3	2947	3	0.00
06/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2637	3	2637	3	0.00
06/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2789	3	2789	3	0.00
06/06/2011	R209 On 03-May-12			Bond Future	8.80	75.3853	8.8020	75.3853	0.00
06/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5205	5	5205	5	0.00
06/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4992	5	4992	5	0.00
06/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5422	5	5422	5	0.00
06/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3506	4	3506	4	0.00
06/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3839	4	3839	4	0.00
06/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3669	4	3669	4	0.00
06/06/2011	R210 On 04-August-11			Bond Future	131.35	131.3039	131.3452	131.3039	425.00
06/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25345	25	25345	25	0.00
06/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25295	25	25295	25	0.00
06/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25395	25	25395	25	0.00
06/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11			Bond Future	1.11	107.4122	1.1080	107.4122	0.00
06/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2137	2	2137	2	0.00
06/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1867	2	1867	2	0.00
06/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2406	2	2406	2	0.00
06/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11			Bond Future	0.86	109.0082	0.8610	109.0082	539.00

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06/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2055	2	2055	2	0.00
06/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1793	2	1793	2	0.00
06/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2315	2	2315	2	0.00
06/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11			Bond Future	2.07	106.4280	2.0690	106.4280	3,042.00
06/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4092	4	4092	4	0.00
06/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4555	5	4555	5	0.00
06/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3626	4	3626	4	0.00
06/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11			Bond Future	1.96	108.0065	1.9590	108.0065	240.00
06/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5056	5	5056	5	0.00
06/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5509	5	5509	5	0.00
06/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4600	5	4600	5	0.00
06/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11			Bond Future	8.65	87.7745	8.6450	87.7745	0.00
06/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6045	6	6045	6	0.00
06/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5136	5	5136	5	0.00
06/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5589	6	5589	6	0.00
06/06/2011	R213 On 03-November-11			Bond Future	8.71	85.5421	8.7110	85.5421	0.00
06/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	317	0	317	0	0.00
06/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	721	1	721	1	0.00
06/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	90	0	90	0	0.00
06/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00

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06/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 02-February-12			Bond Future	8.78	86.8433	8.7790	86.8433	0.00
06/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1748	2	1748	2	0.00
06/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2136	2	2136	2	0.00
06/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1358	1	1358	1	0.00
06/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	1	0	1	0	0.00
06/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-May-12			Bond Future	8.85	84.6294	8.8450	84.6294	0.00
06/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3121	3	3121	3	0.00
06/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3494	4	3494	4	0.00
06/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2746	3	2746	3	0.00
06/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/06/2011	TRT1 On 04-August-11			Index Future	353.63	353.5360	353.6330	353.5360	100.00
06/06/2011	TRT1 On 03-November-11			Index Future	358.38	358.2850	358.3840	358.2850	0.00
07/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	AL7T On 04-August-11			Index Future	390.02	389.0620	390.0180	389.0620	30.00
07/06/2011	AL7T On 03-November-11			Index Future	395.88	394.9140	395.8840	394.9140	0.00
07/06/2011	ALBI On 04-August-11			Index Future	358.11	357.2270	358.1110	357.2270	1,019.00
07/06/2011	ALBI On 03-November-11			Index Future	363.50	362.6010	363.4970	362.6010	0.00
07/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	CAAD On 19-September-11			Can-Do Future	26.52	26.1300	26.5176	26.1300	22,388.00
07/06/2011	CAAE On 19-September-11			Can-Do Future	100.46	101.3800	100.4555	101.3800	21,898.00
07/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	CRD1 On 04-August-11			Index Future	161.11	160.8240	161.1110	160.8240	2.00
07/06/2011	CRD1 On 03-November-11			Index Future	163.28	162.9840	163.2760	162.9840	0.00
07/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	CS26 On 02-April-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
07/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	GOVI On 04-August-11			GOVI	358.83	357.9870	358.8320	357.9870	179.00
07/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	108320	10	108320	10	0.00
07/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	108420	10	108420	10	0.00
07/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	108220	10	108220	10	0.00
07/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 03-November-11			GOVI	364.23	363.3730	364.2290	363.3730	0.00
07/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	72290	6	72290	6	0.00
07/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	72190	6	72190	6	0.00
07/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	72390	6	72390	6	0.00
07/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
07/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2011	IGOV On 04-August-11			Index Future	155.66	155.5890	155.6620	155.5890	977.00
07/06/2011	IGOV On 03-November-11			Index Future	158.00	157.9300	158.0030	157.9300	0.00
07/06/2011	ILBI On 04-August-11			Index Future	415.80	411.2490	415.7990	411.2490	0.00
07/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.57	94.4200	5.5700	94.4200	3,891.00
07/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	5,000.00
07/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.64	94.3500	5.6400	94.3500	0.00
07/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.71	94.2800	5.7100	94.2800	15,600.00
07/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.79	94.2000	5.7900	94.2000	0.00
07/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.88	94.1000	5.8800	94.1000	0.00
07/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9800	6.0100	93.9800	5,591.00
07/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.7000	6.2900	93.7000	1,090.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	2,890.00
07/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0600	6.9500	93.0600	44,710.00
07/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	490.00
07/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	290.00
07/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2011	OTH1 On 04-August-11			Index Future	353.85	352.7520	353.8460	352.7520	3.00
07/06/2011	OTH1 On 03-November-11			Index Future	359.17	358.0590	359.1680	358.0590	0.00
07/06/2011	R157 On 04-August-11			Bond Future	7.44	126.2850	7.4420	126.2850	7,195.00
07/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	823	1	823	1	1,000.00
07/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	937	1	937	1	0.00
07/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	717	1	717	1	0.00
07/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	318	0	318	0	1,320.00
