



Derivatives Monthly Statistics Report

For July 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	AL7T On 04-August-11			Index Future	384.30	384.6560	384.3020	384.6560	46.00
01/07/2011	AL7T On 03-November-11			Index Future	390.05	390.4150	390.0540	390.4150	0.00
01/07/2011	ALBI On 04-August-11			Index Future	353.31	353.5060	353.3070	353.5060	998.00

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01/07/2011	ALBI On 03-November-11			Index Future	358.60	358.7990	358.5950	358.7990	0.00
01/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0325	0.0355	0.0325	22,388.00
01/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.1112	0.1020	0.1112	21,898.00
01/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CRD1 On 04-August-11			Index Future	160.33	160.3760	160.3330	160.3760	2.00
01/07/2011	CRD1 On 03-November-11			Index Future	162.50	162.5400	162.4960	162.5400	0.00
01/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	GOVI On 04-August-11			GOVI	354.23	354.4460	354.2300	354.4460	180.00
01/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	62300	6	62300	6	0.00
01/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	62400	6	62400	6	0.00
01/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	62200	6	62200	6	0.00
01/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11			GOVI	359.53	359.7520	359.5320	359.7520	0.00
01/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	25320	3	25320	3	0.00
01/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	25220	3	25220	3	0.00
01/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	25420	3	25420	3	0.00
01/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2011	IGOV On 04-August-11			Index Future	155.82	155.8420	155.8170	155.8420	69.00
01/07/2011	IGOV On 03-November-11			Index Future	158.15	158.1760	158.1500	158.1760	0.00
01/07/2011	ILBI On 04-August-11			Index Future	416.15	415.3330	416.1480	415.3330	0.00
01/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	5,000.00
01/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	0.00
01/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2900	5.7200	94.2900	17,600.00
01/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.78	94.2400	5.7800	94.2400	100.00
01/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	1,000.00
01/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.98	94.0300	5.9800	94.0300	5,491.00
01/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	1,090.00
01/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.72	93.3000	6.7200	93.3000	2,890.00
01/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0500	6.9700	93.0500	44,710.00
01/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.22	92.8000	7.2200	92.8000	490.00
01/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.52	92.5000	7.5200	92.5000	290.00
01/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.82	92.2000	7.8200	92.2000	0.00
01/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	OTH1 On 04-August-11			Index Future	347.95	348.0580	347.9480	348.0580	3.00
01/07/2011	OTH1 On 03-November-11			Index Future	353.16	353.2690	353.1560	353.2690	0.00
01/07/2011	R157 On 04-August-11			Bond Future	7.57	126.0658	7.5650	126.0658	5,510.00
01/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	420	0	420	0	1,000.00
01/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	510	1	510	1	0.00
01/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	341	0	341	0	0.00
01/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	94	0	94	0	1,320.00
01/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	612	1	612	1	440.00
01/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1122	1	1122	1	0.00
01/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2472	3	2472	3	0.00
01/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	24	0	24	0	1,320.00
01/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	208	0	208	0	440.00
01/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	475	0	475	0	0.00
01/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	791	1	791	1	0.00
01/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1531	1	1531	1	0.00

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01/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	569	1	569	1	0.00
01/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	674	1	674	1	0.00
01/07/2011	R157 On 03-November-11			Bond Future	7.69	121.1234	7.6860	121.1234	3,358.00
01/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2355	2	2355	2	0.00
01/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2500	3	2500	3	0.00
01/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2212	2	2212	2	0.00
01/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	346	0	346	0	0.00
01/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	276	0	276	0	0.00
01/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	310	0	310	0	0.00
01/07/2011	R157 On 02-February-12			Bond Future	7.82	122.9694	7.8200	122.9694	0.00
01/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	2910	3	2910	3	0.00
01/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2785	3	2785	3	0.00
01/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3037	3	3037	3	0.00
01/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	572	1	572	1	0.00
01/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	654	1	654	1	0.00
01/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	612	1	612	1	0.00
01/07/2011	R157 On 03-May-12			Bond Future	7.98	118.0135	7.9750	118.0135	0.00
01/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2116	2	2116	2	0.00
01/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2020	2	2020	2	0.00
01/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2214	2	2214	2	0.00
01/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1186	1	1186	1	0.00
01/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1307	1	1307	1	0.00
01/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1245	1	1245	1	0.00
01/07/2011	R186 On 04-August-11			Bond Future	8.62	117.2486	8.6200	117.2486	11,226.00
01/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	304	0	304	0	0.00
01/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	391	0	391	0	0.00
01/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	232	0	232	0	0.00
01/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	497	1	497	1	600.00
01/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1846	2	1846	2	200.00
01/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3449	3	3449	3	0.00
01/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9531	10	9531	10	0.00
01/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	6	0	6	0	600.00
01/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	410	0	410	0	200.00

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01/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	1098	1	1098	1	0.00
01/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4276	4	4276	4	0.00
01/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	3073	3	3073	3	0.00
01/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3454	3	3454	3	0.00
01/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3856	4	3856	4	0.00
01/07/2011	R186 On 03-November-11			Bond Future	8.70	118.9851	8.6980	118.9851	13,610.00
01/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4612	5	4612	5	0.00
01/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4905	5	4905	5	0.00
01/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4327	4	4327	4	0.00
01/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3275	3	3275	3	5,600.00
01/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	2037	2	2037	2	0.00
01/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2797	3	2797	3	0.00
01/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1725	2	1725	2	0.00
01/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1876	2	1876	2	0.00
01/07/2011	R186 On 02-February-12			Bond Future	8.78	115.5038	8.7770	115.5038	2,500.00
01/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5091	5	5091	5	0.00
01/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5354	5	5354	5	0.00
01/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4834	5	4834	5	0.00
01/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3283	3	3283	3	0.00
01/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2921	3	2921	3	0.00
01/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	3098	3	3098	3	0.00
01/07/2011	R186 On 03-May-12			Bond Future	8.86	117.2479	8.8610	117.2479	0.00
01/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5835	6	5835	6	0.00
01/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6078	6	6078	6	0.00
01/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5596	6	5596	6	0.00
01/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4810	5	4810	5	0.00
01/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4417	4	4417	4	0.00
01/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4610	5	4610	5	0.00
01/07/2011	R189 On 04-August-11			Bond Future	214.69	214.6982	214.6888	214.6982	0.00
01/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2689	3	2689	3	0.00
01/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2739	3	2739	3	0.00
01/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2639	3	2639	3	0.00
01/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00

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01/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11			Bond Future	235.16	235.1646	235.1628	235.1646	30.00
01/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3663	4	3663	4	0.00
01/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3613	4	3613	4	0.00
01/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3713	4	3713	4	0.00
01/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R201 On 04-August-11			Bond Future	7.18	105.8803	7.1780	105.8803	395.00
01/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	473	1	473	1	0.00
01/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	387	0	387	0	0.00
01/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	571	1	571	1	0.00
01/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	202	0	202	0	0.00
01/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	320	0	320	0	0.00
01/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	255	0	255	0	0.00
01/07/2011	R201 On 03-November-11			Bond Future	7.28	107.4466	7.2790	107.4466	853.00
01/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2178	2	2178	2	0.00
01/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2060	2	2060	2	0.00
01/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2296	2	2296	2	0.00
01/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	153	0	153	0	0.00
01/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	192	0	192	0	0.00
01/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	173	0	173	0	0.00
01/07/2011	R201 On 02-February-12			Bond Future	7.39	104.6742	7.3880	104.6742	0.00
01/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2496	3	2496	3	0.00
01/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2392	2	2392	2	0.00
01/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2603	3	2603	3	0.00
01/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	265	0	265	0	0.00
01/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	307	0	307	0	0.00
01/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	285	0	285	0	0.00
01/07/2011	R201 On 03-May-12			Bond Future	7.52	106.2540	7.5240	106.2540	0.00
01/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1475	2	1475	2	0.00
01/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1404	1	1404	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
01/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1548	2	1548	2	0.00
01/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	893	1	893	1	0.00
01/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	986	1	986	1	0.00
01/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	938	1	938	1	0.00
01/07/2011	R202 On 04-August-11			Bond Future	174.55	174.2677	174.5464	174.2677	21,108.00
01/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173546	173	173546	173	0.00
01/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173496	173	173496	173	0.00
01/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173596	173	173596	173	0.00
01/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11			Bond Future	177.13	176.8484	177.1307	176.8484	400.00
01/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176631	176	176631	176	0.00
01/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176581	176	176581	176	0.00
01/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176681	176	176681	176	0.00
01/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R203 On 04-August-11			Bond Future	8.18	103.7353	8.1780	103.7353	824.00
01/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	325	0	325	0	0.00
01/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	406	0	406	0	0.00
01/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	257	0	257	0	0.00
01/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1345	1	1345	1	0.00
01/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	1015	1	1015	1	0.00
01/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1173	1	1173	1	0.00
01/07/2011	R203 On 03-November-11			Bond Future	8.29	101.1106	8.2910	101.1106	1,624.00
01/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1902	2	1902	2	0.00
01/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2045	2	2045	2	0.00
01/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1764	2	1764	2	0.00
01/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	1042	1	1042	1	0.00
01/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	873	1	873	1	0.00
01/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	955	1	955	1	0.00
01/07/2011	R203 On 02-February-12			Bond Future	8.41	102.6526	8.4130	102.6526	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2764	3	2764	3	0.00
01/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2904	3	2904	3	0.00
01/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2628	3	2628	3	0.00
01/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1382	1	1382	1	0.00
01/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1228	1	1228	1	0.00
01/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1302	1	1302	1	0.00
01/07/2011	R203 On 03-May-12			Bond Future	8.55	100.0386	8.5460	100.0386	0.00
01/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2679	3	2679	3	0.00
01/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2558	3	2558	3	0.00
01/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2803	3	2803	3	0.00
01/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1745	2	1745	2	0.00
01/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1915	2	1915	2	0.00
01/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1828	2	1828	2	0.00
01/07/2011	R204 On 04-August-11			Bond Future	8.37	99.2551	8.3700	99.2551	70.00
01/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	138	0	138	0	0.00
01/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	102	0	102	0	0.00
01/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	183	0	183	0	0.00
01/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1913	2	1913	2	0.00
01/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2381	2	2381	2	0.00
01/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	2142	2	2142	2	0.00
01/07/2011	R204 On 03-November-11			Bond Future	8.48	100.7265	8.4760	100.7265	2,131.00
01/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2431	3	2431	3	0.00
01/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2268	2	2268	2	0.00
01/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2598	3	2598	3	0.00
01/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	937	1	937	1	0.00
01/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	1116	1	1116	1	0.00
01/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	1024	1	1024	1	0.00
01/07/2011	R204 On 02-February-12			Bond Future	8.59	98.2248	8.5860	98.2248	0.00
01/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3304	3	3304	3	0.00
01/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3142	3	3142	3	0.00
01/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3469	4	3469	4	0.00
01/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1177	1	1177	1	0.00
01/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1338	1	1338	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
01/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1255	1	1255	1	0.00
01/07/2011	R204 On 03-May-12			Bond Future	8.71	99.7105	8.7080	99.7105	0.00
01/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2787	3	2787	3	0.00
01/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	2918	3	2918	3	0.00
01/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2658	3	2658	3	0.00
01/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2697	3	2697	3	0.00
01/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2474	2	2474	2	0.00
01/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2584	2	2584	2	0.00
01/07/2011	R206 On 04-August-11			Bond Future	6.98	101.7058	6.9810	101.7058	9,866.00
01/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	300	0	300	0	0.00
01/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	364	0	364	0	0.00
01/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	245	0	245	0	0.00
01/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	314	0	314	0	0.00
01/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	211	0	211	0	0.00
01/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	258	0	258	0	0.00
01/07/2011	R206 On 03-November-11			Bond Future	7.09	103.2135	7.0890	103.2135	0.00
01/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1460	1	1460	1	0.00
01/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1542	2	1542	2	0.00
01/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1377	1	1377	1	0.00
01/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	162	0	162	0	0.00
01/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	130	0	130	0	0.00
01/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	146	0	146	0	0.00
01/07/2011	R206 On 02-February-12			Bond Future	7.21	101.0215	7.2140	101.0215	0.00
01/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1637	2	1637	2	0.00
01/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1709	2	1709	2	0.00
01/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1568	2	1568	2	0.00
01/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	266	0	266	0	0.00
01/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	231	0	231	0	0.00
01/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	247	0	247	0	0.00
01/07/2011	R206 On 03-May-12			Bond Future	7.39	102.5451	7.3930	102.5451	0.00
01/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	851	1	851	1	0.00
01/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	807	1	807	1	0.00
01/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	896	1	896	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	651	1	651	1	0.00
01/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	718	1	718	1	0.00
01/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	684	1	684	1	0.00
01/07/2011	R207 On 04-August-11			Bond Future	8.43	93.4956	8.4320	93.4956	5,725.00
01/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	386	0	386	0	0.00
01/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	305	0	305	0	0.00
01/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	482	1	482	1	0.00
01/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1236	1	1236	1	0.00
01/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1635	2	1635	2	0.00
01/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1427	1	1427	1	0.00
01/07/2011	R207 On 03-November-11			Bond Future	8.53	94.8803	8.5260	94.8803	600.00
01/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2449	2	2449	2	0.00
01/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2276	2	2276	2	0.00
01/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2621	3	2621	3	0.00
01/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1121	1	1121	1	0.00
01/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1320	1	1320	1	0.00
01/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1220	1	1220	1	0.00
01/07/2011	R207 On 02-February-12			Bond Future	8.63	92.6852	8.6250	92.6852	0.00
01/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3392	3	3392	3	0.00
01/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3223	3	3223	3	0.00
01/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3565	4	3565	4	0.00
01/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1313	1	1313	1	0.00
01/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1495	1	1495	1	0.00
01/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1402	1	1402	1	0.00
01/07/2011	R207 On 03-May-12			Bond Future	8.74	94.0842	8.7350	94.0842	0.00
01/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2928	3	2928	3	0.00
01/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3068	3	3068	3	0.00
01/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2792	3	2792	3	0.00
01/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2975	3	2975	3	0.00
01/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2729	3	2729	3	0.00
01/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2850	3	2850	3	0.00
01/07/2011	R208 On 04-August-11			Bond Future	8.46	91.3618	8.4640	91.3618	1,361.00
01/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	391	0	391	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
01/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	486	1	486	1	0.00
01/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	310	0	310	0	0.00
01/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1920	2	1920	2	0.00
01/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1482	1	1482	1	0.00
01/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1693	2	1693	2	0.00
01/07/2011	R208 On 03-November-11			Bond Future	8.55	89.3142	8.5520	89.3142	5,997.00
01/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2435	2	2435	2	0.00
01/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2617	3	2617	3	0.00
01/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2259	2	2259	2	0.00
01/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1392	1	1392	1	0.00
01/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1171	1	1171	1	0.00
01/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1278	1	1278	1	0.00
01/07/2011	R208 On 02-February-12			Bond Future	8.64	90.6755	8.6420	90.6755	0.00
01/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3651	4	3651	4	0.00
01/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3834	4	3834	4	0.00
01/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3472	4	3472	4	0.00
01/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1722	2	1722	2	0.00
01/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1525	2	1525	2	0.00
01/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1621	2	1621	2	0.00
01/07/2011	R208 On 03-May-12			Bond Future	8.74	88.6475	8.7400	88.6475	0.00
01/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3873	4	3873	4	0.00
01/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3709	4	3709	4	0.00
01/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4040	4	4040	4	0.00
01/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2321	2	2321	2	0.00
01/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2540	3	2540	3	0.00
01/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2428	2	2428	2	0.00
01/07/2011	R209 On 04-August-11			Bond Future	8.93	75.7392	8.9260	75.7392	0.00
01/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	195	0	195	0	0.00
01/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	255	0	255	0	0.00
01/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	147	0	147	0	0.00
01/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8268	8	8268	8	0.00
01/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	4	0	4	0	0.00
01/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3994	4	3994	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
01/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3267	3	3267	3	0.00
01/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3623	4	3623	4	0.00
01/07/2011	R209 On 03-November-11			Bond Future	8.99	73.7132	8.9930	73.7132	1,315.00
01/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1648	2	1648	2	0.00
01/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1500	2	1500	2	0.00
01/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1806	2	1806	2	0.00
01/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3308	3	3308	3	0.00
01/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3801	4	3801	4	0.00
01/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3548	4	3548	4	0.00
01/07/2011	R209 On 02-February-12			Bond Future	9.06	74.8339	9.0600	74.8339	0.00
01/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3232	3	3232	3	0.00
01/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3048	3	3048	3	0.00
01/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3420	3	3420	3	0.00
01/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3496	4	3496	4	0.00
01/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3888	4	3888	4	0.00
01/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3688	4	3688	4	0.00
01/07/2011	R209 On 03-May-12			Bond Future	9.13	72.8216	9.1300	72.8216	0.00
01/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3682	4	3682	4	0.00
01/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3864	4	3864	4	0.00
01/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3506	4	3506	4	0.00
01/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4870	5	4870	5	0.00
01/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4465	4	4465	4	0.00
01/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4663	5	4663	5	0.00
01/07/2011	R210 On 04-August-11			Bond Future	130.93	131.1047	130.9283	131.1047	425.00
01/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24928	25	24928	25	0.00
01/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24978	25	24978	25	0.00
01/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24878	25	24878	25	0.00
01/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11			Bond Future	108.04	107.9834	108.0372	107.9834	0.00
01/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106537	106	106537	106	0.00
01/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106487	106	106487	106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106587	107	106587	107	0.00
01/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11			Bond Future	109.64	109.5826	109.6366	109.5826	529.00
01/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108387	108	108387	108	0.00
01/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108337	108	108337	108	0.00
01/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108437	108	108437	108	0.00
01/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11			Bond Future	106.62	106.6157	106.6151	106.6157	3,852.00
01/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104115	104	104115	104	0.00
01/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104165	104	104165	104	0.00
01/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104065	104	104065	104	0.00
01/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1946	108.1936	108.1946	240.00
01/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105694	106	105694	106	0.00
01/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105644	106	105644	106	0.00
01/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105744	106	105744	106	0.00
01/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11			Bond Future	8.89	85.6409	8.8930	85.6409	0.00
01/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8057	8	8057	8	0.00
01/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7148	7	7148	7	0.00
01/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7601	8	7601	8	0.00
01/07/2011	R213 On 03-November-11			Bond Future	8.97	83.3655	8.9670	83.3655	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2138	2	2138	2	0.00
01/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1327	1	1327	1	0.00
01/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1731	2	1731	2	0.00
01/07/2011	R213 On 02-February-12			Bond Future	9.04	84.6346	9.0420	84.6346	0.00
01/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	62	0	62	0	0.00
01/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	717	1	717	1	0.00
01/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	326	0	326	0	0.00
01/07/2011	R213 On 03-May-12			Bond Future	9.12	82.3728	9.1170	82.3728	0.00
01/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1005	1	1005	1	0.00
01/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1378	1	1378	1	0.00
01/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	630	1	630	1	0.00
01/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
01/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
01/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
01/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
01/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
01/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
01/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 03-November-11	0.95	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
01/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
01/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
01/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
01/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
01/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
01/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
01/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	TRT1 On 04-August-11			Index Future	350.07	350.2640	350.0720	350.2640	100.00
01/07/2011	TRT1 On 03-November-11			Index Future	354.79	354.9880	354.7940	354.9880	0.00
04/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	AL7T On 04-August-11			Index Future	385.47	384.3020	385.4700	384.3020	46.00
04/07/2011	AL7T On 03-November-11			Index Future	391.24	390.0540	391.2380	390.0540	0.00
04/07/2011	ALBI On 04-August-11			Index Future	354.24	353.3070	354.2440	353.3070	998.00
04/07/2011	ALBI On 03-November-11			Index Future	359.54	358.5950	359.5440	358.5950	0.00
04/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0355	0.0388	0.0355	22,388.00
04/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.1020	0.0916	0.1020	21,898.00
04/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CRD1 On 04-August-11			Index Future	160.67	160.3330	160.6690	160.3330	2.00
04/07/2011	CRD1 On 03-November-11			Index Future	162.84	162.4960	162.8370	162.4960	0.00
04/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	GOVI On 04-August-11			GOVI	355.15	354.2300	355.1470	354.2300	180.00
04/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	71470	6	71470	6	0.00
04/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	71570	6	71570	6	0.00
04/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71370	6	71370	6	0.00
04/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11			GOVI	360.46	359.5320	360.4620	359.5320	0.00
04/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	34620	3	34620	3	0.00
04/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	34520	3	34520	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	34720	3	34720	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2011	IGOV On 04-August-11			Index Future	155.97	155.8170	155.9700	155.8170	69.00
04/07/2011	IGOV On 03-November-11			Index Future	158.30	158.1500	158.3040	158.1500	0.00
04/07/2011	ILBI On 04-August-11			Index Future	416.27	416.1480	416.2700	416.1480	0.00
04/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	5.6000	94.3800	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	0.00
04/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.2800	5.6900	94.2800	17,600.00
04/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2200	5.7600	94.2200	100.00
04/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1200	5.8400	94.1200	1,000.00
04/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0200	5.9600	94.0200	5,541.00
04/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6300	6.3300	93.6300	1,090.00
04/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2800	6.6900	93.2800	2,890.00
04/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0300	6.9500	93.0300	44,710.00
04/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7800	7.2100	92.7800	490.00
04/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.49	92.4800	7.4900	92.4800	290.00
04/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.1800	7.7800	92.1800	0.00
04/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	OTH1 On 04-August-11			Index Future	348.99	347.9480	348.9890	347.9480	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	OTH1 On 03-November-11			Index Future	354.21	353.1560	354.2110	353.1560	0.00
04/07/2011	R157 On 04-August-11			Bond Future	7.52	125.9916	7.5230	125.9916	5,510.00
04/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	470	0	470	0	1,000.00
04/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	570	1	570	1	0.00
04/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	382	0	382	0	0.00
04/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	105	0	105	0	1,320.00
04/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2626	2	2626	2	0.00
04/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	681	1	440.00
04/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1230	1	1230	1	0.00
04/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	152	0	152	0	440.00
04/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	14	0	14	0	1,320.00
04/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	380	0	380	0	0.00
04/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	668	1	668	1	0.00
04/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1377	2	1377	2	0.00
04/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	464	1	464	1	0.00
04/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	560	1	560	1	0.00
04/07/2011	R157 On 03-November-11			Bond Future	7.64	121.0464	7.6400	121.0464	3,358.00
04/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2481	2	0.00
04/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	2630	3	0.00
04/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2335	2	0.00
04/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	301	0	301	0	0.00
04/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	237	0	237	0	0.00
04/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	267	0	267	0	0.00
04/07/2011	R157 On 02-February-12			Bond Future	7.77	122.8907	7.7700	122.8907	0.00
04/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3029	3	0.00
04/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	2901	3	0.00
04/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3159	3	3159	3	0.00
04/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	523	1	523	1	0.00
04/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	599	1	599	1	0.00
04/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	560	1	560	1	0.00
04/07/2011	R157 On 03-May-12			Bond Future	7.92	117.9339	7.9210	117.9339	0.00
04/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2211	2	2211	2	0.00
04/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2113	2	2113	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2312	2	2312	2	0.00
04/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1112	1	1112	1	0.00
04/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1228	1	1228	1	0.00
04/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1169	1	1169	1	0.00
04/07/2011	R186 On 04-August-11			Bond Future	8.59	117.2580	8.5890	117.2580	11,226.00
04/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	313	0	313	0	0.00
04/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	406	0	406	0	0.00
04/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	237	0	237	0	0.00
04/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	519	0	519	0	600.00
04/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9820	10	9820	10	0.00
04/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1960	2	1960	2	200.00
04/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3644	3	3644	3	0.00
04/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	313	0	313	0	200.00
04/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	3	0	600.00
04/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	921	1	921	1	0.00
04/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3989	4	3989	4	0.00
04/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2804	3	2804	3	0.00
04/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3177	3	3177	3	0.00
04/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3573	4	3573	4	0.00
04/07/2011	R186 On 03-November-11			Bond Future	8.67	118.9943	8.6660	118.9943	13,563.00
04/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4772	5	4772	5	0.00
04/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5073	5	5073	5	0.00
04/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4481	4	4481	4	0.00
04/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3400	3	3400	3	5,600.00
04/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1895	2	1895	2	0.00
04/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2626	3	2626	3	0.00
04/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1597	2	1597	2	0.00
04/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1740	2	1740	2	0.00
04/07/2011	R186 On 02-February-12			Bond Future	8.74	115.5128	8.7440	115.5128	2,500.00
04/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5243	5	5243	5	0.00
04/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5512	5	5512	5	0.00
04/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4981	5	4981	5	0.00
04/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3131	3	3131	3	0.00

