



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	348.01	Call	GOVI	101350	8	101350	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	347.99	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/06/2011	GOVI On 03-November-11			GOVI	363.54	360.9880	363.5360	360.9880	0.00

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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	8.20	Call	Bond Future	2759	2	2759	2	0.00
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	7.80	Put	Bond Future	313	0	313	0	440.00
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	7.60	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	9.70	Call	Bond Future	11573	10	11573	10	0.00
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	8.95	Put	Bond Future	413	1	413	1	200.00
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	8.70	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	7.30	Call	Bond Future	793	1	793	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	7.20	Put	Bond Future	383	1	383	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	7.25	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	7.95	Call	Bond Future	771	1	771	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	8.05	Put	Bond Future	833	1	833	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	8.00	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	R203 On 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	8.05	Call	Bond Future	778	1	778	1	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	7.95	Put	Bond Future	1685	2	1685	2	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	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	6.95	Call	Bond Future	416	0	416	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	7.05	Put	Bond Future	258	0	258	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	7.00	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	8.30	Call	Bond Future	1354	1	1354	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	8.20	Put	Bond Future	1164	2	1164	2	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	8.25	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	9.00	Call	Bond Future	4702	4	4702	4	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	9.05	Call	Bond Future	4902	4	4902	4	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	8.95	Put	Bond Future	1424	2	1424	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	9.05	Call	Bond Future	5245	4	5245	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	8.95	Put	Bond Future	2873	4	2873	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	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	7.95	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4813	6	4813	6	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	8.00	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	8.20	Call	Bond Future	2721	3	2721	3	0.00
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	7.80	Put	Bond Future	318	0	318	0	440.00
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	7.60	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	8.30	Call	Bond Future	2434	2	2434	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	8.20	Put	Bond Future	1282	1	1282	1	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	8.25	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	9.70	Call	Bond Future	11391	12	11391	12	0.00
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	8.95	Put	Bond Future	432	0	432	0	200.00
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	8.70	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	8.95	Call	Bond Future	6955	7	6955	7	0.00
02/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7485	8	7485	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	8.95	Put	Bond Future	4217	4	4217	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	212.05	Call	Bond Future	927	1	927	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	211.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11			Bond Future	234.74	234.4425	234.7409	234.4425	0.00
02/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3241	3	3241	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	231.55	Call	Bond Future	3191	3	3191	3	0.00
02/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R201 On 04-August-11			Bond Future	7.13	105.9560	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	7.30	Call	Bond Future	782	1	782	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	7.20	Put	Bond Future	385	0	385	0	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	7.25	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	7.80	Call	Bond Future	1703	2	1703	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	7.70	Put	Bond Future	967	1	967	1	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	7.75	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	0.95	Call	Bond Future	24125	24	24125	24	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	1.05	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R202 On 03-November-11			Bond Future	0.19	177.0432	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	7.95	Call	Bond Future	734	1	734	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	8.05	Put	Bond Future	857	1	857	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	8.00	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	8.80	Call	Bond Future	3377	3	3377	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	8.70	Put	Bond Future	1692	2	1692	2	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	8.75	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	8.05	Call	Bond Future	750	1	750	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	7.95	Put	Bond Future	1710	2	1710	2	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	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

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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	8.70	Call	Bond Future	3432	3	3432	3	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	8.80	Put	Bond Future	2088	2	2088	2	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	8.75	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	6.95	Call	Bond Future	384	0	384	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	7.05	Put	Bond Future	277	0	277	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	7.00	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	7.55	Call	Bond Future	991	1	991	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	7.45	Put	Bond Future	704	1	704	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	7.50	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	8.30	Call	Bond Future	1332	1	1332	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	8.20	Put	Bond Future	1167	1	1167	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	8.25	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	8.70	Call	Bond Future	3611	4	3611	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	8.80	Put	Bond Future	2312	2	2312	2	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	8.75	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	9.05	Call	Bond Future	5007	5	5007	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	8.95	Put	Bond Future	2165	2	2165	2	0.00
02/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1978	2	1978	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	8.95	Call	Bond Future	5114	5	5114	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	9.05	Put	Bond Future	3467	3	3467	3	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	9.00	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	106.05	Call	Bond Future	25212	25	25212	25	0.00
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	105.95	Put	Bond Future	0	0	0	0	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	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	1.45	Call	Bond Future	1806	2	1806	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	1.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R211 On 03-November-11			Bond Future	0.87	108.9442	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	2.55	Call	Bond Future	4438	4	4438	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	2.45	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R212 On 03-November-11			Bond Future	1.97	107.9393	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	7.95	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4938	5	4938	5	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	8.00	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	9.30	Call	Bond Future	3709	4	3709	4	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	9.20	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/06/2011	TRT1 On 04-August-11			Index Future	353.54	353.7940	353.5440	353.7940	100.00
02/06/2011	TRT1 On 03-November-11			Index Future	358.29	358.5450	358.2930	358.5450	0.00
03/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
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	347.99	Call	GOVI	98250	10	98250	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	348.01	Put	GOVI	0	0	0	0	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	348.00	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	8.30	Call	Bond Future	2804	3	2804	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	8.20	Put	Bond Future	366	0	366	0	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	8.25	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	8.45	Call	Bond Future	3070	3	3070	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	8.55	Put	Bond Future	577	1	577	1	0.00
03/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	655	1	655	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	8.30	Call	Bond Future	2476	2	2476	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	8.20	Put	Bond Future	1251	1	1251	1	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	8.25	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	8.95	Call	Bond Future	5779	6	5779	6	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	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	9.05	Call	Bond Future	6721	7	6721	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	8.95	Put	Bond Future	2842	3	2842	3	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	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	8.95	Call	Bond Future	6860	7	6860	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	9.05	Put	Bond Future	3920	4	3920	4	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	9.00	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	212.05	Call	Bond Future	1061	1	1061	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	211.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11			Bond Future	234.81	234.7409	234.8149	234.7409	0.00
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	231.45	Call	Bond Future	3365	3	3365	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	231.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R201 On 04-August-11			Bond Future	7.13	105.9439	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	7.95	Call	Bond Future	2258	2	2258	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	8.05	Put	Bond Future	179	0	179	0	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	8.00	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	8.20	Call	Bond Future	2575	3	2575	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	8.30	Put	Bond Future	278	0	278	0	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	8.25	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	7.80	Call	Bond Future	1715	2	1715	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	7.70	Put	Bond Future	956	1	956	1	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	7.75	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	0.95	Call	Bond Future	24186	24	24186	24	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	1.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R202 On 03-November-11			Bond Future	0.02	171.9082	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	8.55	Call	Bond Future	2693	3	2693	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	8.45	Put	Bond Future	895	1	895	1	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	8.50	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	8.80	Call	Bond Future	3536	4	3536	4	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	8.70	Put	Bond Future	1214	1	1214	1	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	8.75	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	8.80	Call	Bond Future	3392	3	3392	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	8.70	Put	Bond Future	1677	2	1677	2	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	8.75	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	8.70	Call	Bond Future	3167	3	3167	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	8.80	Put	Bond Future	758	1	758	1	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	8.75	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	8.95	Call	Bond Future	4032	4	4032	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	9.05	Put	Bond Future	961	1	961	1	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	9.00	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	8.70	Call	Bond Future	3416	3	3416	3	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	8.80	Put	Bond Future	2092	2	2092	2	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	8.75	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	7.80	Call	Bond Future	1720	2	1720	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	7.70	Put	Bond Future	172	0	172	0	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	7.75	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	8.05	Call	Bond Future	1875	2	1875	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	7.95	Put	Bond Future	263	0	263	0	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	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	7.55	Call	Bond Future	1035	1	1035	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	7.45	Put	Bond Future	667	1	667	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	7.50	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	8.70	Call	Bond Future	3197	3	3197	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	8.80	Put	Bond Future	918	1	918	1	0.00

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03/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1075	1	1075	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	8.95	Call	Bond Future	4141	4	4141	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	9.05	Put	Bond Future	1082	1	1082	1	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	9.00	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	8.70	Call	Bond Future	3573	4	3573	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	8.80	Put	Bond Future	2331	2	2331	2	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	8.75	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	8.80	Call	Bond Future	3644	4	3644	4	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	8.70	Put	Bond Future	1111	1	1111	1	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	8.75	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	9.05	Call	Bond Future	4855	5	4855	5	0.00

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03/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4458	4	4458	4	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	9.05	Put	Bond Future	1268	1	1268	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	9.05	Call	Bond Future	5006	5	5006	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	8.95	Put	Bond Future	2158	2	2158	2	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	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	8.45	Call	Bond Future	1041	1	1041	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	10.10	Put	Bond Future	9	0	9	0	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	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	8.70	Call	Bond Future	2878	3	2878	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	8.80	Put	Bond Future	2338	2	2338	2	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	8.75	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	8.95	Call	Bond Future	4620	5	4620	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	9.05	Put	Bond Future	2647	3	2647	3	0.00
03/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2957	3	2957	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	8.95	Call	Bond Future	5035	5	5035	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	9.05	Put	Bond Future	3510	3	3510	3	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	9.00	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	106.05	Call	Bond Future	25254	25	25254	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	105.95	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11			Bond Future	1.11	107.3791	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	1.45	Call	Bond Future	1839	2	1839	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	1.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R211 On 03-November-11			Bond Future	0.87	108.9762	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	2.55	Call	Bond Future	4526	4	4526	4	0.00
03/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3597	4	3597	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	2.45	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/06/2011	R212 On 03-November-11			Bond Future	1.96	107.9201	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	7.25	Call	JNOTE	250000	0	250000	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	7.75	Put	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	7.50	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	7.75	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	7.25	Put	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	7.50	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	8.20	Call	Bond Future	2799	3	2799	3	0.00
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	7.80	Put	Bond Future	274	0	274	0	440.00
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	7.60	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	9.70	Call	Bond Future	11206	11	11206	11	0.00
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	8.95	Put	Bond Future	421	0	421	0	200.00
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	8.70	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	7.30	Call	Bond Future	794	1	794	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	7.20	Put	Bond Future	353	0	353	0	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	7.25	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	7.95	Call	Bond Future	731	1	731	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	8.05	Put	Bond Future	801	1	801	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	8.00	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	8.05	Call	Bond Future	711	1	711	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	7.95	Put	Bond Future	1691	2	1691	2	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	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	6.95	Call	Bond Future	418	0	418	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	7.05	Put	Bond Future	232	0	232	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	7.00	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	8.30	Call	Bond Future	1287	1	1287	1	0.00
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	8.20	Put	Bond Future	1140	1	1140	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	8.25	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

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	R211 On 03-November-11	1.25	Call	Bond Future	2055	2	2055	2	0.00
06/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2315	2	2315	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	1.20	Put	Bond Future	0	0	0	0	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	1.25	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	7.95	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	8.05	Put	Bond Future	5136	5	5136	5	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	8.00	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	7.60	Call	Bond Future	1060	1	1060	1	440.00

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	7.80	Call	Bond Future	1620	1	1620	1	0.00
07/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2974	3	2974	3	0.00
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	7.80	Put	Bond Future	225	0	225	0	440.00
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	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	9.70	Call	Bond Future	11604	11	11604	11	0.00
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	8.95	Put	Bond Future	351	0	351	0	200.00
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	7.20	Call	Bond Future	683	1	683	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	7.30	Put	Bond Future	200	0	200	0	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	7.25	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	8.05	Call	Bond Future	1061	1	1061	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	7.95	Put	Bond Future	938	1	938	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	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	7.95	Call	Bond Future	562	1	562	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	8.05	Put	Bond Future	1233	1	1233	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	8.00	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	7.05	Call	Bond Future	606	1	606	1	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	6.95	Put	Bond Future	277	0	277	0	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	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	8.20	Call	Bond Future	1097	1	1097	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	8.30	Put	Bond Future	758	1	758	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	8.25	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	8.05	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	7.95	Put	Bond Future	5664	6	5664	6	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	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	348.01	Call	GOVI	99250	11	99250	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	347.99	Put	GOVI	0	0	0	0	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	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	7.25	Call	JNOTE	250000	0	250000	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	7.75	Put	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	7.50	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	7.75	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	7.25	Put	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	7.50	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	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	8.20	Call	Bond Future	2872	3	2872	3	0.00
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	7.80	Put	Bond Future	244	0	244	0	440.00
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	8.20	Call	Bond Future	2584	3	2584	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	8.30	Put	Bond Future	265	0	265	0	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	8.25	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	8.55	Call	Bond Future	3398	3	3398	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	8.45	Put	Bond Future	613	1	613	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	8.55	Put	Bond Future	539	1	539	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	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	9.70	Call	Bond Future	11184	12	11184	12	0.00
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	8.95	Put	Bond Future	404	0	404	0	200.00
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	8.75	Call	Bond Future	4508	5	4508	5	5,600.00
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	8.95	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	8.95	Call	Bond Future	6073	6	6073	6	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	9.05	Put	Bond Future	2508	2	2508	2	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	9.00	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	7.20	Call	Bond Future	617	1	617	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	7.30	Put	Bond Future	225	0	225	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	7.20	Put	Bond Future	326	0	326	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	8.05	Call	Bond Future	2540	3	2540	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	7.95	Put	Bond Future	197	0	197	0	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	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	8.30	Call	Bond Future	2834	3	2834	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	8.20	Put	Bond Future	299	0	299	0	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	8.25	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	8.05	Call	Bond Future	966	1	966	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	7.95	Put	Bond Future	1014	1	1014	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	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	8.45	Call	Bond Future	2392	3	2392	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	8.55	Put	Bond Future	718	1	718	1	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	8.50	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	8.70	Call	Bond Future	3255	3	3255	3	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	8.80	Put	Bond Future	1046	1	1046	1	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	8.75	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	7.95	Call	Bond Future	505	1	505	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	8.05	Put	Bond Future	1310	1	1310	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	8.00	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	8.80	Call	Bond Future	3534	4	3534	4	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	8.70	Put	Bond Future	862	1	862	1	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	8.75	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	9.05	Call	Bond Future	4393	5	4393	5	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	8.95	Put	Bond Future	1063	1	1063	1	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	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	7.05	Call	Bond Future	561	1	561	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	6.95	Put	Bond Future	302	0	302	0	0.00
08/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	217	0	217	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	7.70	Call	Bond Future	1576	2	1576	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	7.80	Put	Bond Future	129	0	129	0	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	7.75	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	7.95	Call	Bond Future	1755	2	1755	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	8.05	Put	Bond Future	218	0	218	0	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	8.00	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	8.20	Call	Bond Future	994	1	994	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	8.30	Put	Bond Future	824	1	824	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	8.25	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	8.80	Call	Bond Future	3621	4	3621	4	0.00
08/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3229	3	3229	3	0.00