07/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2974	3	2974	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
07/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	1060	1	1060	1	440.00
07/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1620	1	1620	1	0.00
07/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	225	0	225	0	440.00
07/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	44	0	44	0	1,320.00
07/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	442	1	442	1	0.00
07/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	686	1	686	1	0.00
07/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1273	1	1273	1	0.00
07/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	514	1	514	1	0.00
07/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	596	1	596	1	0.00
07/06/2011	R157 On 03-November-11			Bond Future	7.55	121.3549	7.5500	121.3549	3,358.00
07/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2823	3	2823	3	0.00
07/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2973	3	2973	3	0.00
07/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2675	3	2675	3	0.00
07/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	309	0	309	0	0.00
07/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	249	0	249	0	0.00
07/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	278	0	278	0	0.00
07/06/2011	R157 On 02-February-12			Bond Future	7.67	123.1992	7.6730	123.1992	0.00
07/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3354	3	3354	3	0.00
07/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3223	3	3223	3	0.00
07/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3486	3	3486	3	0.00
07/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	517	1	517	1	0.00
07/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	588	1	588	1	0.00
07/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	552	1	552	1	0.00
07/06/2011	R157 On 03-May-12			Bond Future	7.81	118.2653	7.8090	118.2653	0.00
07/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2502	2	2502	2	0.00
07/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2398	2	2398	2	0.00
07/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2607	2	2607	2	0.00
07/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1050	1	1050	1	0.00
07/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1156	1	1156	1	0.00
07/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1102	1	1102	1	0.00
07/06/2011	R186 On 04-August-11			Bond Future	8.40	118.9185	8.4030	118.9185	11,136.00
07/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1232	1	1232	1	0.00
07/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1427	1	1427	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
07/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1056	1	1056	1	0.00
07/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1641	1	1641	1	600.00
07/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11604	11	11604	11	0.00
07/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3627	3	3627	3	200.00
07/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5455	5	5455	5	0.00
07/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	351	0	351	0	200.00
07/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	15	0	15	0	600.00
07/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	815	1	815	1	0.00
07/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3036	3	3036	3	0.00
07/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2153	2	2153	2	0.00
07/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2426	3	2426	3	0.00
07/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2720	3	2720	3	0.00
07/06/2011	R186 On 03-November-11			Bond Future	8.47	120.6906	8.4730	120.6906	13,789.00
07/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6319	6	6319	6	0.00
07/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6645	6	6645	6	0.00
07/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5999	6	5999	6	0.00
07/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4785	5	4785	5	5,600.00
07/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1607	2	1607	2	0.00
07/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2205	2	2205	2	0.00
07/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1363	1	1363	1	0.00
07/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1480	2	1480	2	0.00
07/06/2011	R186 On 02-February-12			Bond Future	8.55	117.2333	8.5450	117.2333	2,500.00
07/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6645	6	6645	6	0.00
07/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6939	7	6939	7	0.00
07/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6356	6	6356	6	0.00
07/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2677	3	2677	3	0.00
07/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2377	3	2377	3	0.00
07/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2523	3	2523	3	0.00
07/06/2011	R186 On 03-May-12			Bond Future	8.62	119.0171	8.6190	119.0171	0.00
07/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7319	7	7319	7	0.00
07/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7589	7	7589	7	0.00
07/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	7053	7	7053	7	0.00
07/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4087	4	4087	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
07/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3749	4	3749	4	0.00
07/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	3915	4	3915	4	0.00
07/06/2011	R189 On 04-August-11			Bond Future	213.41	213.1701	213.4126	213.1701	0.00
07/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1413	1	1413	1	0.00
07/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1463	1	1463	1	0.00
07/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1363	1	1363	1	0.00
07/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R197 On 04-August-11			Bond Future	234.96	234.8883	234.9625	234.8883	0.00
07/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3463	3	3463	3	0.00
07/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3413	3	3413	3	0.00
07/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3513	3	3513	3	0.00
07/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R201 On 04-August-11			Bond Future	7.07	105.9833	7.0710	105.9833	170.00
07/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	784	1	784	1	0.00
07/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	893	1	893	1	0.00
07/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	683	1	683	1	0.00
07/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	292	0	292	0	0.00
07/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	200	0	200	0	0.00
07/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	242	0	242	0	0.00
07/06/2011	R201 On 03-November-11			Bond Future	7.16	107.5594	7.1590	107.5594	695.00
07/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2510	2	2510	2	0.00
07/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2389	2	2389	2	0.00
07/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2630	3	2630	3	0.00
07/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	149	0	149	0	0.00
07/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	183	0	183	0	0.00
07/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	166	0	166	0	0.00
07/06/2011	R201 On 02-February-12			Bond Future	7.26	104.7862	7.2570	104.7862	0.00
07/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2812	3	2812	3	0.00
07/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2706	3	2706	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
07/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2922	3	2922	3	0.00
07/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	243	0	243	0	0.00
07/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	280	0	280	0	0.00
07/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	260	0	260	0	0.00
07/06/2011	R201 On 03-May-12			Bond Future	7.37	106.3829	7.3730	106.3829	0.00