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04/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2780	3	2780	3	0.00
04/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2951	3	2951	3	0.00
04/07/2011	R186 On 03-May-12			Bond Future	8.83	117.2568	8.8270	117.2568	0.00
04/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5980	6	5980	6	0.00
04/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6228	6	6228	6	0.00
04/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5737	6	5737	6	0.00
04/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4648	5	4648	5	0.00
04/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4265	4	4265	4	0.00
04/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4453	5	4453	5	0.00
04/07/2011	R189 On 04-August-11			Bond Future	214.68	214.6888	214.6793	214.6888	0.00
04/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2679	3	2679	3	0.00
04/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2729	3	2729	3	0.00
04/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2629	3	2629	3	0.00
04/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11			Bond Future	235.16	235.1628	235.1613	235.1628	30.00
04/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3661	4	3661	4	0.00
04/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3611	4	3611	4	0.00
04/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3711	4	3711	4	0.00
04/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R201 On 04-August-11			Bond Future	7.14	105.8045	7.1360	105.8045	395.00
04/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	538	0	538	0	0.00
04/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	645	1	645	1	0.00
04/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	443	0	0.00
04/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	249	0	249	0	0.00
04/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	149	0	149	0	0.00
04/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	193	0	193	0	0.00
04/07/2011	R201 On 03-November-11			Bond Future	7.23	107.3706	7.2330	107.3706	853.00
04/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2282	2	2282	2	0.00
04/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2162	2	2162	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2403	2	2403	2	0.00
04/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	131	0	131	0	0.00
04/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	165	0	165	0	0.00
04/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	147	0	147	0	0.00
04/07/2011	R201 On 02-February-12			Bond Future	7.34	104.5962	7.3370	104.5962	0.00
04/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2599	2	2599	2	0.00
04/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2493	2	2493	2	0.00
04/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2708	3	2708	3	0.00
04/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	238	0	238	0	0.00
04/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	276	0	276	0	0.00
04/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	255	0	255	0	0.00
04/07/2011	R201 On 03-May-12			Bond Future	7.47	106.1753	7.4680	106.1753	0.00
04/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1548	1	1548	1	0.00
04/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1475	1	1475	1	0.00
04/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1623	2	1623	2	0.00
04/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	835	1	835	1	0.00
04/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	923	1	923	1	0.00
04/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	878	1	878	1	0.00
04/07/2011	R202 On 04-August-11			Bond Future	174.55	174.5464	174.5450	174.5464	21,108.00
04/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173545	174	173545	174	0.00
04/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173495	173	173495	173	0.00
04/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173595	174	173595	174	0.00
04/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1307	177.1287	177.1307	400.00
04/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176629	177	176629	177	0.00
04/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176579	177	176579	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176679	177	176679	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R203 On 04-August-11			Bond Future	8.14	103.6452	8.1360	103.6452	824.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	363	0	363	0	0.00
04/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	287	0	287	0	0.00
04/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	454	0	454	0	0.00
04/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	864	1	864	1	0.00
04/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1175	1	1175	1	0.00
04/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1012	1	1012	1	0.00
04/07/2011	R203 On 03-November-11			Bond Future	8.25	101.0194	8.2470	101.0194	1,624.00
04/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2012	2	2012	2	0.00
04/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2160	2	2160	2	0.00
04/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1869	2	1869	2	0.00
04/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	946	1	946	1	0.00
04/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	787	1	787	1	0.00
04/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	864	1	864	1	0.00
04/07/2011	R203 On 02-February-12			Bond Future	8.37	102.5562	8.3660	102.5562	0.00
04/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2882	3	2882	3	0.00
04/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3025	3	3025	3	0.00
04/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2742	3	2742	3	0.00
04/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1290	1	1290	1	0.00
04/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1143	1	1143	1	0.00
04/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1214	1	1214	1	0.00
04/07/2011	R203 On 03-May-12			Bond Future	8.50	99.9421	8.4960	99.9421	0.00
04/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2790	3	2790	3	0.00
04/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2666	3	2666	3	0.00
04/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2917	3	2917	3	0.00
04/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1649	2	1649	2	0.00
04/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1813	2	1813	2	0.00
04/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1729	2	1729	2	0.00
04/07/2011	R204 On 04-August-11			Bond Future	8.33	99.0730	8.3290	99.0730	70.00
04/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	152	0	152	0	0.00
04/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	202	0	202	0	0.00
04/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	112	0	112	0	0.00
04/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2172	2	2172	2	0.00
04/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1713	2	1713	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1937	2	1937	2	0.00
04/07/2011	R204 On 03-November-11			Bond Future	8.43	100.5397	8.4330	100.5397	2,131.00
04/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2558	2	2558	2	0.00
04/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	2	2390	2	0.00
04/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2731	3	2731	3	0.00
04/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	847	1	847	1	0.00
04/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	1015	1	1015	1	0.00
04/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	928	1	928	1	0.00
04/07/2011	R204 On 02-February-12			Bond Future	8.54	98.0390	8.5410	98.0390	0.00
04/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3441	3	3441	3	0.00
04/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3275	3	3275	3	0.00
04/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3610	3	3610	3	0.00
04/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1092	1	1092	1	0.00
04/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1245	1	1245	1	0.00
04/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1166	1	1166	1	0.00
04/07/2011	R204 On 03-May-12			Bond Future	8.66	99.5165	8.6600	99.5165	0.00
04/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2898	3	2898	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3032	3	3032	3	0.00
04/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2766	3	2766	3	0.00
04/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2572	3	2572	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2355	2	2355	2	0.00
04/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	3	2462	3	0.00
04/07/2011	R206 On 04-August-11			Bond Future	6.93	101.6637	6.9330	101.6637	9,866.00
04/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	347	0	347	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	285	0	285	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	417	0	417	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	158	0	158	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	247	0	247	0	0.00
04/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	198	0	198	0	0.00
04/07/2011	R206 On 03-November-11			Bond Future	7.04	103.1674	7.0350	103.1674	0.00
04/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1545	1	1545	1	0.00
04/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1629	2	1629	2	0.00
04/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1461	1	1461	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	138	0	138	0	0.00
04/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	109	0	109	0	0.00
04/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	123	0	123	0	0.00
04/07/2011	R206 On 02-February-12			Bond Future	7.15	100.9751	7.1520	100.9751	0.00
04/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1720	2	1720	2	0.00
04/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1793	2	1793	2	0.00
04/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1650	2	1650	2	0.00
04/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	237	0	237	0	0.00
04/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	205	0	205	0	0.00
04/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	219	0	219	0	0.00
04/07/2011	R206 On 03-May-12			Bond Future	7.32	102.4998	7.3220	102.4998	0.00
04/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	908	1	908	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	863	1	863	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	955	1	955	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	599	1	599	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	663	1	663	1	0.00
04/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	630	1	630	1	0.00
04/07/2011	R207 On 04-August-11			Bond Future	8.39	93.4729	8.3850	93.4729	5,725.00
04/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	441	0	0.00
04/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	549	0	549	0	0.00
04/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	348	0	0.00
04/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1410	2	1410	2	0.00
04/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1035	1	1035	1	0.00
04/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1215	1	1215	1	0.00
04/07/2011	R207 On 03-November-11			Bond Future	8.48	94.8582	8.4770	94.8582	600.00
04/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2600	2	2600	2	0.00
04/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2421	2	2421	2	0.00
04/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2778	3	2778	3	0.00
04/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1006	1	1006	1	0.00
04/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1193	1	1193	1	0.00
04/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1099	1	1099	1	0.00
04/07/2011	R207 On 02-February-12			Bond Future	8.57	92.6637	8.5740	92.6637	0.00
04/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3558	3	3558	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3384	3	3384	3	0.00
04/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3736	4	3736	4	0.00
04/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1209	1	1209	1	0.00
04/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1381	1	1381	1	0.00
04/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1293	1	1293	1	0.00
04/07/2011	R207 On 03-May-12			Bond Future	8.68	94.0633	8.6820	94.0633	0.00
04/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3061	3	3061	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3204	3	3204	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2920	3	2920	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2826	3	2826	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2587	3	2587	3	0.00
04/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2705	3	2705	3	0.00
04/07/2011	R208 On 04-August-11			Bond Future	8.42	91.2773	8.4230	91.2773	1,361.00
04/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	430	0	430	0	0.00
04/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	536	0	536	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	341	0	341	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1703	2	1703	2	0.00
04/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1284	1	1284	1	0.00
04/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1485	2	1485	2	0.00
04/07/2011	R208 On 03-November-11			Bond Future	8.51	89.2317	8.5090	89.2317	5,997.00
04/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2572	2	2572	2	0.00
04/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2760	3	2760	3	0.00
04/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2390	2	2390	2	0.00
04/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1270	1	1270	1	0.00
04/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1060	1	1060	1	0.00
04/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1161	1	1161	1	0.00
04/07/2011	R208 On 02-February-12			Bond Future	8.60	90.5891	8.5970	90.5891	0.00
04/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3803	4	3803	4	0.00
04/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3991	4	3991	4	0.00
04/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3619	3	3619	3	0.00
04/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1609	2	1609	2	0.00
04/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1422	2	1422	2	0.00
04/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1513	2	1513	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R208 On 03-May-12			Bond Future	8.69	88.5575	8.6930	88.5575	0.00
04/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4016	4	4016	4	0.00
04/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3849	4	3849	4	0.00
04/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4187	4	4187	4	0.00
04/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2203	2	2203	2	0.00
04/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2415	3	2415	3	0.00
04/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2307	2	2307	2	0.00
04/07/2011	R209 On 04-August-11			Bond Future	8.90	75.7469	8.8950	75.7469	0.00
04/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	199	0	199	0	0.00
04/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	262	0	262	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	148	0	148	0	0.00
04/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	8	8507	8	0.00
04/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	2	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3753	4	3753	4	0.00
04/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3033	3	3033	3	0.00
04/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3385	4	3385	4	0.00
04/07/2011	R209 On 03-November-11			Bond Future	8.96	73.7209	8.9610	73.7209	1,315.00
04/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1718	2	1718	2	0.00
04/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1565	2	1565	2	0.00
04/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1882	2	1882	2	0.00
04/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3139	3	3139	3	0.00
04/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3620	4	3620	4	0.00
04/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3372	4	3372	4	0.00
04/07/2011	R209 On 02-February-12			Bond Future	9.03	74.8415	9.0270	74.8415	0.00
04/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3335	3	3335	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3147	3	3147	3	0.00
04/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3528	3	3528	3	0.00
04/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3353	3	3353	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3736	4	3736	4	0.00
04/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3541	4	3541	4	0.00
04/07/2011	R209 On 03-May-12			Bond Future	9.10	72.8291	9.0960	72.8291	0.00
04/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3788	4	3788	4	0.00
04/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3974	4	3974	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3608	4	3608	4	0.00
04/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4718	5	4718	5	0.00
04/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4321	4	4321	4	0.00
04/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4514	5	4514	5	0.00
04/07/2011	R210 On 04-August-11			Bond Future	130.93	130.9283	130.9276	130.9283	425.00
04/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24928	25	24928	25	0.00
04/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24978	25	24978	25	0.00
04/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24878	25	24878	25	0.00
04/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0372	108.0347	108.0372	0.00
04/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106535	107	106535	107	0.00
04/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106485	106	106485	106	0.00
04/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106585	107	106585	107	0.00
04/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6366	109.6337	109.6366	529.00
04/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108384	108	108384	108	0.00
04/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108334	108	108334	108	0.00
04/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108434	108	108434	108	0.00
04/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6151	106.6144	106.6151	3,852.00
04/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104114	104	0.00
04/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104164	104	0.00
04/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104064	104	0.00
04/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1936	108.1924	108.1936	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	105692	106	0.00
04/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	105642	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	105742	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11			Bond Future	8.86	85.6887	8.8570	85.6887	0.00
04/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6860	7	6860	7	0.00
04/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7769	8	7769	8	0.00
04/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7313	8	7313	8	0.00
04/07/2011	R213 On 03-November-11			Bond Future	8.93	83.4125	8.9290	83.4125	0.00
04/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1838	2	1838	2	0.00
04/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1028	1	1028	1	0.00
04/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1432	2	1432	2	0.00
04/07/2011	R213 On 02-February-12			Bond Future	9.00	84.6887	9.0040	84.6887	0.00
04/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	357	0	357	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	422	1	422	1	0.00
04/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	31	0	31	0	0.00
04/07/2011	R213 On 03-May-12			Bond Future	9.08	82.4261	9.0780	82.4261	0.00
04/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1304	1	1304	1	0.00
04/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1677	1	1677	1	0.00
04/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	928	1	928	1	0.00
04/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
04/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
04/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
04/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
04/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	TRT1 On 04-August-11			Index Future	351.00	350.0720	350.9960	350.0720	100.00
04/07/2011	TRT1 On 03-November-11			Index Future	355.73	354.7940	355.7320	354.7940	0.00
05/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	AL7T On 04-August-11			Index Future	385.60	385.4700	385.5970	385.4700	46.00
05/07/2011	AL7T On 03-November-11			Index Future	391.37	391.2380	391.3660	391.2380	0.00
05/07/2011	ALBI On 04-August-11			Index Future	354.30	354.2440	354.3010	354.2440	998.00
05/07/2011	ALBI On 03-November-11			Index Future	359.60	359.5440	359.6030	359.5440	0.00
05/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0388	0.0388	0.0388	22,388.00
05/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0916	0.0953	0.0916	21,898.00
05/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CRD1 On 04-August-11			Index Future	160.69	160.6690	160.6920	160.6690	2.00
05/07/2011	CRD1 On 03-November-11			Index Future	162.86	162.8370	162.8610	162.8370	0.00
05/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	GOVI On 04-August-11			GOVI	355.20	355.1470	355.2030	355.1470	180.00
05/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	72030	7	72030	7	0.00
05/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	72130	7	72130	7	0.00
05/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71930	7	71930	7	0.00
05/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11			GOVI	360.52	360.4620	360.5180	360.4620	0.00
05/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	35180	3	35180	3	0.00
05/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	35080	3	35080	3	0.00
05/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	35280	3	35280	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2011	IGOV On 04-August-11			Index Future	156.00	155.9700	156.0040	155.9700	73.00
05/07/2011	IGOV On 03-November-11			Index Future	158.34	158.3040	158.3380	158.3040	0.00
05/07/2011	ILBI On 04-August-11			Index Future	416.38	416.2700	416.3780	416.2700	0.00
05/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.4000	5.5970	94.4000	5,000.00
05/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3700	5.6280	94.3700	0.00
05/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.3100	5.6860	94.3100	17,600.00
05/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2400	5.7550	94.2400	100.00
05/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1600	5.8360	94.1600	1,000.00
05/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0400	5.9550	94.0400	5,541.00
05/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.32	93.6700	6.3210	93.6700	1,090.00
05/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.68	93.3100	6.6800	93.3100	2,890.00
05/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0500	6.9490	93.0500	44,710.00
05/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.20	92.7900	7.1970	92.7900	490.00
05/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.5100	7.4960	92.5100	290.00
05/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
05/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	OTH1 On 04-August-11			Index Future	349.06	348.9890	349.0580	348.9890	3.00
05/07/2011	OTH1 On 03-November-11			Index Future	354.28	354.2110	354.2800	354.2110	0.00
05/07/2011	R157 On 04-August-11			Bond Future	7.52	126.1558	7.5220	126.1558	6,040.00
05/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	463	0	463	0	1,000.00
05/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	563	1	563	1	0.00
05/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	375	0	375	0	0.00
05/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	101	0	101	0	1,320.00
05/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2628	3	2628	3	0.00
05/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	675	1	675	1	440.00
05/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1227	1	1227	1	0.00
05/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	145	0	145	0	440.00
05/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	12	0	12	0	1,320.00
05/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	370	0	370	0	0.00
05/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	657	1	657	1	0.00
05/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1369	1	1369	1	0.00
05/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	454	0	454	0	0.00
05/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	549	1	549	1	0.00
05/07/2011	R157 On 03-November-11			Bond Future	7.64	121.2152	7.6390	121.2152	3,358.00
05/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2481	2	0.00
05/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	2630	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2335	2	0.00
05/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	297	0	297	0	0.00
05/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	233	0	233	0	0.00
05/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	263	0	263	0	0.00
05/07/2011	R157 On 02-February-12			Bond Future	7.77	123.0619	7.7690	123.0619	0.00
05/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3029	3	0.00
05/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	2901	3	0.00
05/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3158	3	3158	3	0.00
05/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	519	1	519	1	0.00
05/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	595	1	595	1	0.00
05/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	556	1	556	1	0.00
05/07/2011	R157 On 03-May-12			Bond Future	7.92	118.1058	7.9190	118.1058	0.00
05/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2212	2	2212	2	0.00
05/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2114	2	2114	2	0.00
05/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2313	2	2313	2	0.00
05/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1107	1	1107	1	0.00
05/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1223	1	1223	1	0.00
05/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1163	1	1163	1	0.00
05/07/2011	R186 On 04-August-11			Bond Future	8.59	117.5497	8.5880	117.5497	11,226.00
05/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	300	0	300	0	0.00
05/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	392	0	392	0	0.00
05/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	226	0	226	0	0.00
05/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	504	1	504	1	600.00
05/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9829	10	9829	10	0.00
05/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1944	2	1944	2	200.00
05/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3638	4	3638	4	0.00
05/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	298	0	298	0	200.00
05/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	3	0	600.00
05/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	895	1	895	1	0.00
05/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3969	4	3969	4	0.00
05/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2779	3	2779	3	0.00
05/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3154	3	3154	3	0.00
05/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3551	4	3551	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R186 On 03-November-11			Bond Future	8.67	119.2900	8.6650	119.2900	13,563.00
05/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4767	5	4767	5	0.00
05/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5068	5	5068	5	0.00
05/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4475	4	4475	4	0.00
05/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3393	3	3393	3	5,600.00
05/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	997	0	997	0	0.00
05/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5376	0	5376	0	0.00
05/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1706	0	1706	0	0.00
05/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2463	0	2463	0	0.00
05/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3535	0	3535	0	0.00
05/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1450	0	1450	0	0.00
05/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4676	0	4676	0	0.00
05/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6404	0	6404	0	0.00
05/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1880	2	1880	2	0.00
05/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2610	3	2610	3	0.00
05/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1583	2	1583	2	0.00
05/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1726	2	1726	2	0.00
05/07/2011	R186 On 02-February-12			Bond Future	8.74	115.8121	8.7430	115.8121	2,500.00
05/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5240	5	5240	5	0.00
05/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5508	6	5508	6	0.00
05/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4977	5	4977	5	0.00
05/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3118	3	3118	3	0.00
05/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2767	3	2767	3	0.00
05/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2939	3	2939	3	0.00
05/07/2011	R186 On 03-May-12			Bond Future	8.83	117.5593	8.8260	117.5593	0.00
05/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5977	6	5977	6	0.00
05/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6225	6	6225	6	0.00
05/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5734	6	5734	6	0.00
05/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4636	5	4636	5	0.00
05/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4253	4	4253	4	0.00
05/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4441	4	4441	4	0.00
05/07/2011	R189 On 04-August-11			Bond Future	214.67	214.6793	214.6699	214.6793	0.00
05/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2670	3	2670	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2720	3	2720	3	0.00
05/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2620	3	2620	3	0.00
05/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11			Bond Future	235.38	235.1613	235.3825	235.1613	30.00
05/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3883	4	3883	4	0.00
05/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3833	4	3833	4	0.00
05/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3933	4	3933	4	0.00
05/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R201 On 04-August-11			Bond Future	7.13	105.9318	7.1300	105.9318	395.00
05/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	545	1	545	1	0.00
05/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	653	1	653	1	0.00
05/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	448	0	448	0	0.00
05/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	236	0	236	0	0.00
05/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	139	0	139	0	0.00
05/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	182	0	182	0	0.00
05/07/2011	R201 On 03-November-11			Bond Future	7.23	107.5001	7.2260	107.5001	953.00
05/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2298	2	2298	2	0.00
05/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2418	2	2418	2	0.00
05/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2177	2	2177	2	0.00
05/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	160	0	160	0	0.00
05/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	126	0	126	0	0.00
05/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	143	0	143	0	0.00
05/07/2011	R201 On 02-February-12			Bond Future	7.33	104.7289	7.3300	104.7289	0.00
05/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2612	3	2612	3	0.00
05/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2507	2	2507	2	0.00
05/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2721	3	2721	3	0.00
05/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	232	0	232	0	0.00
05/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	272	0	272	0	0.00
05/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	250	0	250	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R201 On 03-May-12			Bond Future	7.46	106.3089	7.4600	106.3089	0.00
05/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1557	2	1557	2	0.00
05/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1484	1	1484	1	0.00
05/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1632	2	1632	2	0.00
05/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	824	1	824	1	0.00
05/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	913	1	913	1	0.00
05/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	868	1	868	1	0.00
05/07/2011	R202 On 04-August-11			Bond Future	174.54	174.5450	174.5438	174.5450	21,108.00
05/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173544	174	173544	174	0.00
05/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173494	173	173494	173	0.00
05/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173594	174	173594	174	0.00
05/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1287	177.1273	177.1287	400.00
05/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176627	177	176627	177	0.00
05/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176577	177	176577	177	0.00
05/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176677	177	176677	177	0.00
05/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R203 On 04-August-11			Bond Future	8.14	103.8445	8.1400	103.8445	824.00
05/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	347	0	347	0	0.00
05/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	272	0	272	0	0.00
05/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	436	0	436	0	0.00
05/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	865	1	865	1	0.00
05/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1179	1	1179	1	0.00
05/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1015	1	1015	1	0.00
05/07/2011	R203 On 03-November-11			Bond Future	8.25	101.2203	8.2510	101.2203	1,624.00
05/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1995	2	1995	2	0.00
05/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1852	2	1852	2	0.00
05/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2143	2	2143	2	0.00
05/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	788	1	788	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	948	1	948	1	0.00
05/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	865	1	865	1	0.00
05/07/2011	R203 On 02-February-12			Bond Future	8.37	102.7622	8.3700	102.7622	0.00
05/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2866	3	2866	3	0.00
05/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3009	3	3009	3	0.00
05/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2727	3	2727	3	0.00
05/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1292	1	1292	1	0.00
05/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1144	1	1144	1	0.00
05/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1216	1	1216	1	0.00
05/07/2011	R203 On 03-May-12			Bond Future	8.50	100.1521	8.5010	100.1521	0.00
05/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2774	3	2774	3	0.00
05/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2650	3	2650	3	0.00
05/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2901	3	2901	3	0.00
05/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1654	2	1654	2	0.00
05/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1818	2	1818	2	0.00
05/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1734	2	1734	2	0.00
05/07/2011	R204 On 04-August-11			Bond Future	8.32	99.2926	8.3170	99.2926	70.00
05/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	155	0	155	0	0.00
05/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	207	0	207	0	0.00
05/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	114	0	114	0	0.00
05/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2109	2	2109	2	0.00
05/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1653	2	1653	2	0.00
05/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1875	2	1875	2	0.00
05/07/2011	R204 On 03-November-11			Bond Future	8.42	100.7628	8.4210	100.7628	2,131.00
05/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2593	3	2593	3	0.00
05/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2768	3	2768	3	0.00
05/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2424	2	2424	2	0.00
05/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	986	1	986	1	0.00
05/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	821	1	821	1	0.00
05/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	900	1	900	1	0.00
05/07/2011	R204 On 02-February-12			Bond Future	8.53	98.2650	8.5280	98.2650	0.00
05/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3481	3	3481	3	0.00
05/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3314	3	3314	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3651	4	3651	4	0.00
05/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1067	1	1067	1	0.00
05/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1219	1	1219	1	0.00
05/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1141	1	1141	1	0.00
05/07/2011	R204 On 03-May-12			Bond Future	8.65	99.7494	8.6470	99.7494	0.00
05/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2927	3	2927	3	0.00
05/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3063	3	3063	3	0.00
05/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2795	3	2795	3	0.00
05/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2538	3	2538	3	0.00
05/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2322	2	2322	2	0.00
05/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2428	2	2428	2	0.00
05/07/2011	R206 On 04-August-11			Bond Future	6.92	101.7701	6.9210	101.7701	9,866.00
05/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	359	0	359	0	0.00
05/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	295	0	295	0	0.00
05/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	431	0	431	0	0.00
05/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	145	0	145	0	0.00
05/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	231	0	231	0	0.00
05/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	184	0	184	0	0.00
05/07/2011	R206 On 03-November-11			Bond Future	7.02	103.2757	7.0220	103.2757	0.00
05/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1566	2	1566	2	0.00
05/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1481	1	1481	1	0.00
05/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1650	2	1650	2	0.00
05/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	103	0	103	0	0.00
05/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	132	0	132	0	0.00
05/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	118	0	118	0	0.00
05/07/2011	R206 On 02-February-12			Bond Future	7.14	101.0858	7.1380	101.0858	0.00
05/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1739	2	1739	2	0.00
05/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1812	2	1812	2	0.00
05/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1668	2	1668	2	0.00
05/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	230	0	230	0	0.00
05/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	198	0	198	0	0.00
05/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	213	0	213	0	0.00
05/07/2011	R206 On 03-May-12			Bond Future	7.31	102.6108	7.3050	102.6108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	922	1	922	1	0.00
05/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	876	1	876	1	0.00
05/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	969	1	969	1	0.00
05/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	586	1	586	1	0.00
05/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	649	1	649	1	0.00
05/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	617	1	617	1	0.00
05/07/2011	R207 On 04-August-11			Bond Future	8.38	93.7404	8.3790	93.7404	5,725.00
05/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	441	0	0.00
05/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	551	1	551	1	0.00
05/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	348	0	0.00
05/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1376	1	1376	1	0.00
05/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1003	1	1003	1	0.00
05/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1180	1	1180	1	0.00
05/07/2011	R207 On 03-November-11			Bond Future	8.47	95.1298	8.4710	95.1298	600.00
05/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2614	3	2614	3	0.00
05/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2794	3	2794	3	0.00
05/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2435	2	2435	2	0.00
05/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1174	1	1174	1	0.00
05/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	989	1	989	1	0.00
05/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1080	1	1080	1	0.00
05/07/2011	R207 On 02-February-12			Bond Future	8.57	92.9387	8.5670	92.9387	0.00
05/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3579	4	3579	4	0.00
05/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3404	3	3404	3	0.00
05/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3758	4	3758	4	0.00
05/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1193	1	1193	1	0.00
05/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1363	1	1363	1	0.00
05/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1276	1	1276	1	0.00
05/07/2011	R207 On 03-May-12			Bond Future	8.68	94.3409	8.6750	94.3409	0.00
05/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3076	3	3076	3	0.00
05/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3220	3	3220	3	0.00
05/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2935	3	2935	3	0.00
05/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2804	3	2804	3	0.00
05/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2567	3	2567	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2683	3	2683	3	0.00
05/07/2011	R208 On 04-August-11			Bond Future	8.42	91.5249	8.4220	91.5249	1,361.00
05/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	420	0	420	0	0.00
05/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	525	1	525	1	0.00
05/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	331	0	331	0	0.00
05/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1687	2	1687	2	0.00
05/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1267	1	1267	1	0.00
05/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1469	1	1469	1	0.00
05/07/2011	R208 On 03-November-11			Bond Future	8.51	89.4855	8.5080	89.4855	5,997.00
05/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2569	3	2569	3	0.00
05/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2757	3	2757	3	0.00
05/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2386	2	2386	2	0.00
05/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	528	0	528	0	0.00
05/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	959	0	959	0	0.00
05/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1439	0	1439	0	0.00
05/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3152	0	3152	0	0.00
05/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	872	0	872	0	0.00
05/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2081	0	2081	0	0.00
05/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2805	0	2805	0	0.00
05/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1260	1	1260	1	0.00
05/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3908	0	3908	0	0.00
05/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1051	1	1051	1	0.00
05/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1152	1	1152	1	0.00
05/07/2011	R208 On 02-February-12			Bond Future	8.60	90.8486	8.5960	90.8486	0.00
05/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3801	4	3801	4	0.00
05/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3989	4	3989	4	0.00
05/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3618	4	3618	4	0.00
05/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1602	2	1602	2	0.00
05/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1415	1	1415	1	0.00
05/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1505	2	1505	2	0.00
05/07/2011	R208 On 03-May-12			Bond Future	8.69	88.8220	8.6920	88.8220	0.00
05/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4015	4	4015	4	0.00
05/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3847	4	3847	4	0.00