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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	8.80	Put	Bond Future	865	1	865	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	9.05	Call	Bond Future	4559	5	4559	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	8.95	Put	Bond Future	1182	1	1182	1	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	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	8.70	Call	Bond Future	3245	3	3245	3	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	8.80	Put	Bond Future	895	1	895	1	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	8.75	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	8.95	Call	Bond Future	4474	5	4474	5	0.00
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	9.05	Put	Bond Future	1227	1	1227	1	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	9.00	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	8.80	Call	Bond Future	3227	3	3227	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	8.70	Put	Bond Future	2689	2	2689	2	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	8.75	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	9.05	Call	Bond Future	5002	5	5002	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	8.95	Put	Bond Future	2942	3	2942	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
08/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2631	2	2631	2	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	1.30	Call	Bond Future	2449	2	2449	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	1.20	Put	Bond Future	0	0	0	0	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	1.25	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	8.05	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	7.95	Put	Bond Future	5938	6	5938	6	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	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
09/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	AL7T On 04-August-11			Index Future	388.61	389.0600	388.6110	389.0600	30.00
09/06/2011	AL7T On 03-November-11			Index Future	394.45	394.9100	394.4530	394.9100	0.00
09/06/2011	ALBI On 04-August-11			Index Future	356.83	357.1810	356.8340	357.1810	1,019.00
09/06/2011	ALBI On 03-November-11			Index Future	362.20	362.5520	362.1980	362.5520	0.00
09/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0263	0.0271	0.0263	22,388.00
09/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1014	0.1058	0.1014	21,898.00
09/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	CRD1 On 04-August-11			Index Future	160.77	160.8480	160.7700	160.8480	2.00
09/06/2011	CRD1 On 03-November-11			Index Future	162.93	163.0100	162.9320	163.0100	0.00
09/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	GOVI On 04-August-11			GOVI	357.61	357.9350	357.6050	357.9350	179.00
09/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	96050	10	96050	10	0.00
09/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	95950	10	95950	10	0.00
09/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	96150	10	96150	10	0.00
09/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 03-November-11			GOVI	362.98	363.3170	362.9810	363.3170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	59810	6	59810	6	0.00
09/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	59710	6	59710	6	0.00
09/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	59910	6	59910	6	0.00
09/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
09/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2011	IGOV On 04-August-11			Index Future	155.77	155.7200	155.7680	155.7200	977.00
09/06/2011	IGOV On 03-November-11			Index Future	158.11	158.0620	158.1100	158.0620	0.00
09/06/2011	ILBI On 04-August-11			Index Future	416.53	416.4230	416.5280	416.4230	0.00
09/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,891.00
09/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	5,000.00
09/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	0.00
09/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2900	5.7200	94.2900	15,600.00
09/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.81	94.2000	5.8100	94.2000	0.00
09/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.89	94.1100	5.8900	94.1100	0.00
09/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9900	6.0100	93.9900	5,591.00
09/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.30	93.7100	6.3000	93.7100	1,090.00
09/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.67	93.3500	6.6700	93.3500	2,890.00
09/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.93	93.5800	6.9300	93.5800	44,710.00
09/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.22	92.7900	7.2200	92.7900	490.00
09/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	290.00
09/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN02 On 04-August-11	7.75	Put	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
09/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/06/2011	OTH1 On 04-August-11			Index Future	352.30	352.7340	352.2950	352.7340	3.00
09/06/2011	OTH1 On 03-November-11			Index Future	357.59	358.0380	357.5910	358.0380	0.00
09/06/2011	R157 On 04-August-11			Bond Future	7.48	126.3673	7.4790	126.3673	7,195.00
09/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	733	1	733	1	1,000.00
09/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	841	1	841	1	0.00
09/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	634	1	634	1	0.00
09/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	268	0	268	0	1,320.00
09/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2833	3	2833	3	0.00
09/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	957	1	957	1	440.00
09/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1499	2	1499	2	0.00
09/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	249	0	249	0	440.00
09/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	48	0	48	0	1,320.00
09/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	484	0	484	0	0.00
09/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	748	1	748	1	0.00
09/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1368	1	1368	1	0.00
09/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	563	1	563	1	0.00
09/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	651	1	651	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
09/06/2011	R157 On 03-November-11			Bond Future	7.59	121.4358	7.5900	121.4358	3,358.00
09/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2698	3	2698	3	0.00
09/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2552	3	2552	3	0.00
09/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2846	3	2846	3	0.00
09/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	269	0	269	0	0.00
09/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	334	0	334	0	0.00
09/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	300	0	300	0	0.00
09/06/2011	R157 On 02-February-12			Bond Future	7.72	123.2851	7.7160	123.2851	0.00
09/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3236	3	3236	3	0.00
09/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3366	3	3366	3	0.00
09/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3107	3	3107	3	0.00
09/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	620	1	620	1	0.00
09/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	545	1	545	1	0.00
09/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	581	1	581	1	0.00
09/06/2011	R157 On 03-May-12			Bond Future	7.86	118.3483	7.8570	118.3483	0.00
09/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2400	2	2400	2	0.00
09/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2503	3	2503	3	0.00
09/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2299	2	2299	2	0.00
09/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1210	1	1210	1	0.00
09/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1099	1	1099	1	0.00
09/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1153	1	1153	1	0.00
09/06/2011	R186 On 04-August-11			Bond Future	8.47	118.8994	8.4660	118.8994	11,136.00
09/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	985	1	985	1	0.00
09/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1155	1	1155	1	0.00
09/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	833	1	833	1	0.00
09/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1344	1	1344	1	600.00
09/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11003	11	11003	11	0.00
09/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3169	3	3169	3	200.00
09/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	4921	5	4921	5	0.00
09/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	422	0	422	0	200.00
09/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	18	0	18	0	600.00
09/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	962	1	962	1	0.00
09/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3418	3	3418	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2461	2	2461	2	0.00
09/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2758	3	2758	3	0.00
09/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3077	3	3077	3	0.00
09/06/2011	R186 On 03-November-11			Bond Future	8.54	120.6717	8.5380	120.6717	13,789.00
09/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5859	6	5859	6	0.00
09/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6176	6	6176	6	0.00
09/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4382	5	4382	5	5,600.00
09/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5550	6	5550	6	0.00
09/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1771	2	1771	2	0.00
09/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2415	2	2415	2	0.00
09/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1507	1	1507	1	0.00
09/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1633	2	1633	2	0.00
09/06/2011	R186 On 02-February-12			Bond Future	8.61	117.2148	8.6120	117.2148	2,500.00
09/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6221	6	6221	6	0.00
09/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5941	6	5941	6	0.00
09/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6506	7	6506	7	0.00
09/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2565	3	2565	3	0.00
09/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2882	3	2882	3	0.00
09/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2720	3	2720	3	0.00
09/06/2011	R186 On 03-May-12			Bond Future	8.69	118.9990	8.6880	118.9990	0.00
09/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6919	7	6919	7	0.00
09/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6661	7	6661	7	0.00
09/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7182	7	7182	7	0.00
09/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3969	4	3969	4	0.00
09/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4323	4	4323	4	0.00
09/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4142	4	4142	4	0.00
09/06/2011	R189 On 04-August-11			Bond Future	213.65	213.5925	213.6523	213.5925	0.00
09/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1652	2	1652	2	0.00
09/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1602	2	1602	2	0.00
09/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1702	2	1702	2	0.00
09/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R197 On 04-August-11			Bond Future	235.26	235.1851	235.2591	235.1851	0.00
09/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3759	4	3759	4	0.00
09/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3809	4	3809	4	0.00
09/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3709	4	3709	4	0.00
09/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R201 On 04-August-11			Bond Future	7.11	106.0289	7.1080	106.0289	170.00
09/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	702	1	702	1	0.00
09/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	806	1	806	1	0.00
09/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	606	1	606	1	0.00
09/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	327	0	327	0	0.00
09/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	225	0	225	0	0.00
09/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	272	0	272	0	0.00
09/06/2011	R201 On 03-November-11			Bond Future	7.20	107.6074	7.2000	107.6074	695.00
09/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2408	2	2408	2	0.00
09/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2526	3	2526	3	0.00
09/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2288	2	2288	2	0.00
09/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	198	0	198	0	0.00
09/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	161	0	161	0	0.00
09/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	180	0	180	0	0.00
09/06/2011	R201 On 02-February-12			Bond Future	7.30	104.8331	7.3020	104.8331	0.00
09/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2713	3	2713	3	0.00
09/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2821	3	2821	3	0.00
09/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2608	3	2608	3	0.00
09/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	300	0	300	0	0.00
09/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	259	0	259	0	0.00
09/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	278	0	278	0	0.00
09/06/2011	R201 On 03-May-12			Bond Future	7.42	106.4307	7.4230	106.4307	0.00
09/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1659	2	1659	2	0.00
09/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1735	2	1735	2	0.00
09/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1584	2	1584	2	0.00
09/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	925	1	925	1	0.00

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09/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	839	1	839	1	0.00
09/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	881	1	881	1	0.00
09/06/2011	R202 On 04-August-11			Bond Future	0.07	175.5240	0.0660	175.5240	10,198.00
09/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26071	26	26071	26	0.00
09/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24799	25	24799	25	0.00
09/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27330	27	27330	27	0.00
09/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	0.0190	177.0432	400.00
09/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	13997	14	0.00
09/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15375	15	0.00
09/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	12606	13	0.00
09/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R203 On 04-August-11			Bond Future	8.02	104.4453	8.0240	104.4453	824.00
09/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	801	1	801	1	0.00
09/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	689	1	689	1	0.00
09/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	923	1	923	1	0.00
09/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	799	1	799	1	0.00
09/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1044	1	1044	1	0.00
09/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	916	1	916	1	0.00
09/06/2011	R203 On 03-November-11			Bond Future	8.13	101.8352	8.1280	101.8352	1,630.00
09/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2495	3	2495	3	0.00
09/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2342	2	2342	2	0.00
09/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2653	3	2653	3	0.00
09/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	734	1	734	1	0.00
09/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	873	1	873	1	0.00
09/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	801	1	801	1	0.00
09/06/2011	R203 On 02-February-12			Bond Future	8.24	103.3877	8.2400	103.3877	0.00
09/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3351	3	3351	3	0.00
09/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3204	3	3204	3	0.00