07/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1735	2	1735	2	0.00
07/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1659	2	1659	2	0.00
07/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1813	2	1813	2	0.00
07/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	798	1	798	1	0.00
07/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	880	1	880	1	0.00
07/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	838	1	838	1	0.00
07/06/2011	R202 On 04-August-11			Bond Future	0.08	175.0339	0.0820	175.0339	10,198.00
07/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25581	26	25581	26	0.00
07/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26840	27	26840	27	0.00
07/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24308	24	24308	24	0.00
07/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	0.0190	177.0432	400.00
07/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	13997	14	0.00
07/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15375	15	0.00
07/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	12606	13	0.00
07/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R203 On 04-August-11			Bond Future	7.98	104.4214	7.9770	104.4214	824.00
07/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	929	1	929	1	0.00
07/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	808	1	808	1	0.00
07/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	1061	1	1061	1	0.00
07/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	712	1	712	1	0.00
07/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	938	1	938	1	0.00
07/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	819	1	819	1	0.00
07/06/2011	R203 On 03-November-11			Bond Future	8.08	101.8167	8.0780	101.8167	1,630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2664	3	2664	3	0.00
07/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2826	3	2826	3	0.00
07/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2506	2	2506	2	0.00
07/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	807	1	807	1	0.00
07/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	676	1	676	1	0.00
07/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	739	1	739	1	0.00
07/06/2011	R203 On 02-February-12			Bond Future	8.19	103.3656	8.1880	103.3656	0.00
07/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3516	3	3516	3	0.00
07/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3669	4	3669	4	0.00
07/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3366	3	3366	3	0.00
07/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1129	1	1129	1	0.00
07/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1002	1	1002	1	0.00
07/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1064	1	1064	1	0.00
07/06/2011	R203 On 03-May-12			Bond Future	8.30	100.7769	8.3040	100.7769	0.00
07/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3381	3	3381	3	0.00
07/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3246	3	3246	3	0.00
07/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3518	3	3518	3	0.00
07/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1438	2	1438	2	0.00
07/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1581	2	1581	2	0.00
07/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1508	2	1508	2	0.00
07/06/2011	R204 On 04-August-11			Bond Future	8.13	100.1718	8.1340	100.1718	70.00
07/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	663	1	663	1	0.00
07/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	775	1	775	1	0.00
07/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	562	1	562	1	0.00
07/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1569	2	1569	2	0.00
07/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1233	1	1233	1	0.00
07/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1395	2	1395	2	0.00
07/06/2011	R204 On 03-November-11			Bond Future	8.23	101.6618	8.2270	101.6618	2,133.00
07/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3463	3	3463	3	0.00
07/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3277	3	3277	3	0.00
07/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3653	4	3653	4	0.00
07/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	691	1	691	1	0.00
07/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	824	1	824	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
07/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	755	1	755	1	0.00
07/06/2011	R204 On 02-February-12			Bond Future	8.33	99.1806	8.3250	99.1806	0.00
07/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4327	4	4327	4	0.00
07/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4147	4	4147	4	0.00
07/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4510	4	4510	4	0.00
07/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	898	1	898	1	0.00
07/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1023	1	1023	1	0.00
07/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	959	1	959	1	0.00
07/06/2011	R204 On 03-May-12			Bond Future	8.43	100.6880	8.4310	100.6880	0.00
07/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3653	4	3653	4	0.00
07/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3802	4	3802	4	0.00
07/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3506	3	3506	3	0.00
07/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2191	2	2191	2	0.00
07/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2004	2	2004	2	0.00
07/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2096	2	2096	2	0.00
07/06/2011	R206 On 04-August-11			Bond Future	6.87	101.8323	6.8660	101.8323	9,866.00
07/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	532	0	532	0	0.00
07/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	464	0	464	0	0.00
07/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	606	1	606	1	0.00
07/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	198	0	198	0	0.00
07/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	277	0	277	0	0.00
07/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	235	0	235	0	0.00
07/06/2011	R206 On 03-November-11			Bond Future	6.96	103.3480	6.9560	103.3480	0.00
07/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1715	2	1715	2	0.00
07/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1800	2	1800	2	0.00
07/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1631	2	1631	2	0.00
07/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	149	0	149	0	0.00
07/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	121	0	121	0	0.00
07/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	134	0	134	0	0.00
07/06/2011	R206 On 02-February-12			Bond Future	7.06	101.1555	7.0630	101.1555	0.00
07/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1880	2	1880	2	0.00
07/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1954	2	1954	2	0.00
07/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1808	2	1808	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
07/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	236	0	236	0	0.00
07/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	206	0	206	0	0.00
07/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	220	0	220	0	0.00
07/06/2011	R206 On 03-May-12			Bond Future	7.21	102.6969	7.2100	102.6969	0.00
07/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	1042	1	1042	1	0.00
07/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	994	1	994	1	0.00
07/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1091	1	1091	1	0.00
07/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	559	1	559	1	0.00
07/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	618	1	618	1	0.00
07/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	588	1	588	1	0.00
07/06/2011	R207 On 04-August-11			Bond Future	8.19	94.6466	8.1850	94.6466	5,725.00
07/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1253	1	1253	1	0.00
07/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1421	1	1421	1	0.00