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05/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4185	4	4185	4	0.00
05/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2196	2	2196	2	0.00
05/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2407	2	2407	2	0.00
05/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2300	2	2300	2	0.00
05/07/2011	R209 On 04-August-11			Bond Future	8.90	75.9880	8.8950	75.9880	0.00
05/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	189	0	189	0	0.00
05/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	250	0	250	0	0.00
05/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	140	0	140	0	0.00
05/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	9	8507	9	0.00
05/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	2	0	0.00
05/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3745	4	3745	4	0.00
05/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3021	3	3021	3	0.00
05/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3375	3	3375	3	0.00
05/07/2011	R209 On 03-November-11			Bond Future	8.96	73.9666	8.9600	73.9666	1,315.00
05/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1712	2	1712	2	0.00
05/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1558	2	1558	2	0.00
05/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1875	2	1875	2	0.00
05/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3124	3	3124	3	0.00
05/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3605	4	3605	4	0.00
05/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3358	3	3358	3	0.00
05/07/2011	R209 On 02-February-12			Bond Future	9.03	75.0917	9.0260	75.0917	0.00
05/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3331	3	3331	3	0.00
05/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3143	3	3143	3	0.00
05/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3524	4	3524	4	0.00
05/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3342	3	3342	3	0.00
05/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3725	4	3725	4	0.00
05/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3529	4	3529	4	0.00
05/07/2011	R209 On 03-May-12			Bond Future	9.10	73.0836	9.0960	73.0836	0.00
05/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3781	4	3781	4	0.00
05/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3967	4	3967	4	0.00
05/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3602	4	3602	4	0.00
05/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4712	5	4712	5	0.00
05/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4314	4	4314	4	0.00

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05/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4507	5	4507	5	0.00
05/07/2011	R210 On 04-August-11			Bond Future	130.75	130.9276	130.7516	130.9276	425.00
05/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24752	25	24752	25	0.00
05/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24802	25	24802	25	0.00
05/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24702	25	24702	25	0.00
05/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0347	108.0324	108.0347	0.00
05/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106532	107	106532	107	0.00
05/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106482	106	106482	106	0.00
05/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106582	107	106582	107	0.00
05/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6337	109.6313	109.6337	529.00
05/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108381	108	108381	108	0.00
05/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108331	108	108331	108	0.00
05/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108431	108	108431	108	0.00
05/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6144	106.6138	106.6144	3,852.00
05/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104114	104	0.00
05/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104164	104	0.00
05/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104064	104	0.00
05/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1924	108.1917	108.1924	240.00
05/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	105692	106	0.00
05/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	105642	106	0.00
05/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	105742	106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11			Bond Future	8.85	85.9761	8.8510	85.9761	0.00
05/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6812	7	6812	7	0.00
05/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7721	8	7721	8	0.00
05/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7265	7	7265	7	0.00
05/07/2011	R213 On 03-November-11			Bond Future	8.92	83.7118	8.9230	83.7118	0.00
05/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1791	2	1791	2	0.00
05/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	981	1	981	1	0.00
05/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1384	1	1384	1	0.00
05/07/2011	R213 On 02-February-12			Bond Future	9.00	84.9836	8.9980	84.9836	0.00
05/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	16	0	16	0	0.00
05/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	403	0	403	0	0.00
05/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	375	0	375	0	0.00
05/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12			Bond Future	9.07	82.7245	9.0720	82.7245	0.00
05/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1350	1	1350	1	0.00
05/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1723	2	1723	2	0.00
05/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	974	1	974	1	0.00
05/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11			Bond Future	0.10	174.4540	0.1030	174.4540	0.00
05/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00

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05/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
05/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
05/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
05/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
05/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
05/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
05/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.5273	0.7700	109.5273	0.00
05/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
05/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
05/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
05/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8462	2.0290	106.8462	0.00
05/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
05/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
05/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
05/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.4299	1.9190	108.4299	0.00
05/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
05/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
05/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
05/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00