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09/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3501	4	3501	4	0.00
09/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1064	1	1064	1	0.00
09/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1197	1	1197	1	0.00
09/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1129	1	1129	1	0.00
09/06/2011	R203 On 03-May-12			Bond Future	8.36	100.7981	8.3600	100.7981	0.00
09/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3224	3	3224	3	0.00
09/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3359	3	3359	3	0.00
09/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3092	3	3092	3	0.00
09/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1665	2	1665	2	0.00
09/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1517	1	1517	1	0.00
09/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1589	2	1589	2	0.00
09/06/2011	R204 On 04-August-11			Bond Future	8.18	100.1989	8.1800	100.1989	70.00
09/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	555	1	555	1	0.00
09/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	656	1	656	1	0.00
09/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	1	465	1	0.00
09/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1721	2	1721	2	0.00
09/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1364	1	1364	1	0.00
09/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1536	1	1536	1	0.00
09/06/2011	R204 On 03-November-11			Bond Future	8.28	101.6881	8.2760	101.6881	2,133.00
09/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3266	3	3266	3	0.00
09/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3452	4	3452	4	0.00
09/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3084	3	3084	3	0.00
09/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	888	1	888	1	0.00
09/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	748	1	748	1	0.00
09/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	816	1	816	1	0.00
09/06/2011	R204 On 02-February-12			Bond Future	8.38	99.2061	8.3760	99.2061	0.00
09/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4131	4	4131	4	0.00
09/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4310	4	4310	4	0.00
09/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3954	4	3954	4	0.00
09/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1090	1	1090	1	0.00
09/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	957	1	957	1	0.00
09/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1022	1	1022	1	0.00
09/06/2011	R204 On 03-May-12			Bond Future	8.49	100.7175	8.4850	100.7175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3486	4	3486	4	0.00
09/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3343	3	3343	3	0.00
09/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3633	4	3633	4	0.00
09/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2101	2	2101	2	0.00
09/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2294	2	2294	2	0.00
09/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2195	2	2195	2	0.00
09/06/2011	R206 On 04-August-11			Bond Future	6.90	101.8545	6.8990	101.8545	9,866.00
09/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	481	0	481	0	0.00
09/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	416	0	416	0	0.00
09/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	552	1	552	1	0.00
09/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	217	0	217	0	0.00
09/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	303	0	303	0	0.00
09/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	257	0	257	0	0.00
09/06/2011	R206 On 03-November-11			Bond Future	6.99	103.3701	6.9930	103.3701	0.00
09/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1651	2	1651	2	0.00
09/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1567	2	1567	2	0.00
09/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1734	2	1734	2	0.00
09/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	129	0	129	0	0.00
09/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	159	0	159	0	0.00
09/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	145	0	145	0	0.00
09/06/2011	R206 On 02-February-12			Bond Future	7.11	101.1788	7.1050	101.1788	0.00
09/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1817	2	1817	2	0.00
09/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1747	2	1747	2	0.00
09/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1891	2	1891	2	0.00
09/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	218	0	218	0	0.00
09/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	250	0	250	0	0.00
09/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	232	0	232	0	0.00
09/06/2011	R206 On 03-May-12			Bond Future	7.26	102.7189	7.2600	102.7189	0.00
09/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	994	1	994	1	0.00
09/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1042	1	1042	1	0.00
09/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	947	1	947	1	0.00
09/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	650	1	650	1	0.00
09/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	589	1	589	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
09/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	619	1	619	1	0.00
09/06/2011	R207 On 04-August-11			Bond Future	8.24	94.7044	8.2420	94.7044	5,725.00
09/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1057	1	1057	1	0.00
09/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1211	1	1211	1	0.00
09/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	916	1	916	1	0.00
09/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1159	1	1159	1	0.00
09/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	877	1	877	1	0.00
09/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1011	1	1011	1	0.00
09/06/2011	R207 On 03-November-11			Bond Future	8.33	96.1137	8.3270	96.1137	600.00
09/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3318	3	3318	3	0.00
09/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3510	4	3510	4	0.00
09/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3124	3	3124	3	0.00
09/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1058	1	1058	1	0.00
09/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	900	1	900	1	0.00
09/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	980	1	980	1	0.00
09/06/2011	R207 On 02-February-12			Bond Future	8.42	93.9338	8.4180	93.9338	0.00
09/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4258	4	4258	4	0.00
09/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4447	5	4447	5	0.00
09/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4072	4	4072	4	0.00
09/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1221	1	1221	1	0.00
09/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1073	1	1073	1	0.00
09/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1145	1	1145	1	0.00
09/06/2011	R207 On 03-May-12			Bond Future	8.52	95.3661	8.5160	95.3661	0.00
09/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3665	4	3665	4	0.00
09/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3513	4	3513	4	0.00
09/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3821	4	3821	4	0.00
09/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2328	2	2328	2	0.00
09/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2542	2	2542	2	0.00
09/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2433	2	2433	2	0.00
09/06/2011	R208 On 04-August-11			Bond Future	8.27	92.5672	8.2660	92.5672	1,361.00
09/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1108	1	1108	1	0.00
09/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1267	1	1267	1	0.00
09/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	963	1	963	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
09/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1369	1	1369	1	0.00
09/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1059	1	1059	1	0.00
09/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1206	1	1206	1	0.00
09/06/2011	R208 On 03-November-11			Bond Future	8.35	90.5462	8.3460	90.5462	5,998.00
09/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3379	3	3379	3	0.00
09/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3178	3	3178	3	0.00
09/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3584	4	3584	4	0.00
09/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	914	1	914	1	0.00
09/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1087	1	1087	1	0.00
09/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	998	1	998	1	0.00
09/06/2011	R208 On 02-February-12			Bond Future	8.43	91.9257	8.4270	91.9257	0.00
09/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4605	5	4605	5	0.00
09/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4408	4	4408	4	0.00
09/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4805	5	4805	5	0.00
09/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1247	1	1247	1	0.00
09/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1409	1	1409	1	0.00
09/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1326	1	1326	1	0.00
09/06/2011	R208 On 03-May-12			Bond Future	8.51	89.9301	8.5140	89.9301	0.00
09/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4773	5	4773	5	0.00
09/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4956	5	4956	5	0.00
09/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4593	5	4593	5	0.00
09/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2143	2	2143	2	0.00
09/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1956	2	1956	2	0.00
09/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2047	2	2047	2	0.00
09/06/2011	R209 On 04-August-11			Bond Future	8.64	78.1100	8.6430	78.1100	0.00
09/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1054	1	1054	1	0.00
09/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1222	1	1222	1	0.00
09/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	902	1	902	1	0.00
09/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10519	11	10519	11	0.00
09/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	6	0	6	0	0.00
09/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2500	2	2500	2	0.00
09/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1985	2	1985	2	0.00
09/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2233	2	2233	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R209 On 03-November-11			Bond Future	8.70	76.1342	8.7010	76.1342	1,318.00
09/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2935	3	2935	3	0.00
09/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3149	3	3149	3	0.00
09/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2730	3	2730	3	0.00
09/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2738	3	2738	3	0.00
09/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2359	2	2359	2	0.00
09/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2542	2	2542	2	0.00
09/06/2011	R209 On 02-February-12			Bond Future	8.76	77.2880	8.7600	77.2880	0.00
09/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4693	5	4693	5	0.00
09/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4920	5	4920	5	0.00
09/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4471	5	4471	5	0.00
09/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2984	3	2984	3	0.00
09/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2669	3	2669	3	0.00
09/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2822	3	2822	3	0.00
09/06/2011	R209 On 03-May-12			Bond Future	8.82	75.3222	8.8210	75.3222	0.00
09/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5098	5	5098	5	0.00
09/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4888	5	4888	5	0.00
09/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5313	5	5313	5	0.00
09/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3547	4	3547	4	0.00
09/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3885	4	3885	4	0.00
09/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3712	4	3712	4	0.00
09/06/2011	R210 On 04-August-11			Bond Future	131.64	131.6002	131.6417	131.6002	425.00
09/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25642	26	25642	26	0.00
09/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25592	26	25592	26	0.00
09/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25692	26	25692	26	0.00
09/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 04-August-11			Bond Future	1.08	107.5722	1.0780	107.5722	0.00
09/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2302	2	2302	2	0.00
09/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	2032	2	2032	2	0.00
09/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2571	3	2571	3	0.00
09/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00

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09/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 03-November-11			Bond Future	0.83	109.1738	0.8300	109.1738	529.00
09/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2220	2	2220	2	0.00
09/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2481	2	2481	2	0.00
09/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1959	2	1959	2	0.00
09/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 04-August-11			Bond Future	2.05	106.5931	2.0510	106.5931	3,769.00
09/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4267	4	4267	4	0.00
09/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4730	5	4730	5	0.00
09/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3801	4	3801	4	0.00
09/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 03-November-11			Bond Future	1.94	108.1795	1.9410	108.1795	240.00
09/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5229	5	5229	5	0.00
09/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5682	6	5682	6	0.00
09/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4773	5	4773	5	0.00
09/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 04-August-11			Bond Future	8.66	87.8076	8.6570	87.8076	0.00
09/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5235	5	5235	5	0.00
09/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6144	6	6144	6	0.00
09/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5688	5	5688	5	0.00
09/06/2011	R213 On 03-November-11			Bond Future	8.72	85.5747	8.7230	85.5747	0.00
09/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	219	0	219	0	0.00
09/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	623	1	623	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
09/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	187	0	187	0	0.00
09/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 02-February-12			Bond Future	8.79	86.8755	8.7910	86.8755	0.00
09/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1652	2	1652	2	0.00
09/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2040	2	2040	2	0.00
09/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1261	1	1261	1	0.00
09/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 03-May-12			Bond Future	8.86	84.6612	8.8570	84.6612	0.00
09/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3026	3	3026	3	0.00
09/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3399	4	3399	4	0.00
09/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2651	3	2651	3	0.00
09/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	1	0	1	0	0.00
09/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/06/2011	TRT1 On 04-August-11			Index Future	353.32	353.6720	353.3200	353.6720	100.00
09/06/2011	TRT1 On 03-November-11			Index Future	358.07	358.4260	358.0710	358.4260	0.00
10/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	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
10/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	AL7T On 04-August-11			Index Future	386.69	388.6110	386.6910	388.6110	30.00
10/06/2011	AL7T On 03-November-11			Index Future	392.50	394.4530	392.5030	394.4530	0.00
10/06/2011	ALBI On 04-August-11			Index Future	355.31	356.8340	355.3110	356.8340	1,019.00
10/06/2011	ALBI On 03-November-11			Index Future	360.65	362.1980	360.6510	362.1980	0.00
10/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0271	0.0264	0.0271	22,388.00
10/06/2011	CAAE On 19-September-11			Can-Do Future	0.12	0.1058	0.1181	0.1058	21,898.00
10/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	CRD1 On 04-August-11			Index Future	160.35	160.7700	160.3530	160.7700	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	CRD1 On 03-November-11			Index Future	162.51	162.9320	162.5090	162.9320	0.00
10/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	GOVI On 04-August-11			GOVI	356.14	357.6050	356.1390	357.6050	179.00
10/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	81390	10	81390	10	0.00
10/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	81490	10	81490	10	0.00
10/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	81290	10	81290	10	0.00
10/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 03-November-11			GOVI	361.49	362.9810	361.4920	362.9810	0.00
10/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	44920	6	44920	6	0.00
10/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	44820	6	44820	6	0.00
10/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	45020	6	45020	6	0.00
10/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
10/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2011	IGOV On 04-August-11			Index Future	155.80	155.7680	155.8010	155.7680	628.00
10/06/2011	IGOV On 03-November-11			Index Future	158.14	158.1100	158.1430	158.1100	0.00
10/06/2011	ILBI On 04-August-11			Index Future	416.64	416.5280	416.6370	416.5280	0.00
10/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	3,891.00
10/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3900	5.6300	94.3900	5,000.00
10/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.68	94.3400	5.6800	94.3400	0.00
10/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2800	5.7500	94.2800	15,600.00
10/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.1900	5.8500	94.1900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.92	94.1100	5.9200	94.1100	0.00
10/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.05	93.9900	6.0500	93.9900	5,491.00
10/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.34	93.7000	6.3400	93.7000	1,090.00
10/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.72	93.3300	6.7200	93.3300	2,890.00
10/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0700	6.9700	93.0700	44,710.00
10/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.28	92.7800	7.2800	92.7800	490.00
10/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.52	92.5000	7.5200	92.5000	290.00
10/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/06/2011	OTH1 On 04-August-11			Index Future	350.46	352.2950	350.4610	352.2950	3.00
10/06/2011	OTH1 On 03-November-11			Index Future	355.73	357.5910	355.7290	357.5910	0.00
10/06/2011	R157 On 04-August-11			Bond Future	7.54	126.3281	7.5400	126.3281	7,196.00
10/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	608	1	608	1	1,000.00
10/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	706	1	706	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	520	1	520	1	0.00
10/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	206	0	206	0	1,320.00
10/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2609	3	2609	3	0.00
10/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	812	1	812	1	440.00
10/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1316	1	1316	1	0.00
10/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	305	0	305	0	440.00
10/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	63	0	63	0	1,320.00
10/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	578	0	578	0	0.00
10/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	873	1	873	1	0.00
10/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1545	1	1545	1	0.00
10/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	667	1	667	1	0.00
10/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	765	1	765	1	0.00
10/06/2011	R157 On 03-November-11			Bond Future	7.66	121.3990	7.6570	121.3990	3,358.00
10/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2499	3	2499	3	0.00
10/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2643	3	2643	3	0.00
10/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2358	3	2358	3	0.00
10/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	386	0	386	0	0.00
10/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	312	0	312	0	0.00
10/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	348	0	348	0	0.00
10/06/2011	R157 On 02-February-12			Bond Future	7.79	123.2473	7.7890	123.2473	0.00
10/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3046	3	3046	3	0.00
10/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2921	3	2921	3	0.00
10/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3174	3	3174	3	0.00
10/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	603	1	603	1	0.00
10/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	684	1	684	1	0.00
10/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	642	1	642	1	0.00
10/06/2011	R157 On 03-May-12			Bond Future	7.94	118.3100	7.9370	118.3100	0.00
10/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2242	2	2242	2	0.00
10/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2144	2	2144	2	0.00
10/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2342	3	2342	3	0.00
10/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1193	1	1193	1	0.00
10/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1310	1	1310	1	0.00
10/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1251	1	1251	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R186 On 04-August-11			Bond Future	8.54	118.7175	8.5420	118.7175	11,137.00
10/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	751	1	751	1	0.00
10/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	893	1	893	1	0.00
10/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	627	1	627	1	0.00
10/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1052	1	1052	1	600.00
10/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	10287	11	10287	11	0.00
10/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2675	3	2675	3	200.00
10/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	4319	5	4319	5	0.00
10/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	544	0	544	0	200.00
10/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	26	0	26	0	600.00
10/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1191	1	1191	1	0.00
10/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3935	3	3935	3	0.00
10/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2893	2	2893	2	0.00
10/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3220	3	3220	3	0.00
10/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3567	3	3567	3	0.00
10/06/2011	R186 On 03-November-11			Bond Future	8.62	120.4836	8.6160	120.4836	13,789.00
10/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5345	6	5345	6	0.00
10/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5648	6	5648	6	0.00
10/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5049	6	5049	6	0.00
10/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3941	4	3941	4	5,600.00
10/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1999	2	1999	2	0.00
10/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2703	2	2703	2	0.00
10/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1708	2	1708	2	0.00
10/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1849	2	1849	2	0.00
10/06/2011	R186 On 02-February-12			Bond Future	8.69	117.0208	8.6930	117.0208	2,500.00
10/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5741	6	5741	6	0.00
10/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6015	7	6015	7	0.00
10/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5473	6	5473	6	0.00
10/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3158	3	3158	3	0.00
10/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2818	3	2818	3	0.00
10/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2984	3	2984	3	0.00
10/06/2011	R186 On 03-May-12			Bond Future	8.77	118.8085	8.7720	118.8085	0.00
10/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6462	7	6462	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
10/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6715	7	6715	7	0.00
10/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6213	7	6213	7	0.00
10/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4632	4	4632	4	0.00
10/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4260	4	4260	4	0.00
10/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4443	4	4443	4	0.00
10/06/2011	R189 On 04-August-11			Bond Future	213.71	213.6523	213.7120	213.6523	0.00
10/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1712	2	1712	2	0.00
10/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1762	2	1762	2	0.00
10/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1662	2	1662	2	0.00
10/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R197 On 04-August-11			Bond Future	235.33	235.2591	235.3331	235.2591	0.00
10/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3833	4	3833	4	0.00
10/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3783	4	3783	4	0.00
10/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3883	4	3883	4	0.00
10/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R201 On 04-August-11			Bond Future	7.16	106.0167	7.1600	106.0167	171.00
10/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	599	1	599	1	0.00
10/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	696	1	696	1	0.00
10/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	512	1	512	1	0.00
10/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	391	0	391	0	0.00
10/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	273	0	0.00
10/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	327	0	327	0	0.00
10/06/2011	R201 On 03-November-11			Bond Future	7.26	107.5932	7.2560	107.5932	695.00
10/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2273	2	2273	2	0.00
10/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2156	2	2156	2	0.00
10/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2390	3	2390	3	0.00
10/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	183	0	0.00
10/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	223	0	223	0	0.00
10/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	203	0	203	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R201 On 02-February-12			Bond Future	7.36	104.8201	7.3640	104.8201	0.00
10/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2580	3	2580	3	0.00
10/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2477	3	2477	3	0.00
10/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2687	3	2687	3	0.00
10/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	287	0	287	0	0.00
10/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	330	0	330	0	0.00
10/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	306	0	306	0	0.00
10/06/2011	R201 On 03-May-12			Bond Future	7.49	106.4163	7.4920	106.4163	0.00
10/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1559	2	1559	2	0.00
10/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1487	2	1487	2	0.00
10/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1632	2	1632	2	0.00
10/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	901	1	901	1	0.00
10/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	992	1	992	1	0.00
10/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	946	1	946	1	0.00
10/06/2011	R202 On 04-August-11			Bond Future	0.06	175.5853	0.0640	175.5853	10,198.00
10/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26132	26	26132	26	0.00
10/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27392	27	27392	27	0.00
10/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24860	25	24860	25	0.00
10/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 03-November-11			Bond Future	0.01	177.0432	0.0050	177.0432	400.00
10/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	14426	14	14426	14	0.00
10/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15803	15	15803	15	0.00
10/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	13034	13	13034	13	0.00
10/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R203 On 04-August-11			Bond Future	8.09	104.3784	8.0850	104.3784	824.00
10/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	660	1	660	1	0.00
10/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	562	1	562	1	0.00
10/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	769	1	769	1	0.00
10/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	936	1	936	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1208	1	1208	1	0.00
10/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1066	1	1066	1	0.00
10/06/2011	R203 On 03-November-11			Bond Future	8.19	101.7661	8.1920	101.7661	1,630.00
10/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2295	2	2295	2	0.00
10/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2446	3	2446	3	0.00
10/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2147	2	2147	2	0.00
10/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	972	1	972	1	0.00
10/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	821	1	821	1	0.00
10/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	895	1	895	1	0.00
10/06/2011	R203 On 02-February-12			Bond Future	8.31	103.3170	8.3080	103.3170	0.00
10/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3147	3	3147	3	0.00
10/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3293	4	3293	4	0.00
10/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3005	3	3005	3	0.00
10/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1298	1	1298	1	0.00
10/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1156	1	1156	1	0.00
10/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1225	1	1225	1	0.00
10/06/2011	R203 On 03-May-12			Bond Future	8.43	100.7261	8.4320	100.7261	0.00
10/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3035	3	3035	3	0.00
10/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2907	3	2907	3	0.00
10/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3165	3	3165	3	0.00
10/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1627	2	1627	2	0.00
10/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1784	2	1784	2	0.00
10/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1704	2	1704	2	0.00
10/06/2011	R204 On 04-August-11			Bond Future	8.25	100.0959	8.2510	100.0959	70.00
10/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	425	1	425	1	0.00
10/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	510	1	510	1	0.00
10/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	351	0	351	0	0.00
10/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1991	2	1991	2	0.00
10/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1601	1	1601	1	0.00
10/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1790	2	1790	2	0.00
10/06/2011	R204 On 03-November-11			Bond Future	8.35	101.5830	8.3500	101.5830	2,133.00
10/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2988	3	2988	3	0.00
10/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2814	3	2814	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
10/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3167	3	3167	3	0.00
10/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	850	1	850	1	0.00
10/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1006	1	1006	1	0.00
10/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	925	1	925	1	0.00
10/06/2011	R204 On 02-February-12			Bond Future	8.45	99.0992	8.4540	99.0992	0.00
10/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3846	4	3846	4	0.00
10/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3675	4	3675	4	0.00
10/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4020	4	4020	4	0.00
10/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1063	1	1063	1	0.00
10/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1206	1	1206	1	0.00
10/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1133	1	1133	1	0.00
10/06/2011	R204 On 03-May-12			Bond Future	8.57	100.6044	8.5670	100.6044	0.00
10/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3251	3	3251	3	0.00
10/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3392	4	3392	4	0.00
10/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3113	3	3113	3	0.00
10/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2466	2	2466	2	0.00
10/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2261	2	2261	2	0.00
10/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2362	2	2362	2	0.00
10/06/2011	R206 On 04-August-11			Bond Future	6.96	101.8456	6.9570	101.8456	9,866.00
10/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	404	0	404	0	0.00
10/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	346	0	346	0	0.00
10/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	469	1	469	1	0.00
10/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	263	0	263	0	0.00
10/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	362	0	362	0	0.00
10/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	309	0	309	0	0.00
10/06/2011	R206 On 03-November-11			Bond Future	7.06	103.3600	7.0580	103.3600	0.00
10/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1542	2	1542	2	0.00
10/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1624	2	1624	2	0.00
10/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1460	2	1460	2	0.00
10/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	183	0	183	0	0.00
10/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	150	0	150	0	0.00
10/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	166	0	166	0	0.00
10/06/2011	R206 On 02-February-12			Bond Future	7.18	101.1699	7.1790	101.1699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1713	2	1713	2	0.00
10/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1784	2	1784	2	0.00
10/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1643	2	1643	2	0.00
10/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	278	0	278	0	0.00
10/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	244	0	244	0	0.00
10/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	260	0	260	0	0.00
10/06/2011	R206 On 03-May-12			Bond Future	7.35	102.7079	7.3460	102.7079	0.00
10/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	916	1	916	1	0.00
10/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	872	1	872	1	0.00
10/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	963	1	963	1	0.00
10/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	645	1	645	1	0.00
10/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	709	1	709	1	0.00
10/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	675	1	675	1	0.00
10/06/2011	R207 On 04-August-11			Bond Future	8.33	94.5601	8.3330	94.5601	5,725.00
10/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	801	1	801	1	0.00
10/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	932	1	932	1	0.00
10/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	683	1	683	1	0.00
10/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1448	1	1448	1	0.00
10/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1121	1	1121	1	0.00
10/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1278	1	1278	1	0.00
10/06/2011	R207 On 03-November-11			Bond Future	8.42	95.9676	8.4220	95.9676	600.00
10/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2952	3	2952	3	0.00
10/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2769	3	2769	3	0.00
10/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3135	4	3135	4	0.00
10/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1057	1	1057	1	0.00
10/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1235	1	1235	1	0.00
10/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1145	1	1145	1	0.00
10/06/2011	R207 On 02-February-12			Bond Future	8.52	93.7862	8.5170	93.7862	0.00
10/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3879	4	3879	4	0.00
10/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3702	4	3702	4	0.00
10/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4060	4	4060	4	0.00
10/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1225	1	1225	1	0.00
10/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1390	1	1390	1	0.00