07/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1097	1	1097	1	0.00
07/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1010	1	1010	1	0.00
07/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	758	1	758	1	0.00
07/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	878	1	878	1	0.00
07/06/2011	R207 On 03-November-11			Bond Future	8.27	96.0575	8.2670	96.0575	600.00
07/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3568	3	3568	3	0.00
07/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3368	3	3368	3	0.00
07/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3766	4	3766	4	0.00
07/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	818	1	818	1	0.00
07/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	964	1	964	1	0.00
07/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	892	1	892	1	0.00
07/06/2011	R207 On 02-February-12			Bond Future	8.36	93.8791	8.3550	93.8791	0.00
07/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4515	4	4515	4	0.00
07/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4324	4	4324	4	0.00
07/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4708	5	4708	5	0.00
07/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	989	1	989	1	0.00
07/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1128	1	1128	1	0.00
07/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1057	1	1057	1	0.00
07/06/2011	R207 On 03-May-12			Bond Future	8.45	95.3076	8.4510	95.3076	0.00
07/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3878	4	3878	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
07/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	4038	4	4038	4	0.00
07/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3721	4	3721	4	0.00
07/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2404	3	2404	3	0.00
07/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2199	2	2199	2	0.00
07/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2300	2	2300	2	0.00
07/06/2011	R208 On 04-August-11			Bond Future	8.21	92.5120	8.2140	92.5120	1,361.00
07/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1293	1	1293	1	0.00
07/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1465	1	1465	1	0.00
07/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1135	1	1135	1	0.00
07/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1221	1	1221	1	0.00
07/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	937	1	937	1	0.00
07/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1072	1	1072	1	0.00
07/06/2011	R208 On 03-November-11			Bond Future	8.29	90.4922	8.2910	90.4922	5,998.00
07/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3624	3	3624	3	0.00
07/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3836	4	3836	4	0.00
07/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3417	3	3417	3	0.00
07/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	995	1	995	1	0.00
07/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	835	1	835	1	0.00
07/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	912	1	912	1	0.00
07/06/2011	R208 On 02-February-12			Bond Future	8.37	91.8729	8.3700	91.8729	0.00
07/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4853	5	4853	5	0.00
07/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	5057	5	5057	5	0.00
07/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4651	4	4651	4	0.00
07/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1317	1	1317	1	0.00
07/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1165	1	1165	1	0.00
07/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1239	1	1239	1	0.00
07/06/2011	R208 On 03-May-12			Bond Future	8.46	89.8728	8.4550	89.8728	0.00
07/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	5005	5	5005	5	0.00
07/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4821	5	4821	5	0.00
07/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5192	5	5192	5	0.00
07/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1853	2	1853	2	0.00
07/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2032	2	2032	2	0.00
07/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	1941	2	1941	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
07/06/2011	R209 On 04-August-11			Bond Future	8.58	78.1344	8.5750	78.1344	0.00
07/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1315	1	1315	1	0.00
07/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1506	1	1506	1	0.00
07/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1140	1	1140	1	0.00
07/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	11075	11	11075	11	0.00
07/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	5	0	5	0	0.00
07/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2181	2	2181	2	0.00
07/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1712	2	1712	2	0.00
07/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	1937	2	1937	2	0.00
07/06/2011	R209 On 03-November-11			Bond Future	8.63	76.1503	8.6310	76.1503	1,318.00
07/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3269	3	3269	3	0.00
07/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	3051	3	3051	3	0.00
07/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3496	3	3496	3	0.00
07/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2139	2	2139	2	0.00
07/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2492	3	2492	3	0.00
07/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2310	3	2310	3	0.00
07/06/2011	R209 On 02-February-12			Bond Future	8.69	77.3119	8.6880	77.3119	0.00
07/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	5063	5	5063	5	0.00
07/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4831	5	4831	5	0.00
07/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5299	5	5299	5	0.00
07/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2471	3	2471	3	0.00
07/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2767	3	2767	3	0.00
07/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2616	3	2616	3	0.00
07/06/2011	R209 On 03-May-12			Bond Future	8.75	75.3458	8.7470	75.3458	0.00
07/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5456	5	5456	5	0.00
07/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5679	5	5679	5	0.00
07/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5238	5	5238	5	0.00
07/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3650	4	3650	4	0.00
07/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3328	4	3328	4	0.00
07/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3485	4	3485	4	0.00
07/06/2011	R210 On 04-August-11			Bond Future	131.39	131.3452	131.3866	131.3452	425.00
07/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25387	25	25387	25	0.00
07/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25437	25	25437	25	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
07/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25337	25	25337	25	0.00
07/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 04-August-11			Bond Future	1.10	107.4398	1.1020	107.4398	0.00
07/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2170	2	2170	2	0.00
07/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2439	2	2439	2	0.00
07/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1900	2	1900	2	0.00
07/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 03-November-11			Bond Future	0.86	109.0402	0.8550	109.0402	529.00
07/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2087	2	2087	2	0.00
07/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2347	2	2347	2	0.00
07/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1825	2	1825	2	0.00
07/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 04-August-11			Bond Future	2.07	106.4571	2.0660	106.4571	3,042.00
07/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4121	4	4121	4	0.00
07/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3656	4	3656	4	0.00
07/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4584	5	4584	5	0.00