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05/07/2011	TRT1 On 04-August-11			Index Future	351.05	350.9960	351.0470	350.9960	100.00
05/07/2011	TRT1 On 03-November-11			Index Future	355.79	355.7320	355.7850	355.7320	0.00
06/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	AL7T On 04-August-11			Index Future	386.59	385.5970	386.5870	385.5970	46.00
06/07/2011	AL7T On 03-November-11			Index Future	392.37	391.3660	392.3710	391.3660	0.00
06/07/2011	ALBI On 04-August-11			Index Future	355.09	354.3010	355.0850	354.3010	998.00
06/07/2011	ALBI On 03-November-11			Index Future	360.40	359.6030	360.3980	359.6030	0.00
06/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0388	0.0373	0.0388	22,388.00
06/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0953	0.1016	0.0953	21,898.00
06/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CRD1 On 04-August-11			Index Future	160.83	160.6920	160.8250	160.6920	2.00
06/07/2011	CRD1 On 03-November-11			Index Future	163.00	162.8610	162.9960	162.8610	0.00
06/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	GOVI On 04-August-11			GOVI	355.96	355.2030	355.9620	355.2030	180.00
06/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	79620	7	79620	7	0.00
06/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	79720	7	79720	7	0.00
06/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	79520	7	79520	7	0.00
06/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11			GOVI	361.29	360.5180	361.2880	360.5180	0.00
06/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	42880	4	42880	4	0.00
06/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	42780	4	42780	4	0.00
06/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	42980	4	42980	4	0.00
06/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2011	IGOV On 04-August-11			Index Future	155.87	156.0040	155.8720	156.0040	73.00
06/07/2011	IGOV On 03-November-11			Index Future	158.20	158.3380	158.2040	158.3380	0.00
06/07/2011	ILBI On 04-August-11			Index Future	416.19	416.3780	416.1920	416.3780	0.00
06/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.59	94.4030	5.5900	94.4030	5,000.00
06/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.62	94.3720	5.6170	94.3720	0.00
06/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.3140	5.6700	94.3140	17,600.00
06/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.73	94.2450	5.7340	94.2450	100.00
06/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.82	94.1640	5.8150	94.1640	1,000.00
06/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.94	94.0450	5.9350	94.0450	5,541.00
06/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.6790	6.2880	93.6790	1,090.00
06/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3200	6.6470	93.3200	2,890.00
06/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.92	93.0510	6.9200	93.0510	44,710.00
06/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.18	92.8030	7.1750	92.8030	490.00
06/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.46	92.5040	7.4620	92.5040	290.00
06/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.75	92.2200	7.7500	92.2200	0.00
06/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN05 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
06/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	OTH1 On 04-August-11			Index Future	349.97	349.0580	349.9700	349.0580	3.00
06/07/2011	OTH1 On 03-November-11			Index Future	355.21	354.2800	355.2060	354.2800	0.00
06/07/2011	R157 On 04-August-11			Bond Future	7.49	126.1597	7.4870	126.1597	6,041.00
06/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	523	0	523	0	1,000.00
06/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	632	1	632	1	0.00
06/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	427	0	427	0	0.00
06/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	119	0	119	0	1,320.00
06/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2762	3	2762	3	0.00
06/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	752	1	752	1	440.00
06/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1333	1	1333	1	0.00
06/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	114	0	114	0	440.00
06/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	9	0	9	0	1,320.00
06/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	310	0	310	0	0.00
06/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	572	1	572	1	0.00
06/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1250	1	1250	1	0.00
06/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	385	0	385	0	0.00
06/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	472	1	472	1	0.00
06/07/2011	R157 On 03-November-11			Bond Future	7.60	121.2189	7.6020	121.2189	3,358.00
06/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2590	2	2590	2	0.00
06/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2741	3	2741	3	0.00
06/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2441	2	2441	2	0.00
06/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	267	0	267	0	0.00
06/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	208	0	208	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	236	0	236	0	0.00
06/07/2011	R157 On 02-February-12			Bond Future	7.73	123.0654	7.7280	123.0654	0.00
06/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3133	3	3133	3	0.00
06/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3003	3	3003	3	0.00
06/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3264	3	3264	3	0.00
06/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	484	1	484	1	0.00
06/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	557	1	557	1	0.00
06/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	520	1	520	1	0.00
06/07/2011	R157 On 03-May-12			Bond Future	7.88	118.1122	7.8750	118.1122	0.00
06/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2296	2	2296	2	0.00
06/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2195	2	2195	2	0.00
06/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2399	2	2399	2	0.00
06/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1052	1	1052	1	0.00
06/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1164	1	1164	1	0.00
06/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1107	1	1107	1	0.00
06/07/2011	R186 On 04-August-11			Bond Future	8.54	117.5591	8.5400	117.5591	11,226.00
06/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	370	0	370	0	0.00
06/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	479	0	479	0	0.00
06/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	281	0	281	0	0.00
06/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	610	1	610	1	600.00
06/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10281	10	10281	10	0.00
06/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2219	2	2219	2	200.00
06/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4013	4	4013	4	0.00
06/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	219	0	219	0	200.00
06/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	1	0	600.00
06/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	716	1	716	1	0.00
06/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3570	4	3570	4	0.00
06/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2432	3	2432	3	0.00
06/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2787	3	2787	3	0.00
06/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3167	4	3167	4	0.00
06/07/2011	R186 On 03-November-11			Bond Future	8.62	119.2992	8.6160	119.2992	13,563.00
06/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5065	5	5065	5	0.00
06/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5375	5	5375	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4763	4	4763	4	0.00
06/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3638	3	3638	3	5,600.00
06/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1102	1	1102	1	0.00
06/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5692	5	5692	5	0.00
06/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1862	2	1862	2	0.00
06/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2664	2	2664	2	0.00
06/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3281	4	3281	4	0.00
06/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1311	1	1311	1	0.00
06/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4377	5	4377	5	0.00
06/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6054	6	6054	6	0.00
06/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1713	2	1713	2	0.00
06/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2400	3	2400	3	0.00
06/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1435	2	1435	2	0.00
06/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1569	2	1569	2	0.00
06/07/2011	R186 On 02-February-12			Bond Future	8.69	115.8212	8.6920	115.8212	2,500.00
06/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5517	5	5517	5	0.00
06/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5794	6	5794	6	0.00
06/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5247	5	5247	5	0.00
06/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2923	3	2923	3	0.00
06/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2588	3	2588	3	0.00
06/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2751	3	2751	3	0.00
06/07/2011	R186 On 03-May-12			Bond Future	8.77	117.5683	8.7730	117.5683	0.00
06/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6242	6	6242	6	0.00
06/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6496	6	6496	6	0.00
06/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5992	6	5992	6	0.00
06/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4420	5	4420	5	0.00
06/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4050	4	4050	4	0.00
06/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4232	4	4232	4	0.00
06/07/2011	R189 On 04-August-11			Bond Future	214.64	214.6699	214.6418	214.6699	0.00
06/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2642	3	2642	3	0.00
06/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2692	3	2692	3	0.00
06/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2592	3	2592	3	0.00
06/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11			Bond Future	235.15	235.3825	235.1550	235.3825	30.00
06/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3655	4	3655	4	0.00
06/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3605	4	3605	4	0.00
06/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3705	4	3705	4	0.00
06/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R201 On 04-August-11			Bond Future	7.10	105.9500	7.0960	105.9500	395.00
06/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	612	1	612	1	0.00
06/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	726	1	726	1	0.00
06/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	508	0	508	0	0.00
06/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	193	0	193	0	0.00
06/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	109	0	109	0	0.00
06/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	146	0	146	0	0.00
06/07/2011	R201 On 03-November-11			Bond Future	7.19	107.5199	7.1890	107.5199	953.00
06/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2386	2	2386	2	0.00
06/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2508	2	2508	2	0.00
06/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2264	2	2264	2	0.00
06/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	143	0	143	0	0.00
06/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	112	0	112	0	0.00
06/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	127	0	127	0	0.00
06/07/2011	R201 On 02-February-12			Bond Future	7.29	104.7471	7.2890	104.7471	0.00
06/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2699	3	2699	3	0.00
06/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2592	3	2592	3	0.00
06/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2810	3	2810	3	0.00
06/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	215	0	215	0	0.00
06/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	250	0	250	0	0.00
06/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	230	0	230	0	0.00
06/07/2011	R201 On 03-May-12			Bond Future	7.42	106.3280	7.4150	106.3280	0.00
06/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1620	2	1620	2	0.00
06/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1545	1	1545	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
06/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1697	2	1697	2	0.00
06/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	782	1	782	1	0.00
06/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	867	1	867	1	0.00
06/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	823	1	823	1	0.00
06/07/2011	R202 On 04-August-11			Bond Future	174.54	174.5438	174.5405	174.5438	21,108.00
06/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173541	174	173541	174	0.00
06/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173491	173	173491	173	0.00
06/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173591	174	173591	174	0.00
06/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11			Bond Future	177.12	177.1273	177.1234	177.1273	400.00
06/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176623	177	176623	177	0.00
06/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176573	177	176573	177	0.00
06/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176673	177	176673	177	0.00
06/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R203 On 04-August-11			Bond Future	8.10	103.8255	8.0960	103.8255	824.00
06/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	413	0	413	0	0.00
06/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	327	0	327	0	0.00
06/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	514	0	514	0	0.00
06/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	733	1	733	1	0.00
06/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1025	1	1025	1	0.00
06/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	871	1	871	1	0.00
06/07/2011	R203 On 03-November-11			Bond Future	8.20	101.2020	8.2040	101.2020	1,624.00
06/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2129	2	2129	2	0.00
06/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1981	2	1981	2	0.00
06/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2283	2	2283	2	0.00
06/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	713	1	713	1	0.00
06/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	861	1	861	1	0.00
06/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	784	1	784	1	0.00
06/07/2011	R203 On 02-February-12			Bond Future	8.32	102.7447	8.3210	102.7447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3002	3	3002	3	0.00
06/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3148	3	3148	3	0.00
06/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2859	3	2859	3	0.00
06/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1209	1	1209	1	0.00
06/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1068	1	1068	1	0.00
06/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1137	1	1137	1	0.00
06/07/2011	R203 On 03-May-12			Bond Future	8.45	100.1311	8.4480	100.1311	0.00
06/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2903	3	2903	3	0.00
06/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2776	3	2776	3	0.00
06/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3033	3	3033	3	0.00
06/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1563	2	1563	2	0.00
06/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1721	2	1721	2	0.00
06/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1640	2	1640	2	0.00
06/07/2011	R204 On 04-August-11			Bond Future	8.26	99.3570	8.2630	99.3570	70.00
06/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	202	0	202	0	0.00
06/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	265	0	265	0	0.00
06/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	150	0	150	0	0.00
06/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1855	2	1855	2	0.00
06/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1421	2	1421	2	0.00
06/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1632	2	1632	2	0.00
06/07/2011	R204 On 03-November-11			Bond Future	8.36	100.8252	8.3640	100.8252	2,131.00
06/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2790	3	2790	3	0.00
06/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2972	3	2972	3	0.00
06/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2614	2	2614	2	0.00
06/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	879	1	879	1	0.00
06/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	728	1	728	1	0.00
06/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	800	1	800	1	0.00
06/07/2011	R204 On 02-February-12			Bond Future	8.47	98.3304	8.4690	98.3304	0.00
06/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3682	3	3682	3	0.00
06/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3510	3	3510	3	0.00
06/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3857	4	3857	4	0.00
06/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	976	1	976	1	0.00
06/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1117	1	1117	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
06/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1045	1	1045	1	0.00
06/07/2011	R204 On 03-May-12			Bond Future	8.58	99.8126	8.5840	99.8126	0.00
06/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3092	3	3092	3	0.00
06/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3232	3	3232	3	0.00
06/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2955	3	2955	3	0.00
06/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2391	3	2391	3	0.00
06/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2184	2	2184	2	0.00
06/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2286	2	2286	2	0.00
06/07/2011	R206 On 04-August-11			Bond Future	6.88	101.7967	6.8810	101.7967	9,866.00
06/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	411	0	411	0	0.00
06/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	341	0	341	0	0.00
06/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	489	0	489	0	0.00
06/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	114	0	114	0	0.00
06/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	188	0	188	0	0.00
06/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	147	0	147	0	0.00
06/07/2011	R206 On 03-November-11			Bond Future	6.98	103.3018	6.9770	103.3018	0.00
06/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1641	2	1641	2	0.00
06/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1555	1	1555	1	0.00
06/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1728	2	1728	2	0.00
06/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	91	0	91	0	0.00
06/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	115	0	115	0	0.00
06/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	103	0	103	0	0.00
06/07/2011	R206 On 02-February-12			Bond Future	7.09	101.1108	7.0860	101.1108	0.00
06/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1813	2	1813	2	0.00
06/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1887	2	1887	2	0.00
06/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1740	2	1740	2	0.00
06/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	209	0	209	0	0.00
06/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	180	0	180	0	0.00
06/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	194	0	194	0	0.00
06/07/2011	R206 On 03-May-12			Bond Future	7.25	102.6374	7.2460	102.6374	0.00
06/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	974	1	974	1	0.00
06/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	927	1	927	1	0.00
06/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1023	1	1023	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
06/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	548	1	548	1	0.00
06/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	608	1	608	1	0.00
06/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	577	1	577	1	0.00
06/07/2011	R207 On 04-August-11			Bond Future	8.34	93.7746	8.3350	93.7746	5,725.00
06/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	523	0	523	0	0.00
06/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	648	1	648	1	0.00
06/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	416	0	416	0	0.00
06/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1193	1	1193	1	0.00
06/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	849	1	849	1	0.00
06/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1011	1	1011	1	0.00
06/07/2011	R207 On 03-November-11			Bond Future	8.43	95.1631	8.4250	95.1631	600.00
06/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2776	3	2776	3	0.00
06/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2961	3	2961	3	0.00
06/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2590	2	2590	2	0.00
06/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1073	1	1073	1	0.00
06/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	900	1	900	1	0.00
06/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	986	1	986	1	0.00
06/07/2011	R207 On 02-February-12			Bond Future	8.52	92.9765	8.5200	92.9765	0.00
06/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3747	4	3747	4	0.00
06/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3567	3	3567	3	0.00
06/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3930	4	3930	4	0.00
06/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1111	1	1111	1	0.00
06/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1272	1	1272	1	0.00
06/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1189	1	1189	1	0.00
06/07/2011	R207 On 03-May-12			Bond Future	8.63	94.3777	8.6250	94.3777	0.00
06/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3214	3	3214	3	0.00
06/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3362	3	3362	3	0.00
06/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3069	3	3069	3	0.00
06/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2675	3	2675	3	0.00
06/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2446	3	2446	3	0.00
06/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2558	3	2558	3	0.00
06/07/2011	R208 On 04-August-11			Bond Future	8.37	91.5310	8.3680	91.5310	1,361.00
06/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	518	0	518	0	0.00