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10/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1305	1	1305	1	0.00
10/06/2011	R207 On 03-May-12			Bond Future	8.62	95.2173	8.6200	95.2173	0.00
10/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3349	4	3349	4	0.00
10/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3497	4	3497	4	0.00
10/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3204	4	3204	4	0.00
10/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2784	3	2784	3	0.00
10/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2554	2	2554	2	0.00
10/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2667	2	2667	2	0.00
10/06/2011	R208 On 04-August-11			Bond Future	8.35	92.4813	8.3520	92.4813	1,361.00
10/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	858	1	858	1	0.00
10/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	994	1	994	1	0.00
10/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	735	1	735	1	0.00
10/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1666	1	1666	1	0.00
10/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1311	1	1311	1	0.00
10/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1482	1	1482	1	0.00
10/06/2011	R208 On 03-November-11			Bond Future	8.44	90.4562	8.4350	90.4562	5,998.00
10/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3013	3	3013	3	0.00
10/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3208	4	3208	4	0.00
10/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2823	3	2823	3	0.00
10/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1264	1	1264	1	0.00
10/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1069	1	1069	1	0.00
10/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1163	1	1163	1	0.00
10/06/2011	R208 On 02-February-12			Bond Future	8.52	91.8377	8.5200	91.8377	0.00
10/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4227	5	4227	5	0.00
10/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4419	5	4419	5	0.00
10/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4038	4	4038	4	0.00
10/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1582	1	1582	1	0.00
10/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1404	1	1404	1	0.00
10/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1491	1	1491	1	0.00
10/06/2011	R208 On 03-May-12			Bond Future	8.61	89.8385	8.6110	89.8385	0.00
10/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4417	5	4417	5	0.00
10/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4244	5	4244	5	0.00
10/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4593	5	4593	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
10/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2145	2	2145	2	0.00
10/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2346	2	2346	2	0.00
10/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2244	2	2244	2	0.00
10/06/2011	R209 On 04-August-11			Bond Future	8.72	77.9959	8.7190	77.9959	0.00
10/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	818	1	818	1	0.00
10/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	961	1	961	1	0.00
10/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9907	11	9907	11	0.00
10/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	691	1	691	1	0.00
10/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2903	3	2903	3	0.00
10/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	9	0	9	0	0.00
10/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2339	2	2339	2	0.00
10/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2611	2	2611	2	0.00
10/06/2011	R209 On 03-November-11			Bond Future	8.78	76.0133	8.7790	76.0133	1,318.00
10/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2600	3	2600	3	0.00
10/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2409	3	2409	3	0.00
10/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2800	3	2800	3	0.00
10/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2634	2	2634	2	0.00
10/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3041	3	3041	3	0.00
10/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2831	3	2831	3	0.00
10/06/2011	R209 On 02-February-12			Bond Future	8.84	77.1685	8.8400	77.1685	0.00
10/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4312	5	4312	5	0.00
10/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4100	4	4100	4	0.00
10/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4529	5	4529	5	0.00
10/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2910	3	2910	3	0.00
10/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3245	3	3245	3	0.00
10/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3073	3	3073	3	0.00
10/06/2011	R209 On 03-May-12			Bond Future	8.90	75.1962	8.9030	75.1962	0.00
10/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4728	5	4728	5	0.00
10/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4935	5	4935	5	0.00
10/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4526	5	4526	5	0.00
10/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4163	4	4163	4	0.00
10/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3809	4	3809	4	0.00
10/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3982	4	3982	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R210 On 04-August-11			Bond Future	131.68	131.6417	131.6833	131.6417	425.00
10/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25683	26	25683	26	0.00
10/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25733	26	25733	26	0.00
10/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25633	26	25633	26	0.00
10/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 04-August-11			Bond Future	1.09	107.6053	1.0920	107.6053	0.00
10/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2225	2	2225	2	0.00
10/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2494	3	2494	3	0.00
10/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1955	2	1955	2	0.00
10/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 03-November-11			Bond Future	0.85	109.2059	0.8450	109.2059	529.00
10/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2140	2	2140	2	0.00
10/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2401	2	2401	2	0.00
10/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1878	2	1878	2	0.00
10/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 04-August-11			Bond Future	2.05	106.6320	2.0480	106.6320	3,769.00
10/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4296	4	4296	4	0.00
10/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3830	4	3830	4	0.00
10/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4759	5	4759	5	0.00
10/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 03-November-11			Bond Future	1.94	108.2179	1.9380	108.2179	240.00
10/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5258	5	5258	5	0.00
10/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5711	6	5711	6	0.00
10/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4802	5	4802	5	0.00
10/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 04-August-11			Bond Future	8.73	87.6011	8.7320	87.6011	0.00
10/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5850	5	5850	5	0.00
10/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6759	6	6759	6	0.00
10/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6303	6	6303	6	0.00
10/06/2011	R213 On 03-November-11			Bond Future	8.80	85.3628	8.8000	85.3628	0.00
10/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	1	0	1	0.00
10/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	810	0	810	0	0.00
10/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	404	0	404	0	0.00
10/06/2011	R213 On 02-February-12			Bond Future	8.87	86.6666	8.8710	86.6666	0.00
10/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1014	2	1014	2	0.00
10/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	1402	2	1402	2	0.00
10/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	623	1	623	1	0.00
10/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-May-12			Bond Future	8.94	84.4470	8.9400	84.4470	0.00
10/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	2373	3	2373	3	0.00
10/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2746	3	2746	3	0.00
10/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1997	3	1997	3	0.00
10/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/06/2011	TRT1 On 04-August-11			Index Future	351.87	353.3200	351.8690	353.3200	100.00
10/06/2011	TRT1 On 03-November-11			Index Future	356.60	358.0710	356.6010	358.0710	0.00
13/06/2011	0106 On 22-December-14			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
13/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	AL7T On 04-August-11			Index Future	386.34	386.6910	386.3430	386.6910	30.00
13/06/2011	AL7T On 03-November-11			Index Future	392.15	392.5030	392.1460	392.5030	0.00
13/06/2011	ALBI On 04-August-11			Index Future	355.01	355.3110	355.0140	355.3110	1,019.00
13/06/2011	ALBI On 03-November-11			Index Future	360.35	360.6510	360.3460	360.6510	0.00
13/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C206 On 15-January-14			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
13/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0264	0.0296	0.0264	22,388.00
13/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1181	0.1127	0.1181	21,898.00
13/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CRD1 On 04-August-11			Index Future	160.31	160.3530	160.3140	160.3530	2.00
13/06/2011	CRD1 On 03-November-11			Index Future	162.47	162.5090	162.4700	162.5090	0.00
13/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	GOVI On 04-August-11			GOVI	355.86	356.1390	355.8610	356.1390	179.00
13/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	78610	8	78610	8	0.00
13/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	78710	8	78710	8	0.00
13/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	78510	8	78510	8	0.00
13/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11			GOVI	361.21	361.4920	361.2050	361.4920	0.00
13/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	42050	4	42050	4	0.00
13/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	41950	4	41950	4	0.00
13/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	42150	5	42150	5	0.00
13/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
13/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2011	IGOV On 04-August-11			Index Future	155.99	155.8010	155.9940	155.8010	628.00
13/06/2011	IGOV On 03-November-11			Index Future	158.34	158.1430	158.3370	158.1430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	ILBI On 04-August-11			Index Future	416.89	416.6370	416.8870	416.6370	0.00
13/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.57	94.4200	5.5700	94.4200	3,891.00
13/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3700	5.6100	94.3700	5,000.00
13/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3200	5.6600	94.3200	0.00
13/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2500	5.7300	94.2500	15,600.00
13/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1500	5.8400	94.1500	0.00
13/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.97	94.0800	5.9700	94.0800	0.00
13/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.04	93.9500	6.0400	93.9500	5,491.00
13/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6600	6.3300	93.6600	1,090.00
13/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.70	93.2800	6.7000	93.2800	2,890.00
13/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	44,710.00
13/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.26	92.7200	7.2600	92.7200	490.00
13/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.53	92.4800	7.5300	92.4800	290.00
13/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/06/2011	OTH1 On 04-August-11			Index Future	350.07	350.4610	350.0650	350.4610	3.00
13/06/2011	OTH1 On 03-November-11			Index Future	355.32	355.7290	355.3220	355.7290	0.00
13/06/2011	R157 On 04-August-11			Bond Future	7.56	126.0892	7.5590	126.0892	7,196.00
13/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	556	1	556	1	1,000.00
13/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	649	1	649	1	0.00
13/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	471	1	471	1	0.00
13/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	177	0	177	0	1,320.00
13/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2533	3	2533	3	0.00
13/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	752	1	752	1	440.00
13/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1247	1	1247	1	0.00
13/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	310	0	310	0	440.00
13/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	61	0	61	0	1,320.00
13/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	592	1	592	1	0.00
13/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	898	1	898	1	0.00
13/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1590	2	1590	2	0.00
13/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	684	1	684	1	0.00
13/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	787	1	787	1	0.00
13/06/2011	R157 On 03-November-11			Bond Future	7.68	121.1528	7.6770	121.1528	3,358.00
13/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2433	2	2433	2	0.00
13/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2576	3	2576	3	0.00
13/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2293	2	2293	2	0.00
13/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	394	0	394	0	0.00
13/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	319	0	319	0	0.00
13/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	355	0	355	0	0.00
13/06/2011	R157 On 02-February-12			Bond Future	7.81	122.9968	7.8110	122.9968	0.00
13/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	2983	3	2983	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
13/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2858	3	2858	3	0.00
13/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3109	3	3109	3	0.00
13/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	614	1	614	1	0.00
13/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	696	1	696	1	0.00
13/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	654	1	654	1	0.00
13/06/2011	R157 On 03-May-12			Bond Future	7.96	118.0549	7.9620	118.0549	0.00
13/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2187	2	2187	2	0.00
13/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2090	2	2090	2	0.00
13/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2286	2	2286	2	0.00
13/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1217	1	1217	1	0.00
13/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1336	1	1336	1	0.00
13/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1275	1	1275	1	0.00
13/06/2011	R186 On 04-August-11			Bond Future	8.57	117.9939	8.5660	117.9939	11,137.00
13/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	651	1	651	1	0.00
13/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	781	1	781	1	0.00
13/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	537	1	537	1	0.00
13/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	929	1	929	1	600.00
13/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	10058	10	10058	10	0.00
13/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2484	3	2484	3	200.00
13/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	4101	4	4101	4	0.00
13/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	553	1	553	1	200.00
13/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	24	0	24	0	600.00
13/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1228	1	1228	1	0.00
13/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4072	4	4072	4	0.00
13/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2997	3	2997	3	0.00
13/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3335	3	3335	3	0.00
13/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3694	4	3694	4	0.00
13/06/2011	R186 On 03-November-11			Bond Future	8.64	119.7541	8.6410	119.7541	13,789.00
13/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5157	5	5157	5	0.00
13/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5457	6	5457	6	0.00
13/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4866	5	4866	5	0.00
13/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3775	4	3775	4	5,600.00
13/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2049	2	2049	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
13/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2770	3	2770	3	0.00
13/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1749	2	1749	2	0.00
13/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1893	2	1893	2	0.00
13/06/2011	R186 On 02-February-12			Bond Future	8.72	116.2769	8.7180	116.2769	2,500.00
13/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5575	6	5575	6	0.00
13/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5845	6	5845	6	0.00
13/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5310	5	5310	5	0.00
13/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3223	3	3223	3	0.00
13/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2876	3	2876	3	0.00
13/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3046	3	3046	3	0.00
13/06/2011	R186 On 03-May-12			Bond Future	8.80	118.0513	8.7990	118.0513	0.00
13/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6298	6	6298	6	0.00
13/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6548	7	6548	7	0.00
13/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6052	6	6052	6	0.00
13/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4713	5	4713	5	0.00
13/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4335	4	4335	4	0.00
13/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4521	4	4521	4	0.00
13/06/2011	R189 On 04-August-11			Bond Future	213.83	213.7120	213.8311	213.7120	0.00
13/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1831	2	1831	2	0.00
13/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1881	2	1881	2	0.00
13/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1781	2	1781	2	0.00
13/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11			Bond Future	235.48	235.3331	235.4807	235.3331	0.00
13/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3981	4	3981	4	0.00
13/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3931	4	3931	4	0.00
13/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	4031	4	4031	4	0.00
13/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R201 On 04-August-11			Bond Future	7.17	105.8591	7.1680	105.8591	171.00
13/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	573	1	573	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
13/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	669	1	669	1	0.00
13/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	487	1	487	1	0.00
13/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	390	0	390	0	0.00
13/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	270	0	270	0	0.00
13/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	325	0	325	0	0.00
13/06/2011	R201 On 03-November-11			Bond Future	7.27	107.4353	7.2660	107.4353	695.00
13/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2244	2	2244	2	0.00
13/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2127	2	2127	2	0.00
13/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2361	2	2361	2	0.00
13/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	182	0	182	0	0.00
13/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	223	0	223	0	0.00
13/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	202	0	202	0	0.00
13/06/2011	R201 On 02-February-12			Bond Future	7.37	104.6586	7.3740	104.6586	0.00
13/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2554	3	2554	3	0.00
13/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2452	2	2452	2	0.00
13/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2661	3	2661	3	0.00
13/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	287	0	287	0	0.00
13/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	331	0	331	0	0.00
13/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	306	0	306	0	0.00
13/06/2011	R201 On 03-May-12			Bond Future	7.51	106.2516	7.5050	106.2516	0.00
13/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1535	2	1535	2	0.00
13/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1463	1	1463	1	0.00
13/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1608	2	1608	2	0.00
13/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	908	1	908	1	0.00
13/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	999	1	999	1	0.00
13/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	953	1	953	1	0.00
13/06/2011	R202 On 04-August-11			Bond Future	0.06	175.6467	0.0600	175.6467	0.00
13/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26255	26	26255	26	0.00
13/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27515	27	27515	27	0.00
13/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24983	25	24983	25	0.00
13/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