07/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 03-November-11			Bond Future	1.96	108.0449	1.9560	108.0449	240.00
07/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5085	5	5085	5	0.00
07/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5538	6	5538	6	0.00
07/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4629	5	4629	5	0.00
07/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 04-August-11			Bond Future	8.60	87.7002	8.5990	87.7002	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
07/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4755	5	4755	5	0.00
07/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5664	6	5664	6	0.00
07/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5208	6	5208	6	0.00
07/06/2011	R213 On 03-November-11			Bond Future	8.66	85.4605	8.6630	85.4605	0.00
07/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	709	0	709	0	0.00
07/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	1113	1	1113	1	0.00
07/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	303	0	303	0	0.00
07/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 02-February-12			Bond Future	8.73	86.7629	8.7290	86.7629	0.00
07/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	2151	2	2151	2	0.00
07/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2539	2	2539	2	0.00
07/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1761	1	1761	1	0.00
07/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-May-12			Bond Future	8.79	84.5421	8.7940	84.5421	0.00
07/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3527	3	3527	3	0.00
07/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3900	3	3900	3	0.00
07/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	3152	3	3152	3	0.00
07/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/06/2011	TRT1 On 04-August-11			Index Future	354.51	353.6330	354.5140	353.6330	100.00
07/06/2011	TRT1 On 03-November-11			Index Future	359.28	358.3840	359.2780	358.3840	0.00
08/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	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
08/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	AL7T On 04-August-11			Index Future	389.06	390.0180	389.0600	390.0180	30.00
08/06/2011	AL7T On 03-November-11			Index Future	394.91	395.8840	394.9100	395.8840	0.00
08/06/2011	ALBI On 04-August-11			Index Future	357.18	358.1110	357.1810	358.1110	1,019.00
08/06/2011	ALBI On 03-November-11			Index Future	362.55	363.4970	362.5520	363.4970	0.00
08/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	26.5176	0.0263	26.5176	22,388.00
08/06/2011	CAAE On 19-September-11			Can-Do Future	0.10	100.4555	0.1014	100.4555	21,898.00
08/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	CRD1 On 04-August-11			Index Future	160.85	161.1110	160.8480	161.1110	2.00
08/06/2011	CRD1 On 03-November-11			Index Future	163.01	163.2760	163.0100	163.2760	0.00
08/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	GOVI On 04-August-11			GOVI	357.94	358.8320	357.9350	358.8320	179.00
08/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	99350	11	99350	11	0.00
08/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	99450	11	99450	11	0.00
08/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	99250	11	99250	11	0.00
08/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 03-November-11			GOVI	363.32	364.2290	363.3170	364.2290	0.00
08/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	63170	7	63170	7	0.00
08/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	63070	7	63070	7	0.00
08/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	63270	7	63270	7	0.00
08/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
08/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2011	IGOV On 04-August-11			Index Future	155.72	155.6620	155.7200	155.6620	977.00
08/06/2011	IGOV On 03-November-11			Index Future	158.06	158.0030	158.0620	158.0030	0.00
08/06/2011	ILBI On 04-August-11			Index Future	416.42	415.7990	416.4230	415.7990	0.00
08/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4300	5.5800	94.4300	3,891.00
08/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	5,000.00
08/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	0.00
08/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.71	94.2900	5.7100	94.2900	15,600.00
08/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.80	94.2100	5.8000	94.2100	0.00
08/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.89	94.1200	5.8900	94.1200	0.00
08/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9900	6.0100	93.9900	5,591.00
08/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.7100	6.2900	93.7100	1,090.00
08/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	2,890.00
08/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.42	93.0500	6.4200	93.0500	44,710.00
08/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7500	7.2100	92.7500	490.00
08/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.4500	7.5000	92.4500	290.00
08/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2011	OTH1 On 04-August-11			Index Future	352.73	353.8460	352.7340	353.8460	3.00
08/06/2011	OTH1 On 03-November-11			Index Future	358.04	359.1680	358.0380	359.1680	0.00
08/06/2011	R157 On 04-August-11			Bond Future	7.47	126.4732	7.4690	126.4732	7,195.00
08/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	759	1	759	1	1,000.00
08/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	869	1	869	1	0.00
08/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	659	1	659	1	0.00
08/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	283	0	283	0	1,320.00
08/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2872	3	2872	3	0.00
08/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	987	1	987	1	440.00
08/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1533	2	1533	2	0.00
08/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	244	0	244	0	440.00
08/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	48	0	48	0	1,320.00
08/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	475	0	475	0	0.00
08/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	734	1	734	1	0.00
08/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1344	1	1344	1	0.00
08/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	552	1	552	1	0.00
08/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	638	1	638	1	0.00
08/06/2011	R157 On 03-November-11			Bond Future	7.58	121.5463	7.5800	121.5463	3,358.00
08/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2730	3	2730	3	0.00
08/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2879	3	2879	3	0.00
08/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2584	3	2584	3	0.00
08/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	329	0	329	0	0.00
08/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	265	0	265	0	0.00
08/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	295	0	295	0	0.00
08/06/2011	R157 On 02-February-12			Bond Future	7.71	123.3951	7.7050	123.3951	0.00
08/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3267	3	3267	3	0.00
08/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3138	3	3138	3	0.00
08/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3398	3	3398	3	0.00
08/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	539	1	539	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
08/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	613	1	613	1	0.00
08/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	575	1	575	1	0.00
08/06/2011	R157 On 03-May-12			Bond Future	7.85	118.4634	7.8450	118.4634	0.00
08/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2427	3	2427	3	0.00
08/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2530	3	2530	3	0.00
08/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2325	2	2325	2	0.00
08/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1198	1	1198	1	0.00