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06/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	641	1	641	1	0.00
06/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	413	0	413	0	0.00
06/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1442	2	1442	2	0.00
06/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1056	1	1056	1	0.00
06/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1239	1	1239	1	0.00
06/07/2011	R208 On 03-November-11			Bond Future	8.45	89.4914	8.4530	89.4914	5,997.00
06/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2773	3	2773	3	0.00
06/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2970	3	2970	3	0.00
06/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2583	2	2583	2	0.00
06/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	599	1	599	1	0.00
06/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1069	1	1069	1	0.00
06/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1584	1	1584	1	0.00
06/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3379	3	3379	3	0.00
06/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	773	1	773	1	0.00
06/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1900	2	1900	2	0.00
06/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2589	3	2589	3	0.00
06/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1131	1	1131	1	0.00
06/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3653	4	3653	4	0.00
06/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	938	1	938	1	0.00
06/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1030	1	1030	1	0.00
06/07/2011	R208 On 02-February-12			Bond Future	8.54	90.8544	8.5390	90.8544	0.00
06/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4016	4	4016	4	0.00
06/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4209	4	4209	4	0.00
06/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3827	4	3827	4	0.00
06/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1481	2	1481	2	0.00
06/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1305	1	1305	1	0.00
06/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1390	2	1390	2	0.00
06/07/2011	R208 On 03-May-12			Bond Future	8.63	88.8276	8.6320	88.8276	0.00
06/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4218	4	4218	4	0.00
06/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4045	4	4045	4	0.00
06/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4393	4	4393	4	0.00
06/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2064	2	2064	2	0.00
06/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2266	2	2266	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2164	2	2164	2	0.00
06/07/2011	R209 On 04-August-11			Bond Future	8.85	75.9880	8.8520	75.9880	0.00
06/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	227	0	227	0	0.00
06/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	300	0	300	0	0.00
06/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	169	0	169	0	0.00
06/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8842	9	8842	9	0.00
06/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	1	0	0.00
06/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3438	4	3438	4	0.00
06/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2735	3	2735	3	0.00
06/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3077	3	3077	3	0.00
06/07/2011	R209 On 03-November-11			Bond Future	8.92	73.9743	8.9170	73.9743	1,315.00
06/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1842	2	1842	2	0.00
06/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1680	2	1680	2	0.00
06/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	2014	2	2014	2	0.00
06/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2931	3	2931	3	0.00
06/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3395	4	3395	4	0.00
06/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3156	3	3156	3	0.00
06/07/2011	R209 On 02-February-12			Bond Future	8.98	75.0993	8.9810	75.0993	0.00
06/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3502	3	3502	3	0.00
06/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3308	3	3308	3	0.00
06/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3701	4	3701	4	0.00
06/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3175	3	3175	3	0.00
06/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3546	4	3546	4	0.00
06/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3357	4	3357	4	0.00
06/07/2011	R209 On 03-May-12			Bond Future	9.05	73.0836	9.0490	73.0836	0.00
06/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3954	4	3954	4	0.00
06/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4145	4	4145	4	0.00
06/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3769	4	3769	4	0.00
06/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4524	5	4524	5	0.00
06/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4137	4	4137	4	0.00
06/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4326	5	4326	5	0.00
06/07/2011	R210 On 04-August-11			Bond Future	130.75	130.7516	130.7497	130.7516	425.00
06/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24750	25	24750	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
06/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24800	25	24800	25	0.00
06/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24700	25	24700	25	0.00
06/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0324	108.0252	108.0324	0.00
06/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106525	107	106525	107	0.00
06/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106475	106	106475	106	0.00
06/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106575	107	106575	107	0.00
06/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11			Bond Future	109.62	109.6313	109.6239	109.6313	529.00
06/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108374	108	108374	108	0.00
06/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108424	108	108424	108	0.00
06/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108324	108	108324	108	0.00
06/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 04-August-11			Bond Future	106.32	106.6138	106.3201	106.6138	3,852.00
06/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	103820	104	103820	104	0.00
06/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	103870	104	103870	104	0.00
06/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103770	104	103770	104	0.00
06/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 03-November-11			Bond Future	107.89	108.1917	107.8936	108.1917	240.00
06/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105394	106	105394	106	0.00
06/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105344	106	105344	106	0.00
06/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105444	106	105444	106	0.00
06/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	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
06/07/2011	R213 On 04-August-11			Bond Future	8.82	86.0242	8.8190	86.0242	0.00
06/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6555	7	6555	7	0.00
06/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7464	8	7464	8	0.00
06/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7008	7	7008	7	0.00
06/07/2011	R213 On 03-November-11			Bond Future	8.89	83.7592	8.8900	83.7592	0.00
06/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1530	2	1530	2	0.00
06/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	719	1	719	1	0.00
06/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1123	1	1123	1	0.00
06/07/2011	R213 On 02-February-12			Bond Future	8.96	85.0303	8.9630	85.0303	0.00
06/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	289	0	289	0	0.00
06/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	677	0	677	0	0.00
06/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	102	0	102	0	0.00
06/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12			Bond Future	9.04	82.7706	9.0360	82.7706	0.00
06/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1627	1	1627	1	0.00
06/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2000	2	2000	2	0.00
06/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1251	1	1251	1	0.00
06/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 04-August-11			Bond Future	0.10	174.4540	0.1030	174.4540	0.00
06/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
06/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
06/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
06/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
06/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
06/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
06/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
06/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.5273	0.7700	109.5273	0.00
06/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
06/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
06/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
06/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8462	2.0290	106.8462	0.00
06/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
06/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
06/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
06/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.4299	1.9190	108.4299	0.00
06/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
06/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
06/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
06/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	TRT1 On 04-August-11			Index Future	351.79	351.0470	351.7850	351.0470	100.00
06/07/2011	TRT1 On 03-November-11			Index Future	356.53	355.7850	356.5340	355.7850	0.00
07/07/2011	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
07/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	AL7T On 04-August-11			Index Future	387.63	386.5870	387.6330	386.5870	46.00
07/07/2011	AL7T On 03-November-11			Index Future	393.43	392.3710	393.4330	392.3710	0.00
07/07/2011	ALBI On 04-August-11			Index Future	356.04	355.0850	356.0360	355.0850	998.00
07/07/2011	ALBI On 03-November-11			Index Future	361.36	360.3980	361.3630	360.3980	0.00
07/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0373	0.0433	0.0373	22,388.00
07/07/2011	CAAE On 19-September-11			Can-Do Future	0.08	0.1016	0.0800	0.1016	21,898.00
07/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	CRD1 On 04-August-11			Index Future	161.09	160.8250	161.0860	160.8250	2.00
07/07/2011	CRD1 On 03-November-11			Index Future	163.26	162.9960	163.2610	162.9960	0.00
07/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	GOVI On 04-August-11			GOVI	356.87	355.9620	356.8670	355.9620	180.00
07/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	88670	8	88670	8	0.00
07/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	88570	8	88570	8	0.00
07/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	88770	8	88770	8	0.00
07/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 03-November-11			GOVI	362.21	361.2880	362.2060	361.2880	0.00
07/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	52060	4	52060	4	0.00
07/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	51960	4	51960	4	0.00
07/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	52160	4	52160	4	0.00
07/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
07/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2011	IGOV On 04-August-11			Index Future	155.81	155.8720	155.8090	155.8720	73.00
07/07/2011	IGOV On 03-November-11			Index Future	158.14	158.2040	158.1400	158.2040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	ILBI On 04-August-11			Index Future	416.11	416.1920	416.1110	416.1920	0.00
07/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.59	94.4100	5.5850	94.4100	5,000.00
07/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.3830	5.6030	94.3830	0.00
07/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3300	5.6480	94.3300	17,600.00
07/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.69	94.2660	5.6940	94.2660	100.00
07/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.77	94.1850	5.7730	94.1850	1,000.00
07/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.88	94.0650	5.8840	94.0650	5,541.00
07/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.23	93.7120	6.2290	93.7120	1,090.00
07/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.60	93.3530	6.6000	93.3530	2,890.00
07/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.89	93.0800	6.8920	93.0800	44,710.00
07/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.15	92.8250	7.1490	92.8250	490.00
07/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.45	92.5380	7.4490	92.5380	290.00
07/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.76	92.2500	7.7600	92.2500	0.00
07/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2011	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
07/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2011	OTH1 On 04-August-11			Index Future	351.17	349.9700	351.1720	349.9700	3.00
07/07/2011	OTH1 On 03-November-11			Index Future	356.43	355.2060	356.4260	355.2060	0.00
07/07/2011	R157 On 04-August-11			Bond Future	7.45	126.2967	7.4500	126.2967	9,956.00
07/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	593	1	593	1	1,000.00
07/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	711	1	711	1	0.00
07/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	487	0	487	0	0.00
07/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	141	0	141	0	1,320.00
07/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	840	1	840	1	440.00
07/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1451	1	1451	1	0.00
07/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2904	3	2904	3	0.00
07/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	5	0	5	0	1,320.00
07/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	87	0	87	0	440.00
07/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	253	0	253	0	0.00
07/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	487	1	487	1	0.00
07/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1127	1	1127	1	0.00
07/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	319	0	319	0	0.00
07/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	397	0	397	0	0.00
07/07/2011	R157 On 03-November-11			Bond Future	7.56	121.3549	7.5620	121.3549	3,358.00
07/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2710	3	2710	3	0.00
07/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2559	2	2559	2	0.00
07/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2864	3	2864	3	0.00
07/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	184	0	184	0	0.00
07/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	238	0	238	0	0.00
07/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	209	0	209	0	0.00
07/07/2011	R157 On 02-February-12			Bond Future	7.69	123.2060	7.6850	123.2060	0.00
07/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3244	3	3244	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
07/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3378	3	3378	3	0.00
07/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3112	3	3112	3	0.00
07/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	518	1	518	1	0.00
07/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	450	0	450	0	0.00
07/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	483	1	483	1	0.00
07/07/2011	R157 On 03-May-12			Bond Future	7.83	118.2525	7.8270	118.2525	0.00
07/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2390	2	2390	2	0.00
07/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2287	2	2287	2	0.00
07/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2495	2	2495	2	0.00
07/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	995	1	995	1	0.00
07/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1102	1	1102	1	0.00
07/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1048	1	1048	1	0.00
07/07/2011	R186 On 04-August-11			Bond Future	8.49	118.0129	8.4890	118.0129	11,576.00
07/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	461	0	461	0	0.00
07/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	591	0	591	0	0.00
07/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	354	0	354	0	0.00
07/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	745	1	745	1	600.00
07/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2541	2	2541	2	200.00
07/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4433	4	4433	4	0.00
07/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10766	10	10766	10	0.00
07/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	1	0	600.00
07/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	154	0	154	0	200.00
07/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	554	1	554	1	0.00
07/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3158	4	3158	4	0.00
07/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2082	2	2082	2	0.00
07/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2414	3	2414	3	0.00
07/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2773	3	2773	3	0.00
07/07/2011	R186 On 03-November-11			Bond Future	8.56	119.7541	8.5620	119.7541	13,623.00
07/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5408	5	5408	5	0.00
07/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5729	5	5729	5	0.00
07/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	5095	5	5095	5	0.00
07/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3924	4	3924	4	5,600.00
07/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1229	0	1229	0	1,275.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	2047	0	2047	0	425.00
07/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2900	0	2900	0	0.00
07/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	6056	0	6056	0	0.00
07/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1170	0	1170	0	1,275.00
07/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3013	0	3013	0	425.00
07/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4058	0	4058	0	0.00
07/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5677	0	5677	0	0.00
07/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1541	2	1541	2	0.00
07/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2182	2	2182	2	0.00
07/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1285	1	1285	1	0.00
07/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1408	2	1408	2	0.00
07/07/2011	R186 On 02-February-12			Bond Future	8.64	116.2861	8.6370	116.2861	2,500.00
07/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5829	6	5829	6	0.00
07/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5550	5	5550	5	0.00
07/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	6113	6	6113	6	0.00
07/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2402	3	2402	3	0.00
07/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2722	3	2722	3	0.00
07/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2558	3	2558	3	0.00
07/07/2011	R186 On 03-May-12			Bond Future	8.72	118.0423	8.7160	118.0423	0.00
07/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6536	6	6536	6	0.00
07/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6797	6	6797	6	0.00
07/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6280	6	6280	6	0.00
07/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4195	4	4195	4	0.00
07/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3838	4	3838	4	0.00
07/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4013	4	4013	4	0.00
07/07/2011	R189 On 04-August-11			Bond Future	214.63	214.6418	214.6324	214.6418	0.00
07/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2632	3	2632	3	0.00
07/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2682	3	2682	3	0.00
07/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2582	3	2582	3	0.00
07/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R197 On 04-August-11			Bond Future	235.15	235.1550	235.1534	235.1550	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3653	4	3653	4	0.00
07/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3603	4	3603	4	0.00
07/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3703	4	3703	4	0.00
07/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R201 On 04-August-11			Bond Future	7.06	106.0532	7.0640	106.0532	395.00
07/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	679	1	679	1	0.00
07/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	568	1	568	1	0.00
07/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	799	1	799	1	0.00
07/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	85	0	85	0	0.00
07/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	156	0	156	0	0.00
07/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	116	0	116	0	0.00
07/07/2011	R201 On 03-November-11			Bond Future	7.15	107.6243	7.1540	107.6243	953.00
07/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2472	2	2472	2	0.00
07/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2348	2	2348	2	0.00
07/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2595	3	2595	3	0.00
07/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	100	0	100	0	0.00
07/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	128	0	128	0	0.00
07/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	114	0	114	0	0.00
07/07/2011	R201 On 02-February-12			Bond Future	7.25	104.8540	7.2510	104.8540	0.00
07/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2781	3	2781	3	0.00
07/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2892	3	2892	3	0.00
07/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2673	3	2673	3	0.00
07/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	231	0	231	0	0.00
07/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	197	0	197	0	0.00
07/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	213	0	213	0	0.00
07/07/2011	R201 On 03-May-12			Bond Future	7.37	106.4355	7.3720	106.4355	0.00
07/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1682	2	1682	2	0.00
07/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1605	2	1605	2	0.00
07/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1760	2	1760	2	0.00
07/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	742	1	742	1	0.00
07/07/2011	R201 On 03-May-12	7.70	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
07/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	782	1	782	1	0.00
07/07/2011	R202 On 04-August-11			Bond Future	174.26	174.5405	174.2598	174.5405	21,108.00
07/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173260	174	173260	174	0.00
07/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173210	173	173210	173	0.00
07/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173310	174	173310	174	0.00
07/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 03-November-11			Bond Future	176.84	177.1234	176.8384	177.1234	400.00
07/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176338	177	176338	177	0.00
07/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176288	177	176288	177	0.00
07/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176388	177	176388	177	0.00
07/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R203 On 04-August-11			Bond Future	8.05	104.0348	8.0490	104.0348	824.00
07/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	496	0	496	0	0.00
07/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	610	1	610	1	0.00
07/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	396	0	396	0	0.00
07/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	870	1	870	1	0.00
07/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	605	1	605	1	0.00
07/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	730	1	730	1	0.00
07/07/2011	R203 On 03-November-11			Bond Future	8.16	101.4171	8.1550	101.4171	1,624.00
07/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2275	2	2275	2	0.00
07/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2434	2	2434	2	0.00
07/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2121	2	2121	2	0.00
07/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	777	1	777	1	0.00
07/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	639	1	639	1	0.00
07/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	705	1	705	1	0.00
07/07/2011	R203 On 02-February-12			Bond Future	8.27	102.9599	8.2690	102.9599	0.00
07/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3151	3	3151	3	0.00
07/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3004	3	3004	3	0.00
07/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3301	3	3301	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
07/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	992	1	992	1	0.00
07/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1125	1	1125	1	0.00
07/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1057	1	1057	1	0.00
07/07/2011	R203 On 03-May-12			Bond Future	8.39	100.3542	8.3930	100.3542	0.00
07/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3041	3	3041	3	0.00
07/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2910	3	2910	3	0.00
07/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3174	3	3174	3	0.00
07/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1471	2	1471	2	0.00
07/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1622	2	1622	2	0.00
07/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1546	2	1546	2	0.00
07/07/2011	R204 On 04-August-11			Bond Future	8.22	99.6474	8.2160	99.6474	220.00
07/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	250	0	250	0	0.00
07/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	189	0	189	0	0.00
07/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	326	0	326	0	0.00
07/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1228	1	1228	1	0.00
07/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1640	2	1640	2	0.00
07/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1426	2	1426	2	0.00
07/07/2011	R204 On 03-November-11			Bond Future	8.32	101.1222	8.3150	101.1222	2,131.00
07/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2966	3	2966	3	0.00
07/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2784	3	2784	3	0.00
07/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3153	3	3153	3	0.00
07/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	653	1	653	1	0.00
07/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	793	1	793	1	0.00
07/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	720	1	720	1	0.00
07/07/2011	R204 On 02-February-12			Bond Future	8.42	98.6279	8.4170	98.6279	0.00
07/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3864	4	3864	4	0.00
07/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4043	4	4043	4	0.00
07/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3688	4	3688	4	0.00
07/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1032	1	1032	1	0.00
07/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	899	1	899	1	0.00
07/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	963	1	963	1	0.00
07/07/2011	R204 On 03-May-12			Bond Future	8.53	100.1196	8.5300	100.1196	0.00
07/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3238	3	3238	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
07/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3382	3	3382	3	0.00
07/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3098	3	3098	3	0.00
07/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2270	2	2270	2	0.00
07/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2070	2	2070	2	0.00
07/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2168	2	2168	2	0.00
07/07/2011	R206 On 04-August-11			Bond Future	6.85	101.8856	6.8490	101.8856	9,866.00
07/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	455	0	455	0	0.00
07/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	538	0	538	0	0.00
07/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	380	0	380	0	0.00
07/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	156	0	156	0	0.00
07/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	92	0	92	0	0.00
07/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	120	0	120	0	0.00
07/07/2011	R206 On 03-November-11			Bond Future	6.94	103.3922	6.9410	103.3922	0.00
07/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1703	2	1703	2	0.00
07/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1790	2	1790	2	0.00
07/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1615	2	1615	2	0.00
07/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	103	0	103	0	0.00
07/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	81	0	81	0	0.00
07/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	92	0	92	0	0.00
07/07/2011	R206 On 02-February-12			Bond Future	7.05	101.2039	7.0450	101.2039	0.00
07/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1871	2	1871	2	0.00
07/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1798	2	1798	2	0.00
07/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1947	2	1947	2	0.00
07/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	167	0	167	0	0.00
07/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	193	0	193	0	0.00
07/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	179	0	179	0	0.00
07/07/2011	R206 On 03-May-12			Bond Future	7.20	102.7299	7.1980	102.7299	0.00
07/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1018	1	1018	1	0.00
07/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	969	1	969	1	0.00
07/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1067	1	1067	1	0.00
07/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	517	1	517	1	0.00
07/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	575	1	575	1	0.00
07/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	546	1	546	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
07/07/2011	R207 On 04-August-11			Bond Future	8.29	94.0260	8.2940	94.0260	6,115.00
07/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	610	1	610	1	0.00
07/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	490	0	490	0	0.00
07/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	749	1	749	1	0.00
07/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	715	1	715	1	0.00
07/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1032	1	1032	1	0.00
07/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	863	1	863	1	0.00
07/07/2011	R207 On 03-November-11			Bond Future	8.38	95.4192	8.3820	95.4192	600.00
07/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2932	3	2932	3	0.00
07/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2741	3	2741	3	0.00
07/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3123	3	3123	3	0.00
07/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	821	1	821	1	0.00
07/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	983	1	983	1	0.00
07/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	902	1	902	1	0.00
07/07/2011	R207 On 02-February-12			Bond Future	8.48	93.2309	8.4750	93.2309	0.00
07/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3912	4	3912	4	0.00
07/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4099	4	4099	4	0.00
07/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3728	4	3728	4	0.00
07/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1188	1	1188	1	0.00
07/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1036	1	1036	1	0.00
07/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1110	1	1110	1	0.00
07/07/2011	R207 On 03-May-12			Bond Future	8.58	94.6407	8.5780	94.6407	0.00
07/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3348	3	3348	3	0.00
07/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3499	3	3499	3	0.00
07/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3199	3	3199	3	0.00
07/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2557	3	2557	3	0.00
07/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2335	2	2335	2	0.00
07/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2444	3	2444	3	0.00
07/07/2011	R208 On 04-August-11			Bond Future	8.32	91.8585	8.3220	91.8585	1,511.00
07/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	615	1	615	1	0.00
07/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	753	1	753	1	0.00
07/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	495	0	495	0	0.00
07/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1244	1	1244	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
07/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	887	1	887	1	0.00
07/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1056	1	1056	1	0.00
07/07/2011	R208 On 03-November-11			Bond Future	8.41	89.8175	8.4050	89.8175	6,037.00
07/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2959	3	2959	3	0.00
07/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3162	3	3162	3	0.00
07/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2762	3	2762	3	0.00
07/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	666	0	666	0	1,995.00
07/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3584	0	3584	0	0.00
07/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1172	0	1172	0	665.00
07/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1718	0	1718	0	0.00
07/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1748	0	1748	0	665.00
07/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	692	0	692	0	1,995.00
07/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2406	0	2406	0	0.00
07/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1024	1	1024	1	0.00
07/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3434	0	3434	0	0.00
07/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	844	1	844	1	0.00
07/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	931	1	931	1	0.00
07/07/2011	R208 On 02-February-12			Bond Future	8.49	91.1845	8.4880	91.1845	0.00
07/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4214	4	4214	4	0.00
07/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4020	4	4020	4	0.00
07/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4411	4	4411	4	0.00
07/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1210	1	1210	1	0.00
07/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1378	1	1378	1	0.00
07/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1292	1	1292	1	0.00
07/07/2011	R208 On 03-May-12			Bond Future	8.58	89.1667	8.5800	89.1667	0.00
07/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4398	4	4398	4	0.00
07/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4222	4	4222	4	0.00
07/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4578	4	4578	4	0.00
07/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1954	2	1954	2	0.00
07/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2148	2	2148	2	0.00
07/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2049	2	2049	2	0.00
07/07/2011	R209 On 04-August-11			Bond Future	8.81	76.3245	8.8060	76.3245	0.00
07/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	278	0	278	0	0.00

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07/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	364	0	364	0	0.00
07/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	209	0	209	0	0.00
07/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	9205	9	9205	9	0.00
07/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	1	0	0.00
07/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3115	3	3115	3	0.00
07/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2436	3	2436	3	0.00
07/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	2765	3	2765	3	0.00
07/07/2011	R209 On 03-November-11			Bond Future	8.87	74.3066	8.8690	74.3066	1,315.00
07/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1997	2	1997	2	0.00
07/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	2179	2	2179	2	0.00
07/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1826	2	1826	2	0.00
07/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3167	3	3167	3	0.00
07/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2722	3	2722	3	0.00
07/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	2937	3	2937	3	0.00
07/07/2011	R209 On 02-February-12			Bond Future	8.93	75.4429	8.9330	75.4429	0.00
07/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3692	4	3692	4	0.00
07/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3898	4	3898	4	0.00
07/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3492	3	3492	3	0.00
07/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3361	4	3361	4	0.00
07/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3003	3	3003	3	0.00
07/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3177	3	3177	3	0.00
07/07/2011	R209 On 03-May-12			Bond Future	9.00	73.4378	8.9990	73.4378	0.00
07/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	4145	4	4145	4	0.00
07/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4342	4	4342	4	0.00
07/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3955	4	3955	4	0.00
07/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4330	5	4330	5	0.00
07/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	3955	4	3955	4	0.00
07/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4137	4	4137	4	0.00
07/07/2011	R210 On 04-August-11			Bond Future	130.57	130.7497	130.5742	130.7497	425.00
07/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24574	25	24574	25	0.00
07/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24624	25	24624	25	0.00
07/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24524	25	24524	25	0.00
07/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00

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07/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 04-August-11			Bond Future	108.08	108.0252	108.0788	108.0252	0.00
07/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106579	107	106579	107	0.00
07/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106529	106	106529	106	0.00
07/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106629	107	106629	107	0.00
07/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 03-November-11			Bond Future	109.68	109.6239	109.6782	109.6239	529.00
07/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108428	108	108428	108	0.00
07/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108478	108	108478	108	0.00
07/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108378	108	108378	108	0.00
07/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 04-August-11			Bond Future	106.32	106.3201	106.3195	106.3201	3,852.00
07/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	103820	104	103820	104	0.00
07/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	103870	104	103870	104	0.00
07/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103770	104	103770	104	0.00
07/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 03-November-11			Bond Future	107.89	107.8936	107.8929	107.8936	240.00
07/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105393	105	105393	105	0.00
07/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105343	105	105343	105	0.00
07/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105443	105	105443	105	0.00
07/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 04-August-11			Bond Future	8.77	86.2812	8.7720	86.2812	0.00
07/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 04-August-11	8.05	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
07/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7084	7	7084	7	0.00
07/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6176	7	6176	7	0.00
07/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	6628	7	6628	7	0.00
07/07/2011	R213 On 03-November-11			Bond Future	8.84	84.0206	8.8420	84.0206	0.00
07/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1147	2	1147	2	0.00
07/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	337	1	337	1	0.00
07/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	741	1	741	1	0.00
07/07/2011	R213 On 02-February-12			Bond Future	8.91	85.3036	8.9140	85.3036	0.00
07/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	674	0	674	0	0.00
07/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	1062	1	1062	1	0.00
07/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	283	0	283	0	0.00
07/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-May-12			Bond Future	8.99	83.0478	8.9850	83.0478	0.00
07/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	2022	2	2022	2	0.00
07/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1646	1	1646	1	0.00
07/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2395	2	2395	2	0.00
07/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
07/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
07/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
07/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
07/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
07/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
07/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
07/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
07/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
07/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
07/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
07/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
07/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
07/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
07/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
07/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
07/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
07/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
07/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
07/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	TRT1 On 04-August-11			Index Future	352.63	351.7850	352.6330	351.7850	100.00
07/07/2011	TRT1 On 03-November-11			Index Future	357.39	356.5340	357.3940	356.5340	0.00
08/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	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
08/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	AL7T On 04-August-11			Index Future	388.03	387.6330	388.0270	387.6330	46.00
08/07/2011	AL7T On 03-November-11			Index Future	393.83	393.4330	393.8320	393.4330	0.00
08/07/2011	ALBI On 04-August-11			Index Future	356.35	356.0360	356.3540	356.0360	998.00
08/07/2011	ALBI On 03-November-11			Index Future	361.69	361.3630	361.6850	361.3630	0.00
08/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	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
08/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	CAAD On 19-September-11			Can-Do Future	0.09	0.0433	0.0885	0.0433	22,388.00
08/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0800	0.0895	0.0800	21,898.00
08/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	CRD1 On 04-August-11			Index Future	161.21	161.0860	161.2130	161.0860	2.00
08/07/2011	CRD1 On 03-November-11			Index Future	163.39	163.2610	163.3900	163.2610	0.00
08/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	GOVI On 04-August-11			GOVI	357.19	356.8670	357.1850	356.8670	180.00
08/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	91850	9	91850	9	0.00
08/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	91950	9	91950	9	0.00
08/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	91750	9	91750	9	0.00
08/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 03-November-11			GOVI	362.53	362.2060	362.5280	362.2060	0.00
08/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	55280	5	55280	5	0.00
08/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	55180	5	55180	5	0.00
08/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	55380	5	55380	5	0.00
08/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
08/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2011	IGOV On 04-August-11			Index Future	155.70	155.8090	155.7030	155.8090	73.00
08/07/2011	IGOV On 03-November-11			Index Future	158.03	158.1400	158.0330	158.1400	0.00
08/07/2011	ILBI On 04-August-11			Index Future	415.67	416.1110	415.6740	416.1110	0.00
08/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/07/2011	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
08/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4150	5.5800	94.4150	5,000.00
08/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.61	94.3970	5.6100	94.3970	0.00
08/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3520	5.6500	94.3520	17,600.00
08/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.70	94.3060	5.7000	94.3060	100.00
08/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.77	94.2270	5.7700	94.2270	1,000.00
08/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.89	94.1160	5.8900	94.1160	5,541.00
08/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.24	93.7710	6.2400	93.7710	1,090.00
08/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.59	93.4000	6.5900	93.4000	2,890.00
08/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.88	93.1080	6.8800	93.1080	44,710.00
08/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.14	92.8510	7.1400	92.8510	490.00
08/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.43	92.5510	7.4300	92.5510	290.00
08/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.71	92.2400	7.7100	92.2400	0.00
08/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00