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13/06/2011	R202 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
13/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	14426	14	14426	14	0.00
13/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15803	16	15803	16	0.00
13/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	13034	13	13034	13	0.00
13/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R203 On 04-August-11			Bond Future	8.10	104.0872	8.1040	104.0872	824.00
13/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	600	1	600	1	0.00
13/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	506	1	506	1	0.00
13/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	704	1	704	1	0.00
13/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	961	1	961	1	0.00
13/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1242	1	1242	1	0.00
13/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1097	1	1097	1	0.00
13/06/2011	R203 On 03-November-11			Bond Future	8.21	101.4721	8.2120	101.4721	1,630.00
13/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2221	2	2221	2	0.00
13/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2371	2	2371	2	0.00
13/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2075	2	2075	2	0.00
13/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	992	1	992	1	0.00
13/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	837	1	837	1	0.00
13/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	912	1	912	1	0.00
13/06/2011	R203 On 02-February-12			Bond Future	8.33	103.0171	8.3290	103.0171	0.00
13/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3075	3	3075	3	0.00
13/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3219	3	3219	3	0.00
13/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2934	3	2934	3	0.00
13/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1319	1	1319	1	0.00
13/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1174	1	1174	1	0.00
13/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1245	1	1245	1	0.00
13/06/2011	R203 On 03-May-12			Bond Future	8.46	100.4217	8.4550	100.4217	0.00
13/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2966	3	2966	3	0.00
13/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2840	3	2840	3	0.00
13/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3095	3	3095	3	0.00
13/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1654	2	1654	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
13/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1814	2	1814	2	0.00
13/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1732	2	1732	2	0.00
13/06/2011	R204 On 04-August-11			Bond Future	8.28	99.7121	8.2750	99.7121	70.00
13/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	367	0	367	0	0.00
13/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	446	1	446	1	0.00
13/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	300	0	300	0	0.00
13/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2069	2	2069	2	0.00
13/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1667	2	1667	2	0.00
13/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1862	2	1862	2	0.00
13/06/2011	R204 On 03-November-11			Bond Future	8.38	101.1954	8.3750	101.1954	2,133.00
13/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2883	3	2883	3	0.00
13/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2711	3	2711	3	0.00
13/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3059	3	3059	3	0.00
13/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	873	1	873	1	0.00
13/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1034	1	1034	1	0.00
13/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	951	1	951	1	0.00
13/06/2011	R204 On 02-February-12			Bond Future	8.48	98.7038	8.4800	98.7038	0.00
13/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3743	4	3743	4	0.00
13/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3574	4	3574	4	0.00
13/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3915	4	3915	4	0.00
13/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1089	1	1089	1	0.00
13/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1237	1	1237	1	0.00
13/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1161	1	1161	1	0.00
13/06/2011	R204 On 03-May-12			Bond Future	8.60	100.2026	8.5950	100.2026	0.00
13/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3162	3	3162	3	0.00
13/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3301	3	3301	3	0.00
13/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3025	3	3025	3	0.00
13/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2514	2	2514	2	0.00
13/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2307	2	2307	2	0.00
13/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2409	2	2409	2	0.00
13/06/2011	R206 On 04-August-11			Bond Future	6.97	101.7169	6.9650	101.7169	9,866.00
13/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	385	0	385	0	0.00
13/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	327	0	327	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
13/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	449	0	449	0	0.00
13/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	261	0	261	0	0.00
13/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	360	0	360	0	0.00
13/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	307	0	307	0	0.00
13/06/2011	R206 On 03-November-11			Bond Future	7.07	103.2296	7.0680	103.2296	0.00
13/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1521	2	1521	2	0.00
13/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1603	2	1603	2	0.00
13/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1439	1	1439	1	0.00
13/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	182	0	182	0	0.00
13/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	149	0	149	0	0.00
13/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	165	0	165	0	0.00
13/06/2011	R206 On 02-February-12			Bond Future	7.19	101.0376	7.1900	101.0376	0.00
13/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1694	2	1694	2	0.00
13/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1765	2	1765	2	0.00
13/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1625	2	1625	2	0.00
13/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	280	0	280	0	0.00
13/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	244	0	244	0	0.00
13/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	261	0	261	0	0.00
13/06/2011	R206 On 03-May-12			Bond Future	7.36	102.5733	7.3600	102.5733	0.00
13/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	901	1	901	1	0.00
13/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	856	1	856	1	0.00
13/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	947	1	947	1	0.00
13/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	650	1	650	1	0.00
13/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	715	1	715	1	0.00
13/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	682	1	682	1	0.00
13/06/2011	R207 On 04-August-11			Bond Future	8.35	94.0374	8.3520	94.0374	5,725.00
13/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	728	1	728	1	0.00
13/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	853	1	853	1	0.00
13/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	615	1	615	1	0.00
13/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1489	1	1489	1	0.00
13/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1151	1	1151	1	0.00
13/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1313	1	1313	1	0.00
13/06/2011	R207 On 03-November-11			Bond Future	8.44	95.4359	8.4420	95.4359	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2861	3	2861	3	0.00
13/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2680	3	2680	3	0.00
13/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3042	3	3042	3	0.00
13/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1075	1	1075	1	0.00
13/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1257	1	1257	1	0.00
13/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1166	1	1166	1	0.00
13/06/2011	R207 On 02-February-12			Bond Future	8.54	93.2472	8.5370	93.2472	0.00
13/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3792	4	3792	4	0.00
13/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3616	4	3616	4	0.00
13/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3972	4	3972	4	0.00
13/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1245	1	1245	1	0.00
13/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1413	1	1413	1	0.00
13/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1326	1	1326	1	0.00
13/06/2011	R207 On 03-May-12			Bond Future	8.64	94.6670	8.6420	94.6670	0.00
13/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3272	3	3272	3	0.00
13/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3418	3	3418	3	0.00
13/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3128	3	3128	3	0.00
13/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2823	3	2823	3	0.00
13/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2591	3	2591	3	0.00
13/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2706	3	2706	3	0.00
13/06/2011	R208 On 04-August-11			Bond Future	8.38	91.9558	8.3760	91.9558	1,361.00
13/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	768	1	768	1	0.00
13/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	897	1	897	1	0.00
13/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	652	1	652	1	0.00
13/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1729	2	1729	2	0.00
13/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1360	1	1360	1	0.00
13/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1538	1	1538	1	0.00
13/06/2011	R208 On 03-November-11			Bond Future	8.46	89.9245	8.4600	89.9245	5,998.00
13/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2897	3	2897	3	0.00
13/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3089	3	3089	3	0.00
13/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2710	3	2710	3	0.00
13/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1299	1	1299	1	0.00
13/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1099	1	1099	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
13/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1196	1	1196	1	0.00
13/06/2011	R208 On 02-February-12			Bond Future	8.55	91.2949	8.5460	91.2949	0.00
13/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4110	4	4110	4	0.00
13/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4300	4	4300	4	0.00
13/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3923	4	3923	4	0.00
13/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1618	2	1618	2	0.00
13/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1436	1	1436	1	0.00
13/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1525	1	1525	1	0.00
13/06/2011	R208 On 03-May-12			Bond Future	8.64	89.2858	8.6380	89.2858	0.00
13/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4308	4	4308	4	0.00
13/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4137	4	4137	4	0.00
13/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4482	5	4482	5	0.00
13/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2187	2	2187	2	0.00
13/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2392	2	2392	2	0.00
13/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2288	2	2288	2	0.00
13/06/2011	R209 On 04-August-11			Bond Future	8.74	77.3812	8.7430	77.3812	0.00
13/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	719	1	719	1	0.00
13/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	852	1	852	1	0.00
13/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9714	10	9714	10	0.00
13/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	601	1	601	1	0.00
13/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3006	3	3006	3	0.00
13/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	8	0	0.00
13/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2422	2	2422	2	0.00
13/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2705	3	2705	3	0.00
13/06/2011	R209 On 03-November-11			Bond Future	8.80	75.3898	8.8040	75.3898	1,318.00
13/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2473	3	2473	3	0.00
13/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2287	2	2287	2	0.00
13/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2668	3	2668	3	0.00
13/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2700	3	2700	3	0.00
13/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3117	3	3117	3	0.00
13/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2902	3	2902	3	0.00
13/06/2011	R209 On 02-February-12			Bond Future	8.87	76.5364	8.8650	76.5364	0.00
13/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4177	4	4177	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
13/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3968	4	3968	4	0.00
13/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4391	5	4391	5	0.00
13/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2968	3	2968	3	0.00
13/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3308	3	3308	3	0.00
13/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3134	3	3134	3	0.00
13/06/2011	R209 On 03-May-12			Bond Future	8.93	74.5561	8.9290	74.5561	0.00
13/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4597	5	4597	5	0.00
13/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4801	5	4801	5	0.00
13/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4398	5	4398	5	0.00
13/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4236	4	4236	4	0.00
13/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3876	4	3876	4	0.00
13/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4052	4	4052	4	0.00
13/06/2011	R210 On 04-August-11			Bond Future	131.77	131.6833	131.7660	131.6833	425.00
13/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25766	26	25766	26	0.00
13/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25816	26	25816	26	0.00
13/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25716	26	25716	26	0.00
13/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11			Bond Future	1.08	107.5280	1.0800	107.5280	0.00
13/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2291	2	2291	2	0.00
13/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2560	2	2560	2	0.00
13/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	2021	2	2021	2	0.00
13/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11			Bond Future	0.83	109.1257	0.8330	109.1257	0.00
13/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2204	2	2204	2	0.00
13/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2465	2	2465	2	0.00
13/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1943	2	1943	2	0.00
13/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00