08/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1088	1	1088	1	0.00
08/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1142	1	1142	1	0.00
08/06/2011	R186 On 04-August-11			Bond Future	8.45	119.3222	8.4470	119.3222	11,136.00
08/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1062	1	1062	1	0.00
08/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1240	1	1240	1	0.00
08/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	903	1	903	1	0.00
08/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1436	2	1436	2	600.00
08/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11184	12	11184	12	0.00
08/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3310	4	3310	4	200.00
08/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5085	5	5085	5	0.00
08/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	404	0	404	0	200.00
08/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	17	0	17	0	600.00
08/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	921	1	921	1	0.00
08/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3306	3	3306	3	0.00
08/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2371	2	2371	2	0.00
08/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2661	2	2661	2	0.00
08/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2973	3	2973	3	0.00
08/06/2011	R186 On 03-November-11			Bond Future	8.52	121.0966	8.5180	121.0966	13,789.00
08/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6003	6	6003	6	0.00
08/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6322	7	6322	7	0.00
08/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5690	6	5690	6	0.00
08/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4508	5	4508	5	5,600.00
08/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1723	2	1723	2	0.00
08/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2353	2	2353	2	0.00
08/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1464	1	1464	1	0.00
08/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1589	1	1589	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
08/06/2011	R186 On 02-February-12			Bond Future	8.59	117.6414	8.5910	117.6414	2,500.00
08/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6355	7	6355	7	0.00
08/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6643	7	6643	7	0.00
08/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6073	6	6073	6	0.00
08/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2820	3	2820	3	0.00
08/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2508	2	2508	2	0.00
08/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2660	3	2660	3	0.00
08/06/2011	R186 On 03-May-12			Bond Future	8.67	119.4360	8.6670	119.4360	0.00
08/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7043	7	7043	7	0.00
08/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6782	7	6782	7	0.00
08/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7307	8	7307	8	0.00
08/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3904	4	3904	4	0.00
08/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4253	4	4253	4	0.00
08/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4076	4	4076	4	0.00
08/06/2011	R189 On 04-August-11			Bond Future	213.59	213.4126	213.5925	213.4126	0.00
08/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1593	1	1593	1	0.00
08/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1543	1	1543	1	0.00
08/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1643	1	1643	1	0.00
08/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	1	0	1	0	0.00
08/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	1	0	1	0	0.00
08/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	1	0	1	0	0.00
08/06/2011	R197 On 04-August-11			Bond Future	235.19	234.9625	235.1851	234.9625	0.00
08/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3685	3	3685	3	0.00
08/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3735	4	3735	4	0.00
08/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3635	3	3635	3	0.00
08/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R201 On 04-August-11			Bond Future	7.10	106.1291	7.1040	106.1291	170.00
08/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	713	1	713	1	0.00
08/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	818	1	818	1	0.00
08/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	617	1	617	1	0.00
08/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	326	0	326	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
08/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	225	0	225	0	0.00
08/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	271	0	271	0	0.00
08/06/2011	R201 On 03-November-11			Bond Future	7.20	107.7090	7.1950	107.7090	695.00
08/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2421	3	2421	3	0.00
08/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2302	2	2302	2	0.00
08/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2540	3	2540	3	0.00
08/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	161	0	161	0	0.00
08/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	197	0	197	0	0.00
08/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	179	0	179	0	0.00
08/06/2011	R201 On 02-February-12			Bond Future	7.30	104.9375	7.2970	104.9375	0.00
08/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2725	3	2725	3	0.00
08/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2620	3	2620	3	0.00
08/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2834	3	2834	3	0.00
08/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	259	0	259	0	0.00
08/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	299	0	299	0	0.00
08/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	277	0	277	0	0.00
08/06/2011	R201 On 03-May-12			Bond Future	7.42	106.5359	7.4170	106.5359	0.00
08/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1669	2	1669	2	0.00
08/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1745	2	1745	2	0.00
08/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1594	2	1594	2	0.00
08/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	920	1	920	1	0.00
08/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	835	1	835	1	0.00
08/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	877	1	877	1	0.00
08/06/2011	R202 On 04-August-11			Bond Future	0.07	175.0951	0.0680	175.0951	10,198.00
08/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26010	26	26010	26	0.00
08/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24737	24	24737	24	0.00
08/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27269	27	27269	27	0.00
08/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	0.0190	177.0432	400.00
08/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	13997	14	0.00
08/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15375	15	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
08/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	12606	13	0.00
08/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R203 On 04-August-11			Bond Future	8.01	104.6034	8.0100	104.6034	824.00
08/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	841	1	841	1	0.00
08/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	726	1	726	1	0.00
08/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	966	1	966	1	0.00
08/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	775	1	775	1	0.00
08/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1014	1	1014	1	0.00
08/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	889	1	889	1	0.00
08/06/2011	R203 On 03-November-11			Bond Future	8.11	101.9966	8.1130	101.9966	1,630.00
08/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2547	3	2547	3	0.00
08/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2706	3	2706	3	0.00
08/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2392	3	2392	3	0.00
08/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	854	1	854	1	0.00