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08/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2011	OTH1 On 04-August-11			Index Future	351.49	351.1720	351.4860	351.1720	3.00
08/07/2011	OTH1 On 03-November-11			Index Future	356.74	356.4260	356.7440	356.4260	0.00
08/07/2011	R157 On 04-August-11			Bond Future	7.43	126.4418	7.4330	126.4418	8,156.00
08/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	623	1	623	1	1,000.00
08/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	745	1	745	1	0.00
08/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	513	0	513	0	0.00
08/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	149	0	149	0	1,320.00
08/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2969	3	2969	3	0.00
08/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	879	1	879	1	440.00
08/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1504	1	1504	1	0.00
08/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	73	0	73	0	440.00
08/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	4	0	4	0	1,320.00
08/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	225	0	225	0	0.00
08/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	446	0	446	0	0.00
08/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1069	1	1069	1	0.00
08/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	287	0	287	0	0.00
08/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	360	0	360	0	0.00
08/07/2011	R157 On 03-November-11			Bond Future	7.54	121.5021	7.5440	121.5021	3,358.00
08/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2764	3	2764	3	0.00
08/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2919	3	2919	3	0.00
08/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2611	3	2611	3	0.00
08/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	223	0	223	0	0.00
08/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	173	0	173	0	0.00
08/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	197	0	197	0	0.00
08/07/2011	R157 On 02-February-12			Bond Future	7.67	123.3538	7.6650	123.3538	0.00
08/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3295	3	3295	3	0.00
08/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3162	3	3162	3	0.00
08/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3430	3	3430	3	0.00
08/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	433	0	433	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
08/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	499	1	499	1	0.00
08/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	465	0	465	0	0.00
08/07/2011	R157 On 03-May-12			Bond Future	7.81	118.4059	7.8060	118.4059	0.00
08/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2430	2	2430	2	0.00
08/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2326	2	2326	2	0.00
08/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2536	2	2536	2	0.00
08/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	969	1	969	1	0.00
08/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1074	1	1074	1	0.00
08/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1020	1	1020	1	0.00
08/07/2011	R186 On 04-August-11			Bond Future	8.48	118.4978	8.4780	118.4978	11,576.00
08/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	469	0	469	0	0.00
08/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	602	1	602	1	0.00
08/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	359	0	359	0	0.00
08/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	760	1	760	1	600.00
08/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10871	11	10871	11	0.00
08/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2599	3	2599	3	200.00
08/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4518	4	4518	4	0.00
08/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	134	0	134	0	200.00
08/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	1	0	600.00
08/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	507	1	507	1	0.00
08/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3058	3	3058	3	0.00
08/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1992	2	1992	2	0.00
08/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2320	2	2320	2	0.00
08/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2676	3	2676	3	0.00
08/07/2011	R186 On 03-November-11			Bond Future	8.55	120.2584	8.5510	120.2584	13,623.00
08/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5471	5	5471	5	0.00
08/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5794	6	5794	6	0.00
08/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	5156	5	5156	5	0.00
08/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3974	4	3974	4	5,600.00
08/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1248	1	1248	1	1,275.00
08/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	6124	6	6124	6	0.00
08/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	2077	2	2077	2	425.00
08/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2940	3	2940	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
08/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2949	3	2949	3	425.00
08/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1135	1	1135	1	1,275.00
08/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	3985	4	3985	4	0.00
08/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5593	6	5593	6	0.00
08/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1499	2	1499	2	0.00
08/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2129	2	2129	2	0.00
08/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1247	1	1247	1	0.00
08/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1367	1	1367	1	0.00
08/07/2011	R186 On 02-February-12			Bond Future	8.63	116.7905	8.6250	116.7905	2,500.00
08/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5891	6	5891	6	0.00
08/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	6178	6	6178	6	0.00
08/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5610	6	5610	6	0.00
08/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2671	3	2671	3	0.00
08/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2357	2	2357	2	0.00
08/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2510	3	2510	3	0.00
08/07/2011	R186 On 03-May-12			Bond Future	8.70	118.5553	8.7040	118.5553	0.00
08/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6593	7	6593	7	0.00
08/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6855	7	6855	7	0.00
08/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6335	6	6335	6	0.00
08/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4142	4	4142	4	0.00
08/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3787	4	3787	4	0.00
08/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3961	4	3961	4	0.00
08/07/2011	R189 On 04-August-11			Bond Future	214.62	214.6324	214.6229	214.6324	0.00
08/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2623	3	2623	3	0.00
08/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2673	3	2673	3	0.00
08/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2573	3	2573	3	0.00
08/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R197 On 04-August-11			Bond Future	235.15	235.1534	235.1519	235.1534	30.00
08/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3652	4	3652	4	0.00
08/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3602	4	3602	4	0.00
08/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3702	4	3702	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
08/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R201 On 04-August-11			Bond Future	7.05	106.1504	7.0470	106.1504	395.00
08/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	714	1	714	1	0.00
08/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	838	1	838	1	0.00
08/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	600	1	600	1	0.00
08/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	136	0	136	0	0.00
08/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	72	0	72	0	0.00
08/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	99	0	99	0	0.00
08/07/2011	R201 On 03-November-11			Bond Future	7.14	107.7232	7.1360	107.7232	953.00
08/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2515	2	2515	2	0.00
08/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2639	3	2639	3	0.00
08/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2391	2	2391	2	0.00
08/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	120	0	120	0	0.00
08/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	93	0	93	0	0.00
08/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	106	0	106	0	0.00
08/07/2011	R201 On 02-February-12			Bond Future	7.23	104.9532	7.2310	104.9532	0.00
08/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2824	3	2824	3	0.00
08/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2715	3	2715	3	0.00
08/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2936	3	2936	3	0.00
08/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	189	0	189	0	0.00
08/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	221	0	221	0	0.00
08/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	204	0	204	0	0.00
08/07/2011	R201 On 03-May-12			Bond Future	7.35	106.5383	7.3510	106.5383	0.00
08/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1712	2	1712	2	0.00
08/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1634	2	1634	2	0.00
08/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1791	2	1791	2	0.00
08/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	723	1	723	1	0.00
08/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	803	1	803	1	0.00
08/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	762	1	762	1	0.00
08/07/2011	R202 On 04-August-11			Bond Future	173.70	174.2598	173.7010	174.2598	22,008.00
08/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172701	173	172701	173	0.00

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08/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172651	173	172651	173	0.00
08/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172751	173	172751	173	0.00
08/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 03-November-11			Bond Future	176.27	176.8384	176.2713	176.8384	400.00
08/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175771	176	175771	176	0.00
08/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175721	176	175721	176	0.00
08/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175821	176	175821	176	0.00
08/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R203 On 04-August-11			Bond Future	8.02	104.2589	8.0220	104.2589	824.00
08/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	544	0	544	0	0.00
08/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	437	0	437	0	0.00
08/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	666	1	666	1	0.00
08/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	532	1	532	1	0.00
08/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	782	1	782	1	0.00
08/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	649	1	649	1	0.00
08/07/2011	R203 On 03-November-11			Bond Future	8.13	101.6419	8.1270	101.6419	1,624.00
08/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2359	2	2359	2	0.00
08/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2202	2	2202	2	0.00
08/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2521	2	2521	2	0.00
08/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	597	1	597	1	0.00
08/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	729	1	729	1	0.00
08/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	660	1	660	1	0.00
08/07/2011	R203 On 02-February-12			Bond Future	8.24	103.1890	8.2390	103.1890	0.00
08/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3237	3	3237	3	0.00
08/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3389	3	3389	3	0.00
08/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3088	3	3088	3	0.00
08/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1076	1	1076	1	0.00
08/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	948	1	948	1	0.00
08/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1010	1	1010	1	0.00

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08/07/2011	R203 On 03-May-12			Bond Future	8.36	100.5864	8.3620	100.5864	0.00
08/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3119	3	3119	3	0.00
08/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2986	3	2986	3	0.00
08/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3254	3	3254	3	0.00
08/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1420	1	1420	1	0.00
08/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1567	2	1567	2	0.00
08/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1492	2	1492	2	0.00
08/07/2011	R204 On 04-August-11			Bond Future	8.19	99.9011	8.1900	99.9011	220.00
08/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	277	0	277	0	0.00
08/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	359	0	359	0	0.00
08/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	209	0	209	0	0.00
08/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1519	2	1519	2	0.00
08/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1121	1	1121	1	0.00
08/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1313	1	1313	1	0.00
08/07/2011	R204 On 03-November-11			Bond Future	8.29	101.3785	8.2880	101.3785	2,130.00
08/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3063	3	3063	3	0.00
08/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3253	3	3253	3	0.00
08/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2878	3	2878	3	0.00
08/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	745	1	745	1	0.00
08/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	612	1	612	1	0.00
08/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	676	1	676	1	0.00
08/07/2011	R204 On 02-February-12			Bond Future	8.39	98.8911	8.3880	98.8911	0.00
08/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3966	4	3966	4	0.00
08/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3788	4	3788	4	0.00
08/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4148	4	4148	4	0.00
08/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	856	1	856	1	0.00
08/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	985	1	985	1	0.00
08/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	918	1	918	1	0.00
08/07/2011	R204 On 03-May-12			Bond Future	8.50	100.3837	8.5000	100.3837	0.00
08/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3319	3	3319	3	0.00
08/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3465	3	3465	3	0.00
08/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3177	3	3177	3	0.00
08/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2201	2	2201	2	0.00

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08/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2006	2	2006	2	0.00
08/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2102	2	2102	2	0.00
08/07/2011	R206 On 04-August-11			Bond Future	6.83	101.9567	6.8270	101.9567	9,866.00
08/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	486	0	486	0	0.00
08/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	408	0	408	0	0.00
08/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	572	1	572	1	0.00
08/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	77	0	77	0	0.00
08/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	135	0	135	0	0.00
08/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	102	0	102	0	0.00
08/07/2011	R206 On 03-November-11			Bond Future	6.92	103.4646	6.9160	103.4646	0.00
08/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1746	2	1746	2	0.00
08/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1657	2	1657	2	0.00
08/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1834	2	1834	2	0.00
08/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	74	0	74	0	0.00
08/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	94	0	94	0	0.00
08/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	85	0	85	0	0.00
08/07/2011	R206 On 02-February-12			Bond Future	7.02	101.2773	7.0170	101.2773	0.00
08/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1912	2	1912	2	0.00
08/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1988	2	1988	2	0.00
08/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1838	2	1838	2	0.00
08/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	183	0	183	0	0.00
08/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	158	0	158	0	0.00
08/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	169	0	169	0	0.00
08/07/2011	R206 On 03-May-12			Bond Future	7.17	102.8051	7.1650	102.8051	0.00
08/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1048	1	1048	1	0.00
08/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	998	1	998	1	0.00
08/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1098	1	1098	1	0.00
08/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	496	1	496	1	0.00
08/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	552	1	552	1	0.00
08/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	524	1	524	1	0.00
08/07/2011	R207 On 04-August-11			Bond Future	8.28	94.2610	8.2820	94.2610	6,115.00
08/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	629	1	629	1	0.00
08/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	771	1	771	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
08/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	504	0	504	0	0.00
08/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	977	1	977	1	0.00
08/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	668	1	668	1	0.00
08/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	813	1	813	1	0.00
08/07/2011	R207 On 03-November-11			Bond Future	8.37	95.6593	8.3700	95.6593	600.00
08/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2972	3	2972	3	0.00
08/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3165	3	3165	3	0.00
08/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2779	3	2779	3	0.00
08/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	954	1	954	1	0.00
08/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	796	1	796	1	0.00
08/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	875	1	875	1	0.00
08/07/2011	R207 On 02-February-12			Bond Future	8.46	93.4754	8.4630	93.4754	0.00
08/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3953	4	3953	4	0.00
08/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3768	4	3768	4	0.00
08/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4141	4	4141	4	0.00
08/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1012	1	1012	1	0.00
08/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1163	1	1163	1	0.00
08/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1086	1	1086	1	0.00
08/07/2011	R207 On 03-May-12			Bond Future	8.57	94.8888	8.5660	94.8888	0.00
08/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3379	3	3379	3	0.00
08/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3531	3	3531	3	0.00
08/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3230	3	3230	3	0.00
08/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2524	3	2524	3	0.00
08/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2303	2	2303	2	0.00
08/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2412	2	2412	2	0.00
08/07/2011	R208 On 04-August-11			Bond Future	8.31	92.1387	8.3060	92.1387	1,511.00
08/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	642	1	642	1	0.00
08/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	786	1	786	1	0.00
08/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	517	0	517	0	0.00
08/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1168	1	1168	1	0.00
08/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	823	1	823	1	0.00
08/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	985	1	985	1	0.00
08/07/2011	R208 On 03-November-11			Bond Future	8.39	90.1033	8.3880	90.1033	6,037.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	3023	3	3023	3	0.00
08/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3228	3	3228	3	0.00
08/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2823	3	2823	3	0.00
08/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	688	1	688	1	1,995.00
08/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1206	1	1206	1	665.00
08/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1762	2	1762	2	0.00
08/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3655	4	3655	4	0.00
08/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	661	1	661	1	1,995.00
08/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1690	2	1690	2	665.00
08/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2338	2	2338	2	0.00
08/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	983	1	983	1	0.00
08/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3354	3	3354	3	0.00
08/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	809	1	809	1	0.00
08/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	893	1	893	1	0.00
08/07/2011	R208 On 02-February-12			Bond Future	8.47	91.4812	8.4710	91.4812	0.00
08/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4277	4	4277	4	0.00
08/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4476	4	4476	4	0.00
08/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4082	4	4082	4	0.00
08/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1340	1	1340	1	0.00
08/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1176	1	1176	1	0.00
08/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1255	1	1255	1	0.00
08/07/2011	R208 On 03-May-12			Bond Future	8.56	89.4620	8.5620	89.4620	0.00
08/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4459	4	4459	4	0.00
08/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4281	4	4281	4	0.00
08/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4640	5	4640	5	0.00
08/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1914	2	1914	2	0.00
08/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2105	2	2105	2	0.00
08/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2007	2	2007	2	0.00
08/07/2011	R209 On 04-August-11			Bond Future	8.80	76.6873	8.7950	76.6873	0.00
08/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	281	0	281	0	0.00
08/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	369	0	369	0	0.00
08/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	211	0	211	0	0.00
08/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	9292	9	9292	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	1	0	0.00
08/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3030	3	3030	3	0.00
08/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2354	2	2354	2	0.00
08/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	2681	3	2681	3	0.00
08/07/2011	R209 On 03-November-11			Bond Future	8.86	74.6805	8.8580	74.6805	1,315.00
08/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	2027	2	2027	2	0.00
08/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1853	2	1853	2	0.00
08/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	2210	2	2210	2	0.00
08/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2667	3	2667	3	0.00
08/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3108	3	3108	3	0.00
08/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	2881	3	2881	3	0.00
08/07/2011	R209 On 02-February-12			Bond Future	8.92	75.8122	8.9210	75.8122	0.00
08/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3735	4	3735	4	0.00
08/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3533	3	3533	3	0.00
08/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3942	4	3942	4	0.00
08/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	2954	3	2954	3	0.00
08/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3309	3	3309	3	0.00
08/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3127	3	3127	3	0.00
08/07/2011	R209 On 03-May-12			Bond Future	8.99	73.8177	8.9880	73.8177	0.00
08/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	4183	4	4183	4	0.00
08/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4381	4	4381	4	0.00
08/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3991	4	3991	4	0.00
08/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4282	4	4282	4	0.00
08/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	3910	4	3910	4	0.00
08/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4091	4	4091	4	0.00
08/07/2011	R210 On 04-August-11			Bond Future	130.40	130.5742	130.3991	130.5742	425.00
08/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24399	25	24399	25	0.00
08/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24449	25	24449	25	0.00
08/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24349	25	24349	25	0.00
08/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 04-August-11			Bond Future	108.08	108.0788	108.0764	108.0788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106576	107	106576	107	0.00
08/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106526	107	106526	107	0.00
08/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106626	107	106626	107	0.00
08/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 03-November-11			Bond Future	109.68	109.6782	109.6756	109.6782	529.00
08/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108426	108	108426	108	0.00
08/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108376	108	108376	108	0.00
08/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108476	108	108476	108	0.00
08/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 04-August-11			Bond Future	106.51	106.3195	106.5134	106.3195	3,852.00
08/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104013	104	104013	104	0.00
08/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104063	104	104063	104	0.00
08/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103963	104	103963	104	0.00
08/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 03-November-11			Bond Future	108.09	107.8929	108.0896	107.8929	240.00
08/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105590	105	105590	105	0.00
08/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105540	105	105540	105	0.00
08/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105640	105	105640	105	0.00
08/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 04-August-11			Bond Future	8.76	86.6609	8.7610	86.6609	0.00
08/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6086	6	6086	6	0.00
08/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	6995	7	6995	7	0.00

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08/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	6539	7	6539	7	0.00
08/07/2011	R213 On 03-November-11			Bond Future	8.83	84.4030	8.8310	84.4030	0.00
08/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1059	1	1059	1	0.00
08/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	249	0	249	0	0.00
08/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	653	1	653	1	0.00
08/07/2011	R213 On 02-February-12			Bond Future	8.90	85.6884	8.9030	85.6884	0.00
08/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	760	1	760	1	0.00
08/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	1148	1	1148	1	0.00
08/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	370	0	370	0	0.00
08/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-May-12			Bond Future	8.97	83.4428	8.9740	83.4428	0.00
08/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	2108	2	2108	2	0.00
08/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2481	2	2481	2	0.00
08/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1732	2	1732	2	0.00
08/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
08/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
08/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
08/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
08/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
08/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
08/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
08/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00