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13/06/2011	R212 On 04-August-11			Bond Future	2.04	106.6611	2.0410	106.6611	0.00
13/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4364	4	4364	4	0.00
13/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3899	4	3899	4	0.00
13/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4827	5	4827	5	0.00
13/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11			Bond Future	1.93	108.2468	1.9310	108.2468	0.00
13/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5325	5	5325	5	0.00
13/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5778	6	5778	6	0.00
13/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4869	5	4869	5	0.00
13/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11			Bond Future	8.76	86.9862	8.7560	86.9862	0.00
13/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6046	6	6046	6	0.00
13/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6954	7	6954	7	0.00
13/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6498	6	6498	6	0.00
13/06/2011	R213 On 03-November-11			Bond Future	8.83	84.7399	8.8250	84.7399	0.00
13/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1011	1	1011	1	0.00
13/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	201	0	201	0	0.00
13/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	604	0	604	0	0.00
13/06/2011	R213 On 02-February-12			Bond Future	8.90	86.0284	8.8970	86.0284	0.00
13/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	808	1	808	1	0.00
13/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	1196	1	1196	1	0.00
13/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	417	1	417	1	0.00
13/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12			Bond Future	8.97	83.7938	8.9660	83.7938	0.00
13/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	2170	2	2170	2	0.00
13/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2543	3	2543	3	0.00
13/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1794	2	1794	2	0.00
13/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11			Bond Future	0.06	0.0640	0.0600	0.0640	10,198.00
13/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	26255	0	26255	0	0.00
13/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27515	0	27515	0	0.00
13/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24983	0	24983	0	0.00
13/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11			Bond Future	0.01	0.0050	0.0050	0.0050	400.00
13/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	0	27590	0	0.00
13/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	0	26333	0	0.00
13/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	0	28834	0	0.00
13/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11			Bond Future	0.83	0.8450	0.8330	0.8450	529.00
13/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	889	0	889	0	0.00
13/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1153	0	1153	0	0.00
13/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	624	0	624	0	0.00
13/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11			Bond Future	2.04	2.0480	2.0410	2.0480	3,769.00
13/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	88	0	88	0	0.00
13/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	890	0	890	0	0.00
13/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	400	0	400	0	0.00
13/06/2011	RZ12 On 03-November-11			Bond Future	1.93	2.0000	1.9310	2.0000	240.00
13/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	662	0	662	0	0.00
13/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1139	0	1139	0	0.00
13/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	183	0	183	0	0.00
13/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	TRT1 On 04-August-11			Index Future	351.59	351.8690	351.5870	351.8690	100.00
13/06/2011	TRT1 On 03-November-11			Index Future	356.32	356.6010	356.3160	356.6010	0.00
14/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	AL7T On 04-August-11			Index Future	385.75	386.3430	385.7510	386.3430	30.00
14/06/2011	AL7T On 03-November-11			Index Future	391.54	392.1460	391.5440	392.1460	0.00
14/06/2011	ALBI On 04-August-11			Index Future	354.59	355.0140	354.5930	355.0140	1,019.00
14/06/2011	ALBI On 03-November-11			Index Future	359.92	360.3460	359.9180	360.3460	0.00
14/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0296	0.0316	0.0296	22,388.00
14/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1127	0.1053	0.1127	21,898.00
14/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	CRD1 On 04-August-11			Index Future	160.23	160.3140	160.2260	160.3140	2.00
14/06/2011	CRD1 On 03-November-11			Index Future	162.38	162.4700	162.3820	162.4700	0.00
14/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	GOVI On 04-August-11			GOVI	355.46	355.8610	355.4560	355.8610	179.00
14/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	74560	8	74560	8	0.00
14/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	74460	8	74460	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	74660	8	74660	8	0.00
14/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 03-November-11			GOVI	360.79	361.2050	360.7940	361.2050	0.00
14/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	37940	4	37940	4	0.00
14/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	37840	4	37840	4	0.00
14/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	38040	4	38040	4	0.00
14/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
14/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2011	IGOV On 04-August-11			Index Future	156.02	155.9940	156.0230	155.9940	629.00
14/06/2011	IGOV On 03-November-11			Index Future	158.37	158.3370	158.3660	158.3370	0.00
14/06/2011	ILBI On 04-August-11			Index Future	417.24	416.8870	417.2440	416.8870	0.00
14/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4300	5.5800	94.4300	3,891.00
14/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	5,000.00
14/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3400	5.6700	94.3400	0.00
14/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2700	5.7500	94.2700	15,600.00
14/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.86	94.1600	5.8600	94.1600	0.00
14/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.99	94.0300	5.9900	94.0300	0.00
14/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.06	93.9600	6.0600	93.9600	5,491.00
14/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.35	93.6700	6.3500	93.6700	1,090.00
14/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.74	93.3000	6.7400	93.3000	2,890.00
14/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.00	93.0300	7.0000	93.0300	44,710.00
14/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.28	92.7400	7.2800	92.7400	490.00
14/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.55	92.4700	7.5500	92.4700	290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/06/2011	OTH1 On 04-August-11			Index Future	349.56	350.0650	349.5570	350.0650	3.00
14/06/2011	OTH1 On 03-November-11			Index Future	354.81	355.3220	354.8070	355.3220	0.00
14/06/2011	R157 On 04-August-11			Bond Future	7.57	126.0150	7.5650	126.0150	7,196.00
14/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	539	1	539	1	1,000.00
14/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	631	1	631	1	0.00
14/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	456	0	456	0	0.00
14/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	168	0	168	0	1,320.00
14/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2509	3	2509	3	0.00
14/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	733	1	733	1	440.00
14/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1224	1	1224	1	0.00
14/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	310	0	310	0	440.00
14/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	61	0	61	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
14/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	596	1	596	1	0.00
14/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	906	1	906	1	0.00
14/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1605	2	1605	2	0.00
14/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	690	1	690	1	0.00
14/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	793	1	793	1	0.00
14/06/2011	R157 On 03-November-11			Bond Future	7.69	121.0794	7.6850	121.0794	3,358.00
14/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2407	2	2407	2	0.00
14/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2267	2	2267	2	0.00
14/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2550	3	2550	3	0.00
14/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	322	0	322	0	0.00
14/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	398	0	398	0	0.00
14/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	358	0	358	0	0.00
14/06/2011	R157 On 02-February-12			Bond Future	7.82	122.9215	7.8190	122.9215	0.00
14/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	2960	3	2960	3	0.00
14/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3086	3	3086	3	0.00
14/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2836	3	2836	3	0.00
14/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	702	1	702	1	0.00
14/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	618	1	618	1	0.00
14/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	659	1	659	1	0.00
14/06/2011	R157 On 03-May-12			Bond Future	7.97	117.9753	7.9700	117.9753	0.00
14/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2169	2	2169	2	0.00
14/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2268	2	2268	2	0.00
14/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2073	2	2073	2	0.00
14/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1344	1	1344	1	0.00
14/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1224	1	1224	1	0.00
14/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1283	1	1283	1	0.00
14/06/2011	R186 On 04-August-11			Bond Future	8.58	117.7668	8.5830	117.7668	11,137.00
14/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	598	1	598	1	0.00
14/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	721	1	721	1	0.00
14/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	491	1	491	1	0.00
14/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	862	1	862	1	600.00
14/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9898	10	9898	10	0.00
14/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2370	2	2370	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3962	4	3962	4	0.00
14/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	574	1	574	1	200.00
14/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	25	0	25	0	600.00
14/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1274	1	1274	1	0.00
14/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4187	4	4187	4	0.00
14/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	3090	3	3090	3	0.00
14/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3436	3	3436	3	0.00
14/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3802	4	3802	4	0.00
14/06/2011	R186 On 03-November-11			Bond Future	8.66	119.5217	8.6600	119.5217	13,789.00
14/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5030	5	5030	5	0.00
14/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5326	5	5326	5	0.00
14/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3665	4	3665	4	5,600.00
14/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4741	5	4741	5	0.00
14/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2100	2	2100	2	0.00
14/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2836	3	2836	3	0.00
14/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1795	2	1795	2	0.00
14/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1942	2	1942	2	0.00
14/06/2011	R186 On 02-February-12			Bond Future	8.74	116.0488	8.7370	116.0488	2,500.00
14/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5460	6	5460	6	0.00
14/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5198	5	5198	5	0.00
14/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5728	6	5728	6	0.00
14/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2932	3	2932	3	0.00
14/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3284	3	3284	3	0.00
14/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3104	3	3104	3	0.00
14/06/2011	R186 On 03-May-12			Bond Future	8.82	117.8094	8.8190	117.8094	0.00
14/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6187	6	6187	6	0.00
14/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5944	6	5944	6	0.00
14/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6435	7	6435	7	0.00
14/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4400	4	4400	4	0.00
14/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4784	5	4784	5	0.00
14/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4588	5	4588	5	0.00
14/06/2011	R189 On 04-August-11			Bond Future	214.01	213.8311	214.0101	213.8311	0.00
14/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2010	2	2010	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
14/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1960	2	1960	2	0.00
14/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2060	2	2060	2	0.00
14/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R197 On 04-August-11			Bond Future	235.70	235.4807	235.7026	235.4807	0.00
14/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	4203	4	4203	4	0.00
14/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	4253	4	4253	4	0.00
14/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	4153	4	4153	4	0.00
14/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R201 On 04-August-11			Bond Future	7.18	105.8348	7.1750	105.8348	171.00
14/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	556	1	556	1	0.00
14/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	651	1	651	1	0.00
14/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	471	0	471	0	0.00
14/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	395	0	395	0	0.00
14/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	273	0	0.00
14/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	329	0	329	0	0.00
14/06/2011	R201 On 03-November-11			Bond Future	7.27	107.4072	7.2740	107.4072	695.00
14/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2224	2	2224	2	0.00
14/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2340	2	2340	2	0.00
14/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2107	2	2107	2	0.00
14/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	225	0	225	0	0.00
14/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	183	0	0.00
14/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	205	0	205	0	0.00
14/06/2011	R201 On 02-February-12			Bond Future	7.38	104.6326	7.3830	104.6326	0.00
14/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2534	3	2534	3	0.00
14/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2641	3	2641	3	0.00
14/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2432	2	2432	2	0.00
14/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	334	0	334	0	0.00
14/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	290	0	290	0	0.00
14/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	310	0	310	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
14/06/2011	R201 On 03-May-12			Bond Future	7.51	106.2206	7.5140	106.2206	0.00
14/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1521	2	1521	2	0.00
14/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1594	2	1594	2	0.00
14/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1449	1	1449	1	0.00
14/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	1007	1	1007	1	0.00
14/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	915	1	915	1	0.00
14/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	961	1	961	1	0.00
14/06/2011	R202 On 04-August-11			Bond Future	175.92	175.7696	175.9239	175.7696	0.00
14/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174924	26	174924	26	0.00
14/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174974	25	174974	25	0.00
14/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174874	28	174874	28	0.00
14/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 03-November-11			Bond Future	178.54	177.4717	178.5369	177.4717	0.00
14/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	178037	14	178037	14	0.00
14/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177987	16	177987	16	0.00
14/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	178087	13	178087	13	0.00
14/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R203 On 04-August-11			Bond Future	8.12	103.9967	8.1150	103.9967	824.00
14/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	571	1	571	1	0.00
14/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	480	1	480	1	0.00
14/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	673	1	673	1	0.00
14/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	983	1	983	1	0.00
14/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1269	1	1269	1	0.00
14/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1120	1	1120	1	0.00
14/06/2011	R203 On 03-November-11			Bond Future	8.22	101.3804	8.2240	101.3804	1,630.00
14/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2181	2	2181	2	0.00
14/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2036	2	2036	2	0.00
14/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2329	2	2329	2	0.00
14/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	850	1	850	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
14/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	1008	1	1008	1	0.00
14/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	927	1	927	1	0.00
14/06/2011	R203 On 02-February-12			Bond Future	8.34	102.9247	8.3420	102.9247	0.00
14/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3034	3	3034	3	0.00
14/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2893	3	2893	3	0.00
14/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3177	3	3177	3	0.00
14/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1189	1	1189	1	0.00
14/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1335	1	1335	1	0.00
14/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1261	1	1261	1	0.00
14/06/2011	R203 On 03-May-12			Bond Future	8.47	100.3247	8.4690	100.3247	0.00
14/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2928	3	2928	3	0.00
14/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3056	3	3056	3	0.00
14/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2802	3	2802	3	0.00
14/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1835	2	1835	2	0.00
14/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1674	2	1674	2	0.00
14/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1753	2	1753	2	0.00
14/06/2011	R204 On 04-August-11			Bond Future	8.30	99.5828	8.2970	99.5828	70.00
14/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	330	0	330	0	0.00
14/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	403	0	403	0	0.00
14/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	267	0	267	0	0.00
14/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2155	2	2155	2	0.00
14/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1742	2	1742	2	0.00
14/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1943	2	1943	2	0.00
14/06/2011	R204 On 03-November-11			Bond Future	8.40	101.0648	8.3990	101.0648	2,133.00
14/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2793	3	2793	3	0.00
14/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2967	3	2967	3	0.00
14/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2624	3	2624	3	0.00
14/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1072	1	1072	1	0.00
14/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	906	1	906	1	0.00
14/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	986	1	986	1	0.00
14/06/2011	R204 On 02-February-12			Bond Future	8.51	98.5724	8.5050	98.5724	0.00
14/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3652	4	3652	4	0.00
14/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3823	4	3823	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
14/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3485	4	3485	4	0.00
14/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1274	1	1274	1	0.00
14/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1124	1	1124	1	0.00
14/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1196	1	1196	1	0.00
14/06/2011	R204 On 03-May-12			Bond Future	8.62	100.0659	8.6200	100.0659	0.00
14/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3090	3	3090	3	0.00
14/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2955	3	2955	3	0.00
14/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3227	3	3227	3	0.00
14/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2355	2	2355	2	0.00
14/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2566	3	2566	3	0.00
14/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2459	2	2459	2	0.00
14/06/2011	R206 On 04-August-11			Bond Future	6.97	101.6991	6.9710	101.6991	9,866.00
14/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	374	0	374	0	0.00
14/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	317	0	317	0	0.00
14/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	438	0	438	0	0.00
14/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	263	0	263	0	0.00
14/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	364	0	364	0	0.00
14/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	310	0	310	0	0.00
14/06/2011	R206 On 03-November-11			Bond Future	7.08	103.2095	7.0750	103.2095	0.00
14/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1509	2	1509	2	0.00
14/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1427	1	1427	1	0.00
14/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1590	2	1590	2	0.00
14/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	150	0	150	0	0.00
14/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	184	0	184	0	0.00
14/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	167	0	167	0	0.00
14/06/2011	R206 On 02-February-12			Bond Future	7.20	101.0179	7.1990	101.0179	0.00
14/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1680	2	1680	2	0.00
14/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1611	2	1611	2	0.00
14/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1751	2	1751	2	0.00
14/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	246	0	246	0	0.00
14/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	282	0	282	0	0.00
14/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	263	0	263	0	0.00
14/06/2011	R206 On 03-May-12			Bond Future	7.37	102.5514	7.3700	102.5514	0.00