08/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	718	1	718	1	0.00
08/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	784	1	784	1	0.00
08/06/2011	R203 On 02-February-12			Bond Future	8.22	103.5471	8.2240	103.5471	0.00
08/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3403	4	3403	4	0.00
08/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3554	4	3554	4	0.00
08/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3255	3	3255	3	0.00
08/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1177	1	1177	1	0.00
08/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1046	1	1046	1	0.00
08/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1110	1	1110	1	0.00
08/06/2011	R203 On 03-May-12			Bond Future	8.34	100.9636	8.3430	100.9636	0.00
08/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3273	3	3273	3	0.00
08/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3408	4	3408	4	0.00
08/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3140	3	3140	3	0.00
08/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1641	2	1641	2	0.00
08/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1494	1	1494	1	0.00
08/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1566	2	1566	2	0.00
08/06/2011	R204 On 04-August-11			Bond Future	8.16	100.3456	8.1610	100.3456	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	600	1	600	1	0.00
08/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	705	1	705	1	0.00
08/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	505	1	505	1	0.00
08/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1658	2	1658	2	0.00
08/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1310	1	1310	1	0.00
08/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1478	1	1478	1	0.00
08/06/2011	R204 On 03-November-11			Bond Future	8.26	101.8408	8.2560	101.8408	2,133.00
08/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3346	3	3346	3	0.00
08/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3163	3	3163	3	0.00
08/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3534	4	3534	4	0.00
08/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	725	1	725	1	0.00
08/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	862	1	862	1	0.00
08/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	791	1	791	1	0.00
08/06/2011	R204 On 02-February-12			Bond Future	8.36	99.3589	8.3550	99.3589	0.00
08/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4212	4	4212	4	0.00
08/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4034	4	4034	4	0.00
08/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4393	5	4393	5	0.00
08/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	934	1	934	1	0.00
08/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1063	1	1063	1	0.00
08/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	996	1	996	1	0.00
08/06/2011	R204 On 03-May-12			Bond Future	8.46	100.8702	8.4620	100.8702	0.00
08/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3557	4	3557	4	0.00
08/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3412	4	3412	4	0.00
08/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3705	4	3705	4	0.00
08/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2060	2	2060	2	0.00
08/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2250	2	2250	2	0.00
08/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2153	2	2153	2	0.00
08/06/2011	R206 On 04-August-11			Bond Future	6.90	101.9190	6.8950	101.9190	9,866.00
08/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	489	1	489	1	0.00
08/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	424	0	424	0	0.00
08/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	561	1	561	1	0.00
08/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	217	0	217	0	0.00
08/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	302	0	302	0	0.00

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08/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	256	0	256	0	0.00
08/06/2011	R206 On 03-November-11			Bond Future	6.99	103.4344	6.9880	103.4344	0.00
08/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1660	2	1660	2	0.00
08/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1744	2	1744	2	0.00
08/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1576	2	1576	2	0.00
08/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	158	0	158	0	0.00
08/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	129	0	129	0	0.00
08/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	144	0	144	0	0.00
08/06/2011	R206 On 02-February-12			Bond Future	7.10	101.2450	7.1000	101.2450	0.00
08/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1826	2	1826	2	0.00
08/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1899	2	1899	2	0.00
08/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1755	2	1755	2	0.00
08/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	249	0	249	0	0.00
08/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	218	0	218	0	0.00
08/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	232	0	232	0	0.00
08/06/2011	R206 On 03-May-12			Bond Future	7.25	102.7863	7.2530	102.7863	0.00
08/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	1001	1	1001	1	0.00
08/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1050	1	1050	1	0.00
08/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	954	1	954	1	0.00
08/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	646	1	646	1	0.00
08/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	586	1	586	1	0.00
08/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	615	1	615	1	0.00
08/06/2011	R207 On 04-August-11			Bond Future	8.22	94.8894	8.2170	94.8894	5,725.00
08/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1142	1	1142	1	0.00
08/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1302	1	1302	1	0.00
08/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	994	1	994	1	0.00
08/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1092	1	1092	1	0.00
08/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	824	1	824	1	0.00
08/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	952	1	952	1	0.00
08/06/2011	R207 On 03-November-11			Bond Future	8.30	96.3053	8.3010	96.3053	600.00
08/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3426	4	3426	4	0.00
08/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3229	3	3229	3	0.00
08/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3621	4	3621	4	0.00

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08/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	865	1	865	1	0.00
08/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1017	1	1017	1	0.00
08/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	941	1	941	1	0.00
08/06/2011	R207 On 02-February-12			Bond Future	8.39	94.1312	8.3910	94.1312	0.00
08/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4368	5	4368	5	0.00
08/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4180	4	4180	4	0.00
08/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4559	5	4559	5	0.00
08/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1037	1	1037	1	0.00
08/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1182	1	1182	1	0.00
08/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1107	1	1107	1	0.00
08/06/2011	R207 On 03-May-12			Bond Future	8.49	95.5633	8.4880	95.5633	0.00
08/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3757	4	3757	4	0.00
08/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3602	4	3602	4	0.00
08/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3914	4	3914	4	0.00
08/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2272	2	2272	2	0.00
08/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2482	2	2482	2	0.00
08/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2376	2	2376	2	0.00
08/06/2011	R208 On 04-August-11			Bond Future	8.25	92.8009	8.2520	92.8009	1,361.00
08/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1161	1	1161	1	0.00