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08/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
08/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
08/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
08/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
08/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
08/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
08/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
08/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
08/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
08/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
08/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
08/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
08/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	TRT1 On 04-August-11			Index Future	353.00	352.6330	352.9990	352.6330	100.00
08/07/2011	TRT1 On 03-November-11			Index Future	357.77	357.3940	357.7660	357.3940	0.00
11/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0804 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
11/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	AL7T On 04-August-11			Index Future	386.69	388.0270	386.6900	388.0270	46.00
11/07/2011	AL7T On 03-November-11			Index Future	392.47	393.8320	392.4740	393.8320	0.00
11/07/2011	ALBI On 04-August-11			Index Future	355.21	356.3540	355.2050	356.3540	998.00
11/07/2011	ALBI On 03-November-11			Index Future	360.52	361.6850	360.5180	361.6850	0.00
11/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C212 On 31-January-22			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
11/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0885	0.0307	0.0885	22,388.00
11/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0895	0.0886	0.0895	21,898.00
11/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CRD1 On 04-August-11			Index Future	160.92	161.2130	160.9210	161.2130	2.00
11/07/2011	CRD1 On 03-November-11			Index Future	163.10	163.3900	163.0950	163.3900	0.00
11/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	GOVI On 04-August-11			GOVI	356.07	357.1850	356.0710	357.1850	180.00
11/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	80710	9	80710	9	0.00
11/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	80610	9	80610	9	0.00
11/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	80810	9	80810	9	0.00
11/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11			GOVI	361.40	362.5280	361.3970	362.5280	0.00
11/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	43970	6	43970	6	0.00
11/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	43870	6	43870	6	0.00
11/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	44070	6	44070	6	0.00
11/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
11/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2011	IGOV On 04-August-11			Index Future	155.69	155.7030	155.6910	155.7030	73.00
11/07/2011	IGOV On 03-November-11			Index Future	158.02	158.0330	158.0200	158.0330	0.00
11/07/2011	ILBI On 04-August-11			Index Future	416.10	415.6740	416.0980	415.6740	0.00
11/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	5,000.00
11/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
11/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	17,600.00
11/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.72	94.3000	5.7200	94.3000	150.00
11/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.81	94.2300	5.8100	94.2300	1,000.00
11/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.1100	5.8700	94.1100	5,541.00
11/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.21	93.7600	6.2100	93.7600	1,090.00
11/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.58	93.4100	6.5800	93.4100	2,890.00
11/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.87	93.1200	6.8700	93.1200	44,710.00
11/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.13	92.8600	7.1300	92.8600	490.00
11/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.41	92.5700	7.4100	92.5700	290.00
11/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.70	92.2900	7.7000	92.2900	0.00
11/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 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
11/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	OTH1 On 04-August-11			Index Future	350.15	351.4860	350.1510	351.4860	3.00
11/07/2011	OTH1 On 03-November-11			Index Future	355.39	356.7440	355.3890	356.7440	0.00
11/07/2011	R157 On 04-August-11			Bond Future	7.49	126.5086	7.4930	126.5086	11,676.00
11/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	466	1	466	1	1,000.00
11/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	574	1	574	1	0.00
11/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	372	1	372	1	0.00
11/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	87	0	87	0	1,320.00
11/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	694	1	694	1	440.00
11/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1285	2	1285	2	0.00
11/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2734	3	2734	3	0.00
11/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	4	0	4	0	1,320.00
11/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	90	0	90	0	440.00
11/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	276	0	276	0	0.00
11/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	541	0	541	0	0.00
11/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1242	1	1242	1	0.00
11/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	351	0	351	0	0.00
11/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	439	0	439	0	0.00
11/07/2011	R157 On 03-November-11			Bond Future	7.61	121.5684	7.6090	121.5684	3,358.00
11/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2555	3	2555	3	0.00
11/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2406	3	2406	3	0.00
11/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2707	3	2707	3	0.00
11/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	200	0	200	0	0.00
11/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	258	0	258	0	0.00
11/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	227	0	227	0	0.00
11/07/2011	R157 On 02-February-12			Bond Future	7.74	123.4226	7.7360	123.4226	0.00
11/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3098	3	3098	3	0.00
11/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3230	3	3230	3	0.00
11/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2968	3	2968	3	0.00
11/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	549	0	549	0	0.00
11/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	477	0	477	0	0.00
11/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	512	0	512	0	0.00
11/07/2011	R157 On 03-May-12			Bond Future	7.88	118.4731	7.8830	118.4731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2267	2	2267	2	0.00
11/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2167	2	2167	2	0.00
11/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2370	3	2370	3	0.00
11/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1049	1	1049	1	0.00
11/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1161	1	1161	1	0.00
11/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1103	1	1103	1	0.00
11/07/2011	R186 On 04-August-11			Bond Future	8.54	118.6028	8.5380	118.6028	12,586.00
11/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	293	0	293	0	0.00
11/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	392	1	392	1	0.00
11/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	214	0	214	0	0.00
11/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	514	1	514	1	600.00
11/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2124	3	2124	3	200.00
11/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3970	5	3970	5	0.00
11/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10299	11	10299	11	0.00
11/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
11/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	157	0	157	0	200.00
11/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	602	1	602	1	0.00
11/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3484	3	3484	3	0.00
11/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2317	2	2317	2	0.00
11/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2681	2	2681	2	0.00
11/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3071	3	3071	3	0.00
11/07/2011	R186 On 03-November-11			Bond Future	8.61	120.3616	8.6130	120.3616	13,623.00
11/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5028	5	5028	5	0.00
11/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5340	6	5340	6	0.00
11/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4724	5	4724	5	0.00
11/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3592	4	3592	4	5,600.00
11/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1060	1	1060	1	1,275.00
11/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1814	2	1814	2	425.00
11/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2615	3	2615	3	0.00
11/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5660	6	5660	6	0.00
11/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1251	1	1251	1	1,275.00
11/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3204	3	3204	3	425.00
11/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4301	4	4301	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
11/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5984	6	5984	6	0.00
11/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1646	1	1646	1	0.00
11/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2326	2	2326	2	0.00
11/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1372	1	1372	1	0.00
11/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1504	1	1504	1	0.00
11/07/2011	R186 On 02-February-12			Bond Future	8.69	116.9009	8.6890	116.9009	2,500.00
11/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5489	6	5489	6	0.00
11/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5218	6	5218	6	0.00
11/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5766	6	5766	6	0.00
11/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2532	2	2532	2	0.00
11/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2867	3	2867	3	0.00
11/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2695	3	2695	3	0.00
11/07/2011	R186 On 03-May-12			Bond Future	8.77	118.6637	8.7700	118.6637	0.00
11/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6215	7	6215	7	0.00
11/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6469	7	6469	7	0.00
11/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5965	6	5965	6	0.00
11/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4366	4	4366	4	0.00
11/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3996	4	3996	4	0.00
11/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4178	4	4178	4	0.00
11/07/2011	R189 On 04-August-11			Bond Future	214.61	214.6229	214.6134	214.6229	0.00
11/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2613	3	2613	3	0.00
11/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2663	3	2663	3	0.00
11/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2563	3	2563	3	0.00
11/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11			Bond Future	234.93	235.1519	234.9279	235.1519	30.00
11/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3428	4	3428	4	0.00
11/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3378	4	3378	4	0.00
11/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3478	4	3478	4	0.00
11/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11	231.50	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
11/07/2011	R201 On 04-August-11			Bond Future	7.11	106.2020	7.1080	106.2020	395.00
11/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	561	1	561	1	0.00
11/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	457	1	457	1	0.00
11/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	676	1	676	1	0.00
11/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	95	0	95	0	0.00
11/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	178	0	178	0	0.00
11/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	131	0	131	0	0.00
11/07/2011	R201 On 03-November-11			Bond Future	7.20	107.7741	7.2030	107.7741	953.00
11/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2343	3	2343	3	0.00
11/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2221	2	2221	2	0.00
11/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2465	3	2465	3	0.00
11/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	108	0	108	0	0.00
11/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	139	0	139	0	0.00
11/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	124	0	124	0	0.00
11/07/2011	R201 On 02-February-12			Bond Future	7.30	105.0054	7.3040	105.0054	0.00
11/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2659	3	2659	3	0.00
11/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2769	3	2769	3	0.00
11/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2552	3	2552	3	0.00
11/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	249	0	249	0	0.00
11/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	213	0	213	0	0.00
11/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	229	0	229	0	0.00
11/07/2011	R201 On 03-May-12			Bond Future	7.43	106.5886	7.4310	106.5886	0.00
11/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1588	2	1588	2	0.00
11/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1513	2	1513	2	0.00
11/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1664	2	1664	2	0.00
11/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	787	1	787	1	0.00
11/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	873	1	873	1	0.00
11/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	829	1	829	1	0.00
11/07/2011	R202 On 04-August-11			Bond Future	173.70	173.7010	173.6999	173.7010	22,008.00
11/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172700	173	172700	173	0.00
11/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172650	173	172650	173	0.00
11/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172750	173	172750	173	0.00
11/07/2011	R202 On 04-August-11	0.95	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
11/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 03-November-11			Bond Future	176.27	176.2713	176.2699	176.2713	400.00
11/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175770	176	175770	176	0.00
11/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175720	176	175720	176	0.00
11/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175820	176	175820	176	0.00
11/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R203 On 04-August-11			Bond Future	8.08	104.3879	8.0820	104.3879	824.00
11/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	386	1	386	1	0.00
11/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	489	1	489	1	0.00
11/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	299	0	299	0	0.00
11/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	931	1	931	1	0.00
11/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	642	1	642	1	0.00
11/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	778	1	778	1	0.00
11/07/2011	R203 On 03-November-11			Bond Future	8.19	101.7707	8.1900	101.7707	1,624.00
11/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2146	2	2146	2	0.00
11/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2301	3	2301	3	0.00
11/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1995	2	1995	2	0.00
11/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	811	1	811	1	0.00
11/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	667	1	667	1	0.00
11/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	737	1	737	1	0.00
11/07/2011	R203 On 02-February-12			Bond Future	8.31	103.3214	8.3060	103.3214	0.00
11/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3025	3	3025	3	0.00
11/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2880	3	2880	3	0.00
11/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3172	3	3172	3	0.00
11/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1026	1	1026	1	0.00
11/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1164	1	1164	1	0.00
11/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1094	1	1094	1	0.00
11/07/2011	R203 On 03-May-12			Bond Future	8.43	100.7176	8.4320	100.7176	0.00
11/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2926	3	2926	3	0.00
11/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2798	3	2798	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
11/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3057	3	3057	3	0.00
11/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1519	1	1519	1	0.00
11/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1675	2	1675	2	0.00
11/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1595	1	1595	1	0.00
11/07/2011	R204 On 04-August-11			Bond Future	8.25	100.0417	8.2500	100.0417	220.00
11/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	172	0	172	0	0.00
11/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	124	0	124	0	0.00
11/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	233	0	233	0	0.00
11/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1319	1	1319	1	0.00
11/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1759	2	1759	2	0.00
11/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1532	1	1532	1	0.00
11/07/2011	R204 On 03-November-11			Bond Future	8.35	101.5200	8.3500	101.5200	2,130.00
11/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2812	3	2812	3	0.00
11/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2633	3	2633	3	0.00
11/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2996	3	2996	3	0.00
11/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	679	1	679	1	0.00
11/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	825	1	825	1	0.00
11/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	749	1	749	1	0.00
11/07/2011	R204 On 02-February-12			Bond Future	8.45	99.0383	8.4540	99.0383	0.00
11/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3713	4	3713	4	0.00
11/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3890	4	3890	4	0.00
11/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3540	4	3540	4	0.00
11/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1071	1	1071	1	0.00
11/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	933	1	933	1	0.00
11/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1000	1	1000	1	0.00
11/07/2011	R204 On 03-May-12			Bond Future	8.57	100.5308	8.5690	100.5308	0.00
11/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3112	3	3112	3	0.00
11/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3253	3	3253	3	0.00
11/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2974	3	2974	3	0.00
11/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2336	2	2336	2	0.00
11/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2132	2	2132	2	0.00
11/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2232	2	2232	2	0.00
11/07/2011	R206 On 04-August-11			Bond Future	6.89	102.0057	6.8880	102.0057	9,866.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	379	0	379	0	0.00
11/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	458	1	458	1	0.00
11/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	309	0	309	0	0.00
11/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	171	0	171	0	0.00
11/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	99	0	99	0	0.00
11/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	131	0	131	0	0.00
11/07/2011	R206 On 03-November-11			Bond Future	6.99	103.5149	6.9850	103.5149	0.00
11/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1621	2	1621	2	0.00
11/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1707	2	1707	2	0.00
11/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1534	2	1534	2	0.00
11/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	110	0	110	0	0.00
11/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	86	0	86	0	0.00
11/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	99	0	99	0	0.00
11/07/2011	R206 On 02-February-12			Bond Future	7.10	101.3275	7.0950	101.3275	0.00
11/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1794	2	1794	2	0.00
11/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1721	2	1721	2	0.00
11/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1868	2	1868	2	0.00
11/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	178	0	178	0	0.00
11/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	206	0	206	0	0.00
11/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	191	0	191	0	0.00
11/07/2011	R206 On 03-May-12			Bond Future	7.26	102.8569	7.2560	102.8569	0.00
11/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	959	1	959	1	0.00
11/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	911	1	911	1	0.00
11/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1007	1	1007	1	0.00
11/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	548	0	548	0	0.00
11/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	608	1	608	1	0.00
11/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	578	1	578	1	0.00
11/07/2011	R207 On 04-August-11			Bond Future	8.35	94.3299	8.3470	94.3299	6,115.00
11/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	433	1	433	1	0.00
11/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	334	1	334	1	0.00
11/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	550	1	550	1	0.00
11/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	819	1	819	1	0.00
11/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1179	1	1179	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
11/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	990	1	990	1	0.00
11/07/2011	R207 On 03-November-11			Bond Future	8.44	95.7264	8.4380	95.7264	600.00
11/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2694	3	2694	3	0.00
11/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2509	3	2509	3	0.00
11/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2879	3	2879	3	0.00
11/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	890	1	890	1	0.00
11/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1064	1	1064	1	0.00
11/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	976	1	976	1	0.00
11/07/2011	R207 On 02-February-12			Bond Future	8.53	93.5407	8.5330	93.5407	0.00
11/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3674	4	3674	4	0.00
11/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3857	4	3857	4	0.00
11/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3496	4	3496	4	0.00
11/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1271	1	1271	1	0.00
11/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1108	1	1108	1	0.00
11/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1187	1	1187	1	0.00
11/07/2011	R207 On 03-May-12			Bond Future	8.64	94.9522	8.6390	94.9522	0.00
11/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3150	3	3150	3	0.00
11/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3296	4	3296	4	0.00
11/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3006	3	3006	3	0.00
11/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2686	3	2686	3	0.00
11/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2453	2	2453	2	0.00
11/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2568	2	2568	2	0.00
11/07/2011	R208 On 04-August-11			Bond Future	8.38	92.2364	8.3760	92.2364	1,511.00
11/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	431	1	431	1	0.00
11/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	547	1	547	1	0.00
11/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	334	1	334	1	0.00
11/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1411	1	1411	1	0.00
11/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1010	1	1010	1	0.00
11/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1201	1	1201	1	0.00
11/07/2011	R208 On 03-November-11			Bond Future	8.46	90.2048	8.4600	90.2048	6,037.00
11/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2711	3	2711	3	0.00
11/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2908	3	2908	3	0.00
11/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2521	3	2521	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
11/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	561	1	561	1	1,995.00
11/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3317	4	3317	4	0.00
11/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1020	1	1020	1	665.00
11/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1527	2	1527	2	0.00
11/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1884	2	1884	2	665.00
11/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	752	1	752	1	1,995.00
11/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2581	2	2581	2	0.00
11/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1110	1	1110	1	0.00
11/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3656	3	3656	3	0.00
11/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	918	1	918	1	0.00
11/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1010	1	1010	1	0.00
11/07/2011	R208 On 02-February-12			Bond Future	8.55	91.5804	8.5460	91.5804	0.00
11/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3961	4	3961	4	0.00
11/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3772	4	3772	4	0.00
11/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4154	4	4154	4	0.00
11/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1290	1	1290	1	0.00
11/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1467	1	1467	1	0.00
11/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1376	1	1376	1	0.00
11/07/2011	R208 On 03-May-12			Bond Future	8.64	89.5645	8.6400	89.5645	0.00
11/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4165	4	4165	4	0.00
11/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3993	4	3993	4	0.00
11/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4340	5	4340	5	0.00
11/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2057	2	2057	2	0.00
11/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2260	2	2260	2	0.00
11/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2156	2	2156	2	0.00
11/07/2011	R209 On 04-August-11			Bond Future	8.87	76.7744	8.8700	76.7744	0.00
11/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	152	0	152	0	0.00
11/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	209	0	209	0	0.00
11/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	107	0	107	0	0.00
11/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8701	9	8701	9	0.00
11/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	1	0	0.00
11/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3517	3	3517	3	0.00
11/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2785	2	2785	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
11/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3143	3	3143	3	0.00
11/07/2011	R209 On 03-November-11			Bond Future	8.94	74.7666	8.9350	74.7666	1,315.00
11/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1732	2	1732	2	0.00
11/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1900	2	1900	2	0.00
11/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1575	2	1575	2	0.00
11/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3429	3	3429	3	0.00
11/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2956	3	2956	3	0.00
11/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3185	3	3185	3	0.00
11/07/2011	R209 On 02-February-12			Bond Future	9.00	75.9050	9.0000	75.9050	0.00
11/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3384	4	3384	4	0.00
11/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3581	4	3581	4	0.00
11/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3193	4	3193	4	0.00
11/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3577	3	3577	3	0.00
11/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3201	3	3201	3	0.00
11/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3384	3	3384	3	0.00
11/07/2011	R209 On 03-May-12			Bond Future	9.07	73.9017	9.0690	73.9017	0.00
11/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3843	4	3843	4	0.00
11/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4031	4	4031	4	0.00
11/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3660	4	3660	4	0.00
11/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4566	4	4566	4	0.00
11/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4175	4	4175	4	0.00
11/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4366	4	4366	4	0.00
11/07/2011	R210 On 04-August-11			Bond Future	130.40	130.3991	130.3984	130.3991	425.00
11/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24398	24	24398	24	0.00
11/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24448	24	24448	24	0.00
11/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24348	24	24348	24	0.00
11/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11			Bond Future	108.07	108.0764	108.0739	108.0764	0.00
11/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106574	107	106574	107	0.00
11/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106524	107	106524	107	0.00
11/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106624	107	106624	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11			Bond Future	109.67	109.6756	109.6729	109.6756	529.00
11/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108423	108	108423	108	0.00
11/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108473	108	108473	108	0.00
11/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108373	108	108373	108	0.00
11/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5134	106.5128	106.5134	3,852.00
11/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104013	104	104013	104	0.00
11/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104063	104	104063	104	0.00
11/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103963	104	103963	104	0.00
11/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11			Bond Future	108.09	108.0896	108.0886	108.0896	240.00
11/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105589	106	105589	106	0.00
11/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105539	106	105539	106	0.00
11/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105639	106	105639	106	0.00
11/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11			Bond Future	8.83	86.7502	8.8260	86.7502	0.00
11/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7520	7	7520	7	0.00
11/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6612	6	6612	6	0.00
11/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7064	7	7064	7	0.00
11/07/2011	R213 On 03-November-11			Bond Future	8.90	84.4911	8.8980	84.4911	0.00
11/07/2011	R213 On 03-November-11	8.75	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
11/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1593	1	1593	1	0.00
11/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	783	0	783	0	0.00
11/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1187	1	1187	1	0.00
11/07/2011	R213 On 02-February-12			Bond Future	8.97	85.7752	8.9710	85.7752	0.00
11/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	226	1	226	1	0.00
11/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	614	1	614	1	0.00
11/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	164	0	164	0	0.00
11/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-May-12			Bond Future	9.04	83.5284	9.0440	83.5284	0.00
11/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1565	2	1565	2	0.00
11/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1938	2	1938	2	0.00
11/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1190	2	1190	2	0.00
11/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	1	0	1	0	0.00
11/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
11/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
11/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
11/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
11/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
11/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
11/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
11/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
11/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 03-November-11	1.00	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
11/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
11/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
11/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
11/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