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14/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	891	1	891	1	0.00
14/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	847	1	847	1	0.00
14/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	937	1	937	1	0.00
14/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	656	1	656	1	0.00
14/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	722	1	722	1	0.00
14/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	688	1	688	1	0.00
14/06/2011	R207 On 04-August-11			Bond Future	8.38	93.9287	8.3840	93.9287	5,725.00
14/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	646	1	646	1	0.00
14/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	763	1	763	1	0.00
14/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	542	1	542	1	0.00
14/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1599	1	1599	1	0.00
14/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1243	1	1243	1	0.00
14/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1414	1	1414	1	0.00
14/06/2011	R207 On 03-November-11			Bond Future	8.48	95.3244	8.4760	95.3244	600.00
14/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2734	3	2734	3	0.00
14/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2910	3	2910	3	0.00
14/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2556	3	2556	3	0.00
14/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1322	1	1322	1	0.00
14/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1132	1	1132	1	0.00
14/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1228	1	1228	1	0.00
14/06/2011	R207 On 02-February-12			Bond Future	8.57	93.1388	8.5720	93.1388	0.00
14/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3661	4	3661	4	0.00
14/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3838	4	3838	4	0.00
14/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3488	4	3488	4	0.00
14/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1474	1	1474	1	0.00
14/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1300	1	1300	1	0.00
14/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1385	1	1385	1	0.00
14/06/2011	R207 On 03-May-12			Bond Future	8.68	94.5511	8.6780	94.5511	0.00
14/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3165	3	3165	3	0.00
14/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3309	3	3309	3	0.00
14/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3024	3	3024	3	0.00
14/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2909	3	2909	3	0.00
14/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2671	3	2671	3	0.00

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14/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2788	3	2788	3	0.00
14/06/2011	R208 On 04-August-11			Bond Future	8.39	91.8099	8.3940	91.8099	1,361.00
14/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	715	1	715	1	0.00
14/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	839	1	839	1	0.00
14/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	605	1	605	1	0.00
14/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1792	2	1792	2	0.00
14/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1411	1	1411	1	0.00
14/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1594	2	1594	2	0.00
14/06/2011	R208 On 03-November-11			Bond Future	8.48	89.7759	8.4780	89.7759	5,998.00
14/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2822	3	2822	3	0.00
14/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2638	3	2638	3	0.00
14/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3012	3	3012	3	0.00
14/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1129	1	1129	1	0.00
14/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1334	1	1334	1	0.00
14/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1228	1	1228	1	0.00
14/06/2011	R208 On 02-February-12			Bond Future	8.57	91.1439	8.5650	91.1439	0.00
14/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4032	4	4032	4	0.00
14/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3846	4	3846	4	0.00
14/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4220	4	4220	4	0.00
14/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1466	1	1466	1	0.00
14/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1651	2	1651	2	0.00
14/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1557	2	1557	2	0.00
14/06/2011	R208 On 03-May-12			Bond Future	8.66	89.1328	8.6580	89.1328	0.00
14/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4234	4	4234	4	0.00
14/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4064	4	4064	4	0.00
14/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4406	4	4406	4	0.00
14/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2225	2	2225	2	0.00
14/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2433	2	2433	2	0.00
14/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2327	2	2327	2	0.00
14/06/2011	R209 On 04-August-11			Bond Future	8.77	77.1887	8.7660	77.1887	0.00
14/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	652	1	652	1	0.00
14/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	777	1	777	1	0.00
14/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	541	1	541	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
14/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9530	10	9530	10	0.00
14/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	8	0	0.00
14/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3129	3	3129	3	0.00
14/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2531	2	2531	2	0.00
14/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2821	3	2821	3	0.00
14/06/2011	R209 On 03-November-11			Bond Future	8.83	75.1917	8.8280	75.1917	1,318.00
14/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2372	2	2372	2	0.00
14/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2562	3	2562	3	0.00
14/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2190	2	2190	2	0.00
14/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3209	3	3209	3	0.00
14/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2783	3	2783	3	0.00
14/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2990	3	2990	3	0.00
14/06/2011	R209 On 02-February-12			Bond Future	8.89	76.3406	8.8900	76.3406	0.00
14/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4059	4	4059	4	0.00
14/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4270	4	4270	4	0.00
14/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3853	4	3853	4	0.00
14/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3388	3	3388	3	0.00
14/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3042	3	3042	3	0.00
14/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3211	3	3211	3	0.00
14/06/2011	R209 On 03-May-12			Bond Future	8.96	74.3549	8.9550	74.3549	0.00
14/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4481	5	4481	5	0.00
14/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4682	5	4682	5	0.00
14/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4285	4	4285	4	0.00
14/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4323	4	4323	4	0.00
14/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3958	4	3958	4	0.00
14/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4136	4	4136	4	0.00
14/06/2011	R210 On 04-August-11			Bond Future	131.71	131.7660	131.7130	131.7660	425.00
14/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25713	26	25713	26	0.00
14/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25763	26	25763	26	0.00
14/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25663	26	25663	26	0.00
14/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	R211 On 04-August-11			Bond Future	107.69	107.5942	107.6898	107.5942	0.00
14/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106190	2	106190	2	0.00
14/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106140	3	106140	3	0.00
14/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106240	2	106240	2	0.00
14/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 03-November-11			Bond Future	109.29	109.1898	109.2893	109.1898	0.00
14/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108039	2	108039	2	0.00
14/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	107989	2	107989	2	0.00
14/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108089	2	108089	2	0.00
14/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 04-August-11			Bond Future	106.83	106.7293	106.8324	106.7293	0.00
14/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104332	4	104332	4	0.00
14/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104382	4	104382	4	0.00
14/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104282	5	104282	5	0.00
14/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 03-November-11			Bond Future	108.42	108.3142	108.4192	108.3142	0.00
14/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105919	5	105919	5	0.00
14/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105869	6	105869	6	0.00
14/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105969	5	105969	5	0.00
14/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 04-August-11			Bond Future	8.78	86.7908	8.7790	86.7908	0.00
14/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6232	6	6232	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
14/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7141	7	7141	7	0.00
14/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6685	6	6685	6	0.00
14/06/2011	R213 On 03-November-11			Bond Future	8.85	84.5391	8.8490	84.5391	0.00
14/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1203	1	1203	1	0.00
14/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	393	0	393	0	0.00
14/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	796	1	796	1	0.00
14/06/2011	R213 On 02-February-12			Bond Future	8.92	85.8226	8.9210	85.8226	0.00
14/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	619	1	619	1	0.00
14/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	1006	1	1006	1	0.00
14/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	228	0	228	0	0.00
14/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-May-12			Bond Future	8.99	83.5907	8.9920	83.5907	0.00
14/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1968	2	1968	2	0.00
14/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2341	3	2341	3	0.00
14/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1592	2	1592	2	0.00
14/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 04-August-11			Bond Future	0.06	175.7696	0.0550	175.7696	10,198.00
14/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	26409	26	26409	26	0.00
14/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27668	28	27668	28	0.00
14/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	25137	25	25137	25	0.00
14/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	400.00
14/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
14/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
14/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ11 On 03-November-11			Bond Future	0.81	109.1898	0.8140	109.1898	529.00
14/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	991	1	991	1	0.00
14/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1255	1	1255	1	0.00
14/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	725	1	725	1	0.00
14/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.7293	2.0300	106.7293	3,769.00
14/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	195	0	195	0	0.00
14/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	783	1	783	1	0.00
14/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	293	0	293	0	0.00
14/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3142	1.9200	108.3142	240.00
14/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	768	1	768	1	0.00
14/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1245	1	1245	1	0.00
14/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	289	0	289	0	0.00
14/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	TRT1 On 04-August-11			Index Future	351.22	351.5870	351.2150	351.5870	100.00
14/06/2011	TRT1 On 03-November-11			Index Future	355.94	356.3160	355.9400	356.3160	0.00
15/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	AL7T On 04-August-11			Index Future	383.97	385.7510	383.9660	385.7510	30.00
15/06/2011	AL7T On 03-November-11			Index Future	389.73	391.5440	389.7310	391.5440	0.00
15/06/2011	ALBI On 04-August-11			Index Future	353.02	354.5930	353.0180	354.5930	1,019.00
15/06/2011	ALBI On 03-November-11			Index Future	358.32	359.9180	358.3180	359.9180	0.00
15/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0316	0.0316	0.0316	22,388.00
15/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1053	0.1053	0.1053	21,898.00
15/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	CRD1 On 04-August-11			Index Future	159.75	160.2260	159.7460	160.2260	2.00
15/06/2011	CRD1 On 03-November-11			Index Future	161.90	162.3820	161.8960	162.3820	0.00
15/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	GOVI On 04-August-11			GOVI	353.91	355.4560	353.9110	355.4560	179.00
15/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	59110	7	59110	7	0.00
15/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	59210	7	59210	7	0.00
15/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	59010	7	59010	7	0.00
15/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 03-November-11			GOVI	359.23	360.7940	359.2250	360.7940	0.00
15/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	22250	4	22250	4	0.00
15/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	22150	4	22150	4	0.00
15/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	22350	4	22350	4	0.00
15/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
15/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2011	IGOV On 04-August-11			Index Future	155.97	156.0230	155.9710	156.0230	278.00
15/06/2011	IGOV On 03-November-11			Index Future	158.31	158.3660	158.3130	158.3660	0.00
15/06/2011	ILBI On 04-August-11			Index Future	417.20	417.2440	417.2040	417.2440	0.00
15/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	5.5750	94.4200	0.00
15/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	5,000.00
15/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3300	5.6650	94.3300	0.00
15/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2500	5.7570	94.2500	15,600.00
15/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.88	94.1400	5.8830	94.1400	0.00
15/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.05	94.0100	6.0530	94.0100	1,000.00
15/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.13	93.9400	6.1310	93.9400	5,491.00
15/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.47	93.6500	6.4660	93.6500	1,090.00
15/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.86	93.2600	6.8560	93.2600	2,890.00
15/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.11	93.0000	7.1070	93.0000	44,710.00
15/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.40	92.7200	7.4000	92.7200	490.00
15/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.66	92.4500	7.6600	92.4500	290.00
15/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/06/2011	OTH1 On 04-August-11			Index Future	347.82	349.5570	347.8220	349.5570	3.00
15/06/2011	OTH1 On 03-November-11			Index Future	353.04	354.8070	353.0440	354.8070	0.00
15/06/2011	R157 On 04-August-11			Bond Future	7.64	125.9916	7.6370	125.9916	6,656.00
15/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	418	1	418	1	1,000.00
15/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	497	1	497	1	0.00
15/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	348	0	348	0	0.00
15/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	118	0	118	0	1,320.00
15/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	586	1	586	1	440.00
15/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1027	1	1027	1	0.00
15/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2250	3	2250	3	0.00
15/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	83	0	83	0	1,320.00
15/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	394	0	394	0	440.00
15/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	730	1	730	1	0.00
15/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	1079	1	1079	1	0.00
15/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1835	2	1835	2	0.00
15/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	836	1	836	1	0.00
15/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	953	1	953	1	0.00
15/06/2011	R157 On 03-November-11			Bond Future	7.76	121.0501	7.7620	121.0501	3,358.00
15/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2190	2	2190	2	0.00
15/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2327	3	2327	3	0.00
15/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2055	2	2055	2	0.00
15/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	468	0	468	0	0.00
15/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	381	0	381	0	0.00
15/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	423	0	423	0	0.00
15/06/2011	R157 On 02-February-12			Bond Future	7.90	122.8941	7.9030	122.8941	0.00
15/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	2752	3	2752	3	0.00
15/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2631	3	2631	3	0.00
15/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	2874	3	2874	3	0.00
15/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	693	1	693	1	0.00
15/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	784	1	784	1	0.00
15/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	738	1	738	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
15/06/2011	R157 On 03-May-12			Bond Future	8.06	117.9498	8.0620	117.9498	0.00
15/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	1998	2	1998	2	0.00
15/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2092	2	2092	2	0.00
15/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	1906	2	1906	2	0.00
15/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1469	1	1469	1	0.00
15/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1340	1	1340	1	0.00
15/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1404	1	1404	1	0.00
15/06/2011	R186 On 04-August-11			Bond Future	8.65	117.6063	8.6540	117.6063	11,137.00
15/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	442	1	442	1	0.00
15/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	542	1	542	1	0.00
15/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	357	0	357	0	0.00
15/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	657	1	657	1	600.00
15/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	1968	2	1968	2	200.00
15/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3441	4	3441	4	0.00
15/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9240	10	9240	10	0.00
15/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	33	0	33	0	600.00
15/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	720	1	720	1	200.00
15/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1539	1	1539	1	0.00
15/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4720	4	4720	4	0.00
15/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	3552	3	3552	3	0.00
15/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3923	3	3923	3	0.00
15/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	4313	4	4313	4	0.00
15/06/2011	R186 On 03-November-11			Bond Future	8.73	119.3455	8.7320	119.3455	13,789.00
15/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	4590	5	4590	5	0.00
15/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	4874	5	4874	5	0.00
15/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4315	5	4315	5	0.00
15/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3297	4	3297	4	5,600.00
15/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2338	2	2338	2	0.00
15/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	3132	3	3132	3	0.00
15/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	2007	2	2007	2	0.00
15/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	2167	2	2167	2	0.00
15/06/2011	R186 On 02-February-12			Bond Future	8.81	115.8758	8.8120	115.8758	2,500.00
15/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5048	5	5048	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
15/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5305	6	5305	6	0.00
15/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	4797	5	4797	5	0.00
15/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3563	3	3563	3	0.00
15/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	3188	3	3188	3	0.00
15/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3371	3	3371	3	0.00
15/06/2011	R186 On 03-May-12			Bond Future	8.90	117.6307	8.8960	117.6307	0.00
15/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	5796	6	5796	6	0.00
15/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5561	6	5561	6	0.00
15/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6035	6	6035	6	0.00
15/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4684	4	4684	4	0.00
15/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	5085	5	5085	5	0.00
15/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4881	5	4881	5	0.00
15/06/2011	R189 On 04-August-11			Bond Future	214.07	214.0101	214.0700	214.0101	0.00
15/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2070	2	2070	2	0.00
15/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2020	2	2020	2	0.00
15/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2120	2	2120	2	0.00
15/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R197 On 04-August-11			Bond Future	235.78	235.7026	235.7767	235.7026	0.00
15/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	4277	4	4277	4	0.00
15/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	4327	4	4327	4	0.00
15/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	4227	4	4227	4	0.00
15/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R201 On 04-August-11			Bond Future	7.25	105.8136	7.2470	105.8136	171.00
15/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	433	1	433	1	0.00
15/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	360	0	360	0	0.00
15/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	517	1	517	1	0.00
15/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	357	0	357	0	0.00
15/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	502	0	502	0	0.00
15/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	424	0	424	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
15/06/2011	R201 On 03-November-11			Bond Future	7.35	107.3846	7.3520	107.3846	775.00
15/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2043	2	2043	2	0.00
15/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	1930	2	1930	2	0.00
15/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2156	2	2156	2	0.00
15/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	219	0	219	0	0.00
15/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	267	0	267	0	0.00
15/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	243	0	243	0	0.00
15/06/2011	R201 On 02-February-12			Bond Future	7.47	104.6092	7.4690	104.6092	0.00
15/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2357	3	2357	3	0.00
15/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2257	2	2257	2	0.00
15/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2461	3	2461	3	0.00
15/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	334	0	334	0	0.00
15/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	383	0	383	0	0.00
15/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	356	0	356	0	0.00
15/06/2011	R201 On 03-May-12			Bond Future	7.61	106.1992	7.6100	106.1992	0.00
15/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1390	2	1390	2	0.00
15/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1460	2	1460	2	0.00
15/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1322	1	1322	1	0.00
15/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	1108	1	1108	1	0.00
15/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	1010	1	1010	1	0.00
15/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	1058	1	1058	1	0.00
15/06/2011	R202 On 04-August-11			Bond Future	175.70	175.9239	175.6955	175.9239	3,110.00
15/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174696	175	174696	175	0.00
15/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174746	175	174746	175	0.00
15/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174646	175	174646	175	0.00
15/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	1	0	1	0	0.00
15/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	1	0	1	0	0.00
15/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	1	0	1	0	0.00
15/06/2011	R202 On 03-November-11			Bond Future	178.30	178.5369	178.3049	178.5369	0.00
15/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177805	178	177805	178	0.00
15/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177755	178	177755	178	0.00
15/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177855	178	177855	178	0.00
15/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R203 On 04-August-11			Bond Future	8.20	103.9444	8.1970	103.9444	824.00
15/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	423	1	423	1	0.00
15/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	507	1	507	1	0.00
15/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	349	0	349	0	0.00
15/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1527	1	1527	1	0.00
15/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	1206	1	1206	1	0.00
15/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1361	1	1361	1	0.00
15/06/2011	R203 On 03-November-11			Bond Future	8.31	101.3255	8.3100	101.3255	1,630.00
15/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	1932	2	1932	2	0.00
15/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2072	2	2072	2	0.00
15/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	1797	2	1797	2	0.00
15/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	1162	1	1162	1	0.00
15/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	986	1	986	1	0.00
15/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	1071	1	1071	1	0.00
15/06/2011	R203 On 02-February-12			Bond Future	8.43	102.8676	8.4330	102.8676	0.00
15/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	2778	3	2778	3	0.00
15/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	2915	3	2915	3	0.00
15/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2644	3	2644	3	0.00
15/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1485	1	1485	1	0.00
15/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1326	1	1326	1	0.00
15/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1404	1	1404	1	0.00
15/06/2011	R203 On 03-May-12			Bond Future	8.57	100.2657	8.5650	100.2657	0.00
15/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2691	3	2691	3	0.00
15/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	2814	3	2814	3	0.00
15/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2571	3	2571	3	0.00
15/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	2007	2	2007	2	0.00
15/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1835	2	1835	2	0.00
15/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1920	2	1920	2	0.00
15/06/2011	R204 On 04-August-11			Bond Future	8.38	99.4645	8.3780	99.4645	70.00
15/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	230	0	230	0	0.00
15/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	182	0	182	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
15/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	286	0	286	0	0.00
15/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	2059	2	2059	2	0.00
15/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2504	2	2504	2	0.00
15/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	2277	2	2277	2	0.00
15/06/2011	R204 On 03-November-11			Bond Future	8.48	100.9397	8.4830	100.9397	2,133.00
15/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2503	3	2503	3	0.00
15/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2343	3	2343	3	0.00
15/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2669	3	2669	3	0.00
15/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	1044	1	1044	1	0.00
15/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1227	1	1227	1	0.00
15/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	1132	1	1132	1	0.00
15/06/2011	R204 On 02-February-12			Bond Future	8.59	98.4462	8.5940	98.4462	0.00
15/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3349	4	3349	4	0.00
15/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3189	3	3189	3	0.00
15/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3513	4	3513	4	0.00
15/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1261	1	1261	1	0.00
15/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1425	1	1425	1	0.00
15/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1341	1	1341	1	0.00
15/06/2011	R204 On 03-May-12			Bond Future	8.71	99.9440	8.7140	99.9440	0.00
15/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	2840	3	2840	3	0.00
15/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2712	3	2712	3	0.00
15/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	2971	3	2971	3	0.00
15/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2556	2	2556	2	0.00
15/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2780	3	2780	3	0.00
15/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2666	2	2666	2	0.00
15/06/2011	R206 On 04-August-11			Bond Future	7.06	101.6858	7.0550	101.6858	9,866.00
15/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	280	0	280	0	0.00
15/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	334	0	334	0	0.00
15/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	233	0	233	0	0.00
15/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	466	0	466	0	0.00
15/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	345	0	345	0	0.00
15/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	402	0	402	0	0.00
15/06/2011	R206 On 03-November-11			Bond Future	7.17	103.1955	7.1690	103.1955	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1358	2	1358	2	0.00
15/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1436	2	1436	2	0.00
15/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1279	1	1279	1	0.00
15/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	224	0	224	0	0.00
15/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	184	0	184	0	0.00
15/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	205	0	205	0	0.00
15/06/2011	R206 On 02-February-12			Bond Future	7.31	101.0018	7.3060	101.0018	0.00
15/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1534	2	1534	2	0.00
15/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1603	2	1603	2	0.00
15/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1468	2	1468	2	0.00
15/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	330	0	330	0	0.00
15/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	289	0	289	0	0.00
15/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	308	0	308	0	0.00
15/06/2011	R206 On 03-May-12			Bond Future	7.49	102.5357	7.4940	102.5357	0.00
15/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	788	1	788	1	0.00
15/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	831	1	831	1	0.00
15/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	747	1	747	1	0.00
15/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	816	1	816	1	0.00
15/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	744	1	744	1	0.00
15/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	779	1	779	1	0.00
15/06/2011	R207 On 04-August-11			Bond Future	8.45	93.7461	8.4490	93.7461	5,725.00
15/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	506	1	506	1	0.00
15/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	419	1	419	1	0.00
15/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	606	1	606	1	0.00
15/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1456	1	1456	1	0.00
15/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1845	2	1845	2	0.00
15/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1644	1	1644	1	0.00
15/06/2011	R207 On 03-November-11			Bond Future	8.54	95.1354	8.5440	95.1354	600.00
15/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2494	3	2494	3	0.00
15/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2325	3	2325	3	0.00
15/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2662	3	2662	3	0.00
15/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1261	1	1261	1	0.00
15/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1468	1	1468	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
15/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1365	1	1365	1	0.00
15/06/2011	R207 On 02-February-12			Bond Future	8.64	92.9495	8.6430	92.9495	0.00
15/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3407	4	3407	4	0.00
15/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3241	3	3241	3	0.00
15/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3578	4	3578	4	0.00
15/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1423	1	1423	1	0.00
15/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1610	1	1610	1	0.00
15/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1513	1	1513	1	0.00
15/06/2011	R207 On 03-May-12			Bond Future	8.75	94.3619	8.7530	94.3619	0.00
15/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	2954	3	2954	3	0.00
15/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2819	3	2819	3	0.00
15/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3092	3	3092	3	0.00
15/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2847	3	2847	3	0.00
15/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	3096	3	3096	3	0.00
15/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2970	3	2970	3	0.00
15/06/2011	R208 On 04-August-11			Bond Future	8.47	91.7006	8.4690	91.7006	1,361.00
15/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	547	1	547	1	0.00
15/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	651	1	651	1	0.00
15/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	455	1	455	1	0.00
15/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	2095	2	2095	2	0.00
15/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1677	1	1677	1	0.00
15/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1879	2	1879	2	0.00
15/06/2011	R208 On 03-November-11			Bond Future	8.56	89.6691	8.5570	89.6691	5,998.00
15/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2525	3	2525	3	0.00
15/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2705	3	2705	3	0.00
15/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2351	3	2351	3	0.00
15/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1514	1	1514	1	0.00
15/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1288	1	1288	1	0.00
15/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1398	1	1398	1	0.00
15/06/2011	R208 On 02-February-12			Bond Future	8.65	91.0337	8.6470	91.0337	0.00
15/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3720	4	3720	4	0.00
15/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	3901	4	3901	4	0.00
15/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3542	4	3542	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
15/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1820	2	1820	2	0.00
15/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1621	1	1621	1	0.00
15/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1718	2	1718	2	0.00
15/06/2011	R208 On 03-May-12			Bond Future	8.74	89.0196	8.7430	89.0196	0.00
15/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	3941	4	3941	4	0.00
15/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4108	4	4108	4	0.00
15/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3778	4	3778	4	0.00
15/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2625	2	2625	2	0.00
15/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2406	2	2406	2	0.00
15/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2513	2	2513	2	0.00
15/06/2011	R209 On 04-August-11			Bond Future	8.84	77.0050	8.8410	77.0050	0.00
15/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	485	1	485	1	0.00
15/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	586	1	586	1	0.00
15/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	396	1	396	1	0.00
15/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	8940	10	8940	10	0.00
15/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	12	0	12	0	0.00
15/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3578	3	3578	3	0.00
15/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2934	3	2934	3	0.00
15/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	3248	3	3248	3	0.00
15/06/2011	R209 On 03-November-11			Bond Future	8.91	75.0023	8.9050	75.0023	1,318.00
15/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2084	2	2084	2	0.00
15/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1917	2	1917	2	0.00
15/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2260	3	2260	3	0.00
15/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	3083	3	3083	3	0.00
15/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3539	3	3539	3	0.00
15/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3305	3	3305	3	0.00
15/06/2011	R209 On 02-February-12			Bond Future	8.97	76.1456	8.9700	76.1456	0.00
15/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3713	4	3713	4	0.00
15/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3517	4	3517	4	0.00
15/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3913	4	3913	4	0.00
15/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3303	3	3303	3	0.00
15/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3671	3	3671	3	0.00
15/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3483	3	3483	3	0.00