08/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1323	1	1323	1	0.00
08/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1012	1	1012	1	0.00
08/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1332	1	1332	1	0.00
08/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1029	1	1029	1	0.00
08/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1173	1	1173	1	0.00
08/06/2011	R208 On 03-November-11			Bond Future	8.33	90.7867	8.3310	90.7867	5,998.00
08/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3447	4	3447	4	0.00
08/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3655	4	3655	4	0.00
08/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3245	3	3245	3	0.00
08/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1064	1	1064	1	0.00
08/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	895	1	895	1	0.00
08/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	976	1	976	1	0.00
08/06/2011	R208 On 02-February-12			Bond Future	8.41	92.1725	8.4120	92.1725	0.00
08/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4672	5	4672	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
08/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4873	5	4873	5	0.00
08/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4474	5	4474	5	0.00
08/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1387	1	1387	1	0.00
08/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1227	1	1227	1	0.00
08/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1305	1	1305	1	0.00
08/06/2011	R208 On 03-May-12			Bond Future	8.50	90.1768	8.4980	90.1768	0.00
08/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4838	5	4838	5	0.00
08/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5022	5	5022	5	0.00
08/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4657	5	4657	5	0.00
08/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2115	2	2115	2	0.00
08/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1930	2	1930	2	0.00
08/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2021	2	2021	2	0.00
08/06/2011	R209 On 04-August-11			Bond Future	8.63	78.5527	8.6290	78.5527	0.00
08/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1113	1	1113	1	0.00
08/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1286	2	1286	2	0.00
08/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10633	11	10633	11	0.00
08/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	955	1	955	1	0.00
08/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2439	2	2439	2	0.00
08/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	6	0	6	0	0.00
08/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1935	2	1935	2	0.00
08/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2178	2	2178	2	0.00
08/06/2011	R209 On 03-November-11			Bond Future	8.69	76.5800	8.6860	76.5800	1,318.00
08/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3010	3	3010	3	0.00
08/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2802	3	2802	3	0.00
08/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3227	3	3227	3	0.00
08/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2316	2	2316	2	0.00
08/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2689	2	2689	2	0.00
08/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2496	2	2496	2	0.00
08/06/2011	R209 On 02-February-12			Bond Future	8.75	77.7447	8.7450	77.7447	0.00
08/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4773	5	4773	5	0.00
08/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4549	5	4549	5	0.00
08/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5002	5	5002	5	0.00
08/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2631	2	2631	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
08/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2942	3	2942	3	0.00
08/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2783	3	2783	3	0.00
08/06/2011	R209 On 03-May-12			Bond Future	8.81	75.7815	8.8050	75.7815	0.00
08/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5178	5	5178	5	0.00
08/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4966	5	4966	5	0.00
08/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5395	6	5395	6	0.00
08/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3503	3	3503	3	0.00
08/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3837	4	3837	4	0.00
08/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3666	3	3666	3	0.00
08/06/2011	R210 On 04-August-11			Bond Future	131.60	131.3866	131.6002	131.3866	425.00
08/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25600	25	25600	25	0.00
08/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25550	25	25550	25	0.00
08/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25650	25	25650	25	0.00
08/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 04-August-11			Bond Future	1.08	107.4728	1.0840	107.4728	0.00
08/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2269	2	2269	2	0.00
08/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1999	2	1999	2	0.00
08/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2538	2	2538	2	0.00
08/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 03-November-11			Bond Future	0.84	109.0723	0.8360	109.0723	529.00
08/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2188	2	2188	2	0.00
08/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1927	2	1927	2	0.00
08/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2449	2	2449	2	0.00
08/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 04-August-11			Bond Future	2.06	106.4862	2.0550	106.4862	3,042.00
08/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4228	4	4228	4	0.00
08/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4691	5	4691	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
08/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3762	4	3762	4	0.00
08/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 03-November-11			Bond Future	1.95	108.0737	1.9450	108.0737	240.00
08/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5190	5	5190	5	0.00
08/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5644	6	5644	6	0.00
08/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4735	5	4735	5	0.00
08/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 04-August-11			Bond Future	8.63	88.0814	8.6320	88.0814	0.00
08/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5029	5	5029	5	0.00
08/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5938	6	5938	6	0.00
08/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5482	5	5482	5	0.00
08/06/2011	R213 On 03-November-11			Bond Future	8.70	85.8531	8.6970	85.8531	0.00
08/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	431	1	431	1	0.00
08/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	835	1	835	1	0.00
08/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	25	0	25	0	0.00
08/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1	0	1	0	0.00
08/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 02-February-12			Bond Future	8.77	87.1662	8.7650	87.1662	0.00
08/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1861	2	1861	2	0.00
08/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2249	3	2249	3	0.00
08/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1470	2	1470	2	0.00
08/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 03-May-12			Bond Future	8.83	84.9481	8.8300	84.9481	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
08/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3240	4	3240	4	0.00
08/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3613	4	3613	4	0.00
08/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2865	3	2865	3	0.00
08/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/06/2011	TRT1 On 04-August-11			Index Future	353.67	354.5140	353.6720	354.5140	100.00
08/06/2011	TRT1 On 03-November-11			Index Future	358.43	359.2780	358.4260	359.2780	0.00