11/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
11/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
11/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
11/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
11/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
11/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
11/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
11/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
11/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	TRT1 On 04-August-11			Index Future	351.92	352.9990	351.9220	352.9990	100.00
11/07/2011	TRT1 On 03-November-11			Index Future	356.68	357.7660	356.6750	357.7660	0.00
12/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	AL7T On 04-August-11			Index Future	384.70	386.6900	384.7000	386.6900	46.00
12/07/2011	AL7T On 03-November-11			Index Future	390.45	392.4740	390.4540	392.4740	0.00
12/07/2011	ALBI On 04-August-11			Index Future	353.41	355.2050	353.4130	355.2050	988.00
12/07/2011	ALBI On 03-November-11			Index Future	358.70	360.5180	358.6990	360.5180	0.00
12/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0307	0.0261	0.0307	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0886	0.0874	0.0886	21,898.00
12/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	CRD1 On 04-August-11			Index Future	160.47	160.9210	160.4670	160.9210	2.00
12/07/2011	CRD1 On 03-November-11			Index Future	162.64	163.0950	162.6350	163.0950	0.00
12/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	GOVI On 04-August-11			GOVI	354.37	356.0710	354.3740	356.0710	181.00
12/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	63740	8	63740	8	0.00
12/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	63640	8	63640	8	0.00
12/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	63840	8	63840	8	0.00
12/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 03-November-11			GOVI	359.68	361.3970	359.6750	361.3970	0.00
12/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	26750	4	26750	4	0.00
12/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	26650	4	26650	4	0.00
12/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	26850	4	26850	4	0.00
12/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2011	IGOV On 04-August-11			Index Future	155.69	155.6910	155.6890	155.6910	76.00
12/07/2011	IGOV On 03-November-11			Index Future	158.02	158.0200	158.0180	158.0200	0.00
12/07/2011	ILBI On 04-August-11			Index Future	416.09	416.0980	416.0920	416.0980	0.00
12/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4200	5.5790	94.4200	5,000.00
12/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.64	94.3500	5.6410	94.3500	17,600.00
12/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.72	94.2800	5.7210	94.2800	600.00
12/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.82	94.1900	5.8160	94.1900	1,000.00
12/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.89	94.1300	5.8900	94.1300	5,541.00
12/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.22	93.7900	6.2220	93.7900	1,090.00
12/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.61	93.4200	6.6140	93.4200	2,890.00
12/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.92	93.1300	6.9200	93.1300	44,710.00
12/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.18	92.8700	7.1760	92.8700	490.00
12/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.46	92.5900	7.4600	92.5900	290.00
12/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.75	92.3000	7.7500	92.3000	0.00
12/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2011	OTH1 On 04-August-11			Index Future	347.85	350.1510	347.8520	350.1510	3.00
12/07/2011	OTH1 On 03-November-11			Index Future	353.06	355.3890	353.0550	355.3890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	R157 On 04-August-11			Bond Future	7.56	126.2732	7.5640	126.2732	11,676.00
12/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	328	0	328	0	1,000.00
12/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	417	1	417	1	0.00
12/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	253	0	253	0	0.00
12/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	49	0	49	0	1,320.00
12/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	519	1	519	1	440.00
12/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1050	1	1050	1	0.00
12/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2459	3	2459	3	0.00
12/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	7	0	7	0	1,320.00
12/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	133	0	133	0	440.00
12/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	378	0	378	0	0.00
12/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	699	1	699	1	0.00
12/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1482	1	1482	1	0.00
12/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	472	0	472	0	0.00
12/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	578	0	578	0	0.00
12/07/2011	R157 On 03-November-11			Bond Future	7.69	121.3291	7.6850	121.3291	3,358.00
12/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2324	3	2324	3	0.00
12/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2181	2	2181	2	0.00
12/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2471	3	2471	3	0.00
12/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	243	0	243	0	0.00
12/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	312	0	312	0	0.00
12/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	275	0	275	0	0.00
12/07/2011	R157 On 02-February-12			Bond Future	7.82	123.1786	7.8190	123.1786	0.00
12/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	2881	3	2881	3	0.00
12/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3009	3	3009	3	0.00
12/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2755	3	2755	3	0.00
12/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	621	1	621	1	0.00
12/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	541	0	541	0	0.00
12/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	580	1	580	1	0.00
12/07/2011	R157 On 03-May-12			Bond Future	7.97	118.2270	7.9730	118.2270	0.00
12/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2091	2	2091	2	0.00
12/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2189	2	2189	2	0.00
12/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	1994	2	1994	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
12/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1275	1	1275	1	0.00
12/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1155	1	1155	1	0.00
12/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1214	1	1214	1	0.00
12/07/2011	R186 On 04-August-11			Bond Future	8.63	118.0318	8.6330	118.0318	11,586.00
12/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	150	0	150	0	0.00
12/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	210	0	210	0	0.00
12/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	104	0	104	0	0.00
12/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	288	1	288	1	600.00
12/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1524	2	1524	2	200.00
12/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3178	4	3178	4	0.00
12/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9404	10	9404	10	0.00
12/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	1	0	600.00
12/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	261	0	261	0	200.00
12/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	898	1	898	1	0.00
12/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4270	3	4270	3	0.00
12/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2986	2	2986	2	0.00
12/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3395	3	3395	3	0.00
12/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3824	3	3824	3	0.00
12/07/2011	R186 On 03-November-11			Bond Future	8.71	119.7820	8.7110	119.7820	13,623.00
12/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4405	5	4405	5	0.00
12/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4698	5	4698	5	0.00
12/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4121	5	4121	5	0.00
12/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3075	4	3075	4	5,600.00
12/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	836	1	836	1	1,275.00
12/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1482	2	1482	2	425.00
12/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2190	3	2190	3	0.00
12/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5000	6	5000	6	0.00
12/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1498	1	1498	1	1,275.00
12/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3686	3	3686	3	425.00
12/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4877	4	4877	4	0.00
12/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6668	6	6668	6	0.00
12/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1951	2	1951	2	0.00
12/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2717	2	2717	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
12/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1638	1	1638	1	0.00
12/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1788	2	1788	2	0.00
12/07/2011	R186 On 02-February-12			Bond Future	8.79	116.3135	8.7900	116.3135	2,500.00
12/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	4919	5	4919	5	0.00
12/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4664	5	4664	5	0.00
12/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5181	6	5181	6	0.00
12/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2866	3	2866	3	0.00
12/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3231	3	3231	3	0.00
12/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	3044	3	3044	3	0.00
12/07/2011	R186 On 03-May-12			Bond Future	8.88	118.0692	8.8750	118.0692	0.00
12/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5672	6	5672	6	0.00
12/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5435	6	5435	6	0.00
12/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	5914	6	5914	6	0.00
12/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4377	4	4377	4	0.00
12/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4773	4	4773	4	0.00
12/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4571	4	4571	4	0.00
12/07/2011	R189 On 04-August-11			Bond Future	214.60	214.6134	214.6039	214.6134	0.00
12/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2604	3	2604	3	0.00
12/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2554	3	2554	3	0.00
12/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2654	3	2654	3	0.00
12/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R197 On 04-August-11			Bond Future	234.93	234.9279	234.9264	234.9279	30.00
12/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3426	3	3426	3	0.00
12/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3476	3	3476	3	0.00
12/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3376	3	3376	3	0.00
12/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R201 On 04-August-11			Bond Future	7.16	106.0167	7.1630	106.0167	395.00
12/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	441	1	441	1	0.00
12/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	350	0	350	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
12/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	546	1	546	1	0.00
12/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	132	0	132	0	0.00
12/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	238	0	238	0	0.00
12/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	178	0	178	0	0.00
12/07/2011	R201 On 03-November-11			Bond Future	7.26	107.5848	7.2630	107.5848	953.00
12/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2195	2	2195	2	0.00
12/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2075	2	2075	2	0.00
12/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2315	2	2315	2	0.00
12/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	127	0	127	0	0.00
12/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	162	0	162	0	0.00
12/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	145	0	145	0	0.00
12/07/2011	R201 On 02-February-12			Bond Future	7.37	104.8149	7.3710	104.8149	0.00
12/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2513	3	2513	3	0.00
12/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2622	3	2622	3	0.00
12/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2409	3	2409	3	0.00
12/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	280	0	280	0	0.00
12/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	240	0	240	0	0.00
12/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	258	0	258	0	0.00
12/07/2011	R201 On 03-May-12			Bond Future	7.51	106.3972	7.5050	106.3972	0.00
12/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1480	2	1480	2	0.00
12/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1554	2	1554	2	0.00
12/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1409	2	1409	2	0.00
12/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	945	1	945	1	0.00
12/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	854	1	854	1	0.00
12/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	898	1	898	1	0.00
12/07/2011	R202 On 04-August-11			Bond Future	173.70	173.6999	173.6988	173.6999	22,008.00
12/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172699	173	172699	173	0.00
12/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172749	173	172749	173	0.00
12/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172649	173	172649	173	0.00
12/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 03-November-11			Bond Future	176.27	176.2699	176.2685	176.2699	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175768	176	175768	176	0.00
12/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175718	176	175718	176	0.00
12/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175818	176	175818	176	0.00
12/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R203 On 04-August-11			Bond Future	8.15	104.1015	8.1470	104.1015	824.00
12/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	267	0	267	0	0.00
12/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	349	0	349	0	0.00
12/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	200	0	200	0	0.00
12/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1141	1	1141	1	0.00
12/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	811	1	811	1	0.00
12/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	968	1	968	1	0.00
12/07/2011	R203 On 03-November-11			Bond Future	8.26	101.4813	8.2580	101.4813	1,624.00
12/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1937	2	1937	2	0.00
12/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2085	2	2085	2	0.00
12/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1794	2	1794	2	0.00
12/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	922	1	922	1	0.00
12/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	762	1	762	1	0.00
12/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	839	1	839	1	0.00
12/07/2011	R203 On 02-February-12			Bond Future	8.38	103.0259	8.3780	103.0259	0.00
12/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2814	3	2814	3	0.00
12/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2675	3	2675	3	0.00
12/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2956	3	2956	3	0.00
12/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1126	1	1126	1	0.00
12/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1275	1	1275	1	0.00
12/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1199	1	1199	1	0.00
12/07/2011	R203 On 03-May-12			Bond Future	8.51	100.4217	8.5090	100.4217	0.00
12/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2729	3	2729	3	0.00
12/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2856	3	2856	3	0.00
12/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2606	3	2606	3	0.00
12/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1807	2	1807	2	0.00
12/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1642	2	1642	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
12/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1723	2	1723	2	0.00
12/07/2011	R204 On 04-August-11			Bond Future	8.33	99.7175	8.3250	99.7175	220.00
12/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	98	0	98	0	0.00
12/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	68	0	68	0	0.00
12/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	139	0	139	0	0.00
12/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1628	1	1628	1	0.00
12/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2106	2	2106	2	0.00
12/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1861	2	1861	2	0.00
12/07/2011	R204 On 03-November-11			Bond Future	8.43	101.1954	8.4290	101.1954	2,130.00
12/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2522	3	2522	3	0.00
12/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2353	3	2353	3	0.00
12/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2697	3	2697	3	0.00
12/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	792	1	792	1	0.00
12/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	957	1	957	1	0.00
12/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	871	1	871	1	0.00
12/07/2011	R204 On 02-February-12			Bond Future	8.54	98.7038	8.5360	98.7038	0.00
12/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3422	4	3422	4	0.00
12/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3592	4	3592	4	0.00
12/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3255	4	3255	4	0.00
12/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1200	1	1200	1	0.00
12/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1049	1	1049	1	0.00
12/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1122	1	1122	1	0.00
12/07/2011	R204 On 03-May-12			Bond Future	8.66	100.1928	8.6550	100.1928	0.00
12/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2875	3	2875	3	0.00
12/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2743	3	2743	3	0.00
12/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3010	3	3010	3	0.00
12/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2308	2	2308	2	0.00
12/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2525	2	2525	2	0.00
12/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2415	2	2415	2	0.00
12/07/2011	R206 On 04-August-11			Bond Future	6.95	101.8700	6.9490	101.8700	9,866.00
12/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	290	0	290	0	0.00
12/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	360	0	360	0	0.00
12/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	230	0	230	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
12/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	228	0	228	0	0.00
12/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	136	0	136	0	0.00
12/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	177	0	177	0	0.00
12/07/2011	R206 On 03-November-11			Bond Future	7.05	103.3761	7.0530	103.3761	0.00
12/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1503	2	1503	2	0.00
12/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1588	2	1588	2	0.00
12/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1418	2	1418	2	0.00
12/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	131	0	131	0	0.00
12/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	104	0	104	0	0.00
12/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	117	0	117	0	0.00
12/07/2011	R206 On 02-February-12			Bond Future	7.17	101.1877	7.1730	101.1877	0.00
12/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1680	2	1680	2	0.00
12/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1610	2	1610	2	0.00
12/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1753	2	1753	2	0.00
12/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	202	0	202	0	0.00
12/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	234	0	234	0	0.00
12/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	217	0	217	0	0.00
12/07/2011	R206 On 03-May-12			Bond Future	7.35	102.7142	7.3460	102.7142	0.00
12/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	877	1	877	1	0.00
12/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	923	1	923	1	0.00
12/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	832	1	832	1	0.00
12/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	669	1	669	1	0.00
12/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	605	1	605	1	0.00
12/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	636	1	636	1	0.00
12/07/2011	R207 On 04-August-11			Bond Future	8.44	93.9573	8.4370	93.9573	6,115.00
12/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	258	0	258	0	0.00
12/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	190	0	190	0	0.00
12/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	341	1	341	1	0.00
12/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1123	1	1123	1	0.00
12/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1548	1	1548	1	0.00
12/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1328	1	1328	1	0.00
12/07/2011	R207 On 03-November-11			Bond Future	8.53	95.3467	8.5320	95.3467	600.00
12/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2352	3	2352	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
12/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2179	3	2179	3	0.00
12/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2524	3	2524	3	0.00
12/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1057	1	1057	1	0.00
12/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1256	1	1256	1	0.00
12/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1156	1	1156	1	0.00
12/07/2011	R207 On 02-February-12			Bond Future	8.63	93.1605	8.6310	93.1605	0.00
12/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3316	4	3316	4	0.00
12/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3490	4	3490	4	0.00
12/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3147	3	3147	3	0.00
12/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1451	1	1451	1	0.00
12/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1270	1	1270	1	0.00
12/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1358	1	1358	1	0.00
12/07/2011	R207 On 03-May-12			Bond Future	8.74	94.5669	8.7410	94.5669	0.00
12/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2860	3	2860	3	0.00
12/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2724	3	2724	3	0.00
12/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	2999	3	2999	3	0.00
12/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2691	2	2691	2	0.00
12/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2939	3	2939	3	0.00
12/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2813	3	2813	3	0.00
12/07/2011	R208 On 04-August-11			Bond Future	8.47	91.8099	8.4660	91.8099	1,511.00
12/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	258	0	258	0	0.00
12/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	341	1	341	1	0.00
12/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	192	0	192	0	0.00
12/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1814	1	1814	1	0.00
12/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1349	1	1349	1	0.00
12/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1572	1	1572	1	0.00
12/07/2011	R208 On 03-November-11			Bond Future	8.55	89.7759	8.5540	89.7759	6,037.00
12/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2349	3	2349	3	0.00
12/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2532	3	2532	3	0.00
12/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2173	3	2173	3	0.00
12/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	435	1	435	1	1,995.00
12/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	2916	3	2916	3	0.00
12/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	824	1	824	1	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1270	2	1270	2	0.00
12/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2183	2	2183	2	665.00
12/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	907	1	907	1	1,995.00
12/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2941	3	2941	3	0.00
12/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1318	1	1318	1	0.00
12/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	4086	4	4086	4	0.00
12/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1098	1	1098	1	0.00
12/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1204	1	1204	1	0.00
12/07/2011	R208 On 02-February-12			Bond Future	8.64	91.1439	8.6440	91.1439	0.00
12/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3583	4	3583	4	0.00
12/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3403	4	3403	4	0.00
12/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3766	4	3766	4	0.00
12/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1468	1	1468	1	0.00
12/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1664	1	1664	1	0.00
12/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1564	1	1564	1	0.00
12/07/2011	R208 On 03-May-12			Bond Future	8.74	89.1214	8.7410	89.1214	0.00
12/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3815	4	3815	4	0.00
12/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	3982	4	3982	4	0.00
12/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3651	4	3651	4	0.00
12/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2487	2	2487	2	0.00
12/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2268	2	2268	2	0.00
12/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2376	2	2376	2	0.00
12/07/2011	R209 On 04-August-11			Bond Future	8.98	76.1834	8.9800	76.1834	0.00
12/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	65	0	65	0	0.00
12/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	95	0	95	0	0.00
12/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	44	0	44	0	0.00
12/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	7848	9	7848	9	0.00
12/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	1	0	0.00
12/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	4307	4	4307	4	0.00
12/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3524	3	3524	3	0.00
12/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3909	3	3909	3	0.00
12/07/2011	R209 On 03-November-11			Bond Future	9.05	74.1672	9.0480	74.1672	1,316.00
12/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1384	2	1384	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
12/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1529	2	1529	2	0.00
12/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1249	2	1249	2	0.00
12/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3969	3	3969	3	0.00
12/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3451	3	3451	3	0.00
12/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3703	3	3703	3	0.00
12/07/2011	R209 On 02-February-12			Bond Future	9.12	75.2975	9.1170	75.2975	0.00
12/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	2932	3	2932	3	0.00
12/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3113	4	3113	4	0.00
12/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2757	3	2757	3	0.00
12/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	4026	4	4026	4	0.00
12/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3618	3	3618	3	0.00
12/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3817	3	3817	3	0.00
12/07/2011	R209 On 03-May-12			Bond Future	9.19	73.2868	9.1890	73.2868	0.00
12/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3397	4	3397	4	0.00
12/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3228	4	3228	4	0.00
12/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3572	4	3572	4	0.00
12/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4611	4	4611	4	0.00
12/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	5030	5	5030	5	0.00
12/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4816	4	4816	4	0.00
12/07/2011	R210 On 04-August-11			Bond Future	130.40	130.3984	130.3977	130.3984	425.00
12/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24398	24	24398	24	0.00
12/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24348	24	24348	24	0.00
12/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24448	24	24448	24	0.00
12/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 04-August-11			Bond Future	108.07	108.0739	108.0714	108.0739	0.00
12/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106571	107	106571	107	0.00
12/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106621	107	106621	107	0.00
12/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106521	107	106521	107	0.00
12/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 04-August-11	1.50	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
12/07/2011	R211 On 03-November-11			Bond Future	109.67	109.6729	109.6703	109.6729	529.00
12/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108420	108	108420	108	0.00
12/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108370	108	108370	108	0.00
12/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108470	108	108470	108	0.00
12/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5128	106.5121	106.5128	3,852.00
12/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104012	104	104012	104	0.00
12/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103962	104	103962	104	0.00
12/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104062	104	104062	104	0.00
12/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 03-November-11			Bond Future	108.09	108.0886	108.0879	108.0886	240.00
12/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105588	106	105588	106	0.00
12/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105538	106	105538	106	0.00
12/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105638	106	105638	106	0.00
12/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 04-August-11			Bond Future	8.95	86.2249	8.9520	86.2249	0.00
12/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8525	8	8525	8	0.00
12/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7616	7	7616	7	0.00
12/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	8068	7	8068	7	0.00
12/07/2011	R213 On 03-November-11			Bond Future	9.03	83.9571	9.0270	83.9571	0.00
12/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2607	2	2607	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
12/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1796	1	1796	1	0.00
12/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	2200	1	2200	1	0.00
12/07/2011	R213 On 02-February-12			Bond Future	9.10	85.2410	9.1040	85.2410	0.00
12/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
12/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	1194	0	1194	0	0.00
12/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	416	0	416	0	0.00
12/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	804	0	804	0	0.00
12/07/2011	R213 On 03-May-12			Bond Future	9.18	82.9860	9.1810	82.9860	0.00
12/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	519	2	519	2	0.00
12/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	892	2	892	2	0.00
12/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	143	1	143	1	0.00
12/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
12/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
12/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
12/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
12/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
12/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
12/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
12/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
12/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
12/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
12/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	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
12/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
12/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
12/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
12/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
12/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
12/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
12/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
12/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
12/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
12/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	TRT1 On 04-August-11			Index Future	350.24	351.9220	350.2400	351.9220	100.00
12/07/2011	TRT1 On 03-November-11			Index Future	354.97	356.6750	354.9710	356.6750	0.00