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15/06/2011	R209 On 03-May-12			Bond Future	9.04	74.1547	9.0370	74.1547	0.00
15/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4142	4	4142	4	0.00
15/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	3956	4	3956	4	0.00
15/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4335	5	4335	5	0.00
15/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4237	4	4237	4	0.00
15/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4620	4	4620	4	0.00
15/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4423	4	4423	4	0.00
15/06/2011	R210 On 04-August-11			Bond Future	131.75	131.7130	131.7546	131.7130	425.00
15/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25755	26	25755	26	0.00
15/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25705	26	25705	26	0.00
15/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25805	26	25805	26	0.00
15/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 04-August-11			Bond Future	107.72	107.6898	107.7226	107.6898	0.00
15/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106223	106	106223	106	0.00
15/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106273	106	106273	106	0.00
15/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106173	106	106173	106	0.00
15/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 03-November-11			Bond Future	109.32	109.2893	109.3225	109.2893	0.00
15/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108073	108	108073	108	0.00
15/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108023	108	108023	108	0.00
15/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108123	108	108123	108	0.00
15/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 04-August-11			Bond Future	106.87	106.8324	106.8666	106.8324	0.00
15/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104367	104	104367	104	0.00
15/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104317	104	104317	104	0.00
15/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104417	104	104417	104	0.00
15/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 03-November-11			Bond Future	108.45	108.4192	108.4537	108.4192	0.00
15/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105954	106	105954	106	0.00
15/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105904	106	105904	106	0.00
15/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	106004	106	106004	106	0.00
15/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 04-August-11			Bond Future	8.85	86.6042	8.8500	86.6042	0.00
15/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7713	7	7713	7	0.00
15/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6804	6	6804	6	0.00
15/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	7257	7	7257	7	0.00
15/06/2011	R213 On 03-November-11			Bond Future	8.92	84.3471	8.9210	84.3471	0.00
15/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1775	1	1775	1	0.00
15/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	965	0	965	0	0.00
15/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1369	1	1369	1	0.00
15/06/2011	R213 On 02-February-12			Bond Future	9.00	85.6333	8.9960	85.6333	0.00
15/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	31	1	31	1	0.00
15/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	419	1	419	1	0.00
15/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	360	0	360	0	0.00
15/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-May-12			Bond Future	9.07	83.3884	9.0680	83.3884	0.00
15/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1381	2	1381	2	0.00
15/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	1754	2	1754	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
15/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1005	2	1005	2	0.00
15/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 04-August-11			Bond Future	0.06	175.9233	0.0620	175.9233	10,198.00
15/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	26194	26	26194	26	0.00
15/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27453	28	27453	28	0.00
15/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24921	25	24921	25	0.00
15/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	400.00
15/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
15/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
15/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
15/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ11 On 03-November-11			Bond Future	0.81	109.2915	0.8080	109.2915	529.00
15/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1023	1	1023	1	0.00
15/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1287	1	1287	1	0.00
15/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	757	1	757	1	0.00
15/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8364	2.0270	106.8364	3,769.00
15/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	224	0	224	0	0.00
15/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	754	1	754	1	0.00
15/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	264	0	264	0	0.00
15/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.4202	1.9170	108.4202	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	797	1	797	1	0.00
15/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1274	1	1274	1	0.00
15/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	318	0	318	0	0.00
15/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	TRT1 On 04-August-11			Index Future	349.68	351.2150	349.6830	351.2150	100.00
15/06/2011	TRT1 On 03-November-11			Index Future	354.39	355.9400	354.3890	355.9400	0.00