



# Derivatives Monthly Statistics Report

For September 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	AL7T On 03-November-11			Index Future	409.26	406.5750	409.2640	406.5750	16.00
01/09/2011	AL7T On 02-February-12			Index Future	415.50	412.7620	415.5030	412.7620	0.00
01/09/2011	ALBI On 03-November-11			Index Future	375.48	372.9930	375.4840	372.9930	1,617.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	ALBI On 02-February-12			Index Future	381.21	378.6690	381.2090	378.6690	0.00
01/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0053	0.0045	0.0053	22,388.00
01/09/2011	CAAE On 19-September-11			Can-Do Future	0.18	0.1737	0.1792	0.1737	21,898.00
01/09/2011	CAAG On 24-October-11			Can-Do Future	7.06	7.0589	7.0621	7.0589	0.00
01/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	399	0	399	0	0.00
01/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	361	0	361	0	0.00
01/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	442	0	442	0	0.00
01/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	205	0	205	0	14,286.00
01/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	82	0	82	0	6,757.00
01/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	420	0	420	0	0.00
01/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	30	0	30	0	0.00
01/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	143	0	143	0	0.00
01/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	49	0	49	0	0.00
01/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	37	0	37	0	0.00
01/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	GOVI On 03-November-11			GOVI	376.08	373.7190	376.0840	373.7190	161.00
01/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	190840	17	190840	17	0.00
01/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	190740	17	190740	17	0.00
01/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	190940	17	190940	17	0.00
01/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12			GOVI	381.82	379.4060	381.8180	379.4060	0.00
01/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	128180	10	128180	10	0.00
01/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	128080	10	128080	10	0.00
01/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	128280	10	128280	10	0.00
01/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2011	IGOV On 03-November-11			Index Future	163.30	163.3220	163.2980	163.3220	79.00
01/09/2011	IGOV On 02-February-12			Index Future	165.79	165.8070	165.7870	165.8070	0.00
01/09/2011	ILBI On 02-February-12			Index Future	448.82	448.6770	448.8230	448.6770	88.00
01/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
01/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.44	94.5200	5.4400	94.5200	1,000.00
01/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6100	5.3700	94.6100	1,000.00
01/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.26	94.6900	5.2600	94.6900	5,541.00
01/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.22	94.7100	5.2200	94.7100	0.00

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01/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.21	94.7300	5.2100	94.7300	0.00
01/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.19	94.7400	5.1900	94.7400	1,340.00
01/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.24	94.6800	5.2400	94.6800	2,890.00
01/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.35	94.5300	5.3500	94.5300	44,760.00
01/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.51	94.3600	5.5100	94.3600	990.00
01/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.74	94.1300	5.7400	94.1300	790.00
01/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.98	93.9000	5.9800	93.9000	1,250.00
01/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	OTH1 On 03-November-11			Index Future	371.82	368.6650	371.8230	368.6650	0.00
01/09/2011	OTH1 On 02-February-12			Index Future	377.49	374.2750	377.4920	374.2750	0.00
01/09/2011	R157 On 03-November-11			Bond Future	6.43	125.3168	6.4320	125.3168	15,490.00
01/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6757	6	6757	6	0.00
01/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	6937	6	6937	6	0.00

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01/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6578	6	6578	6	0.00
01/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	886	1	886	1	1,200.00
01/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4216	4	4216	4	0.00
01/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2231	2	2231	2	400.00
01/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2581	2	2581	2	0.00
01/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	42	0	42	0	400.00
01/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	4	0	4	0	1,200.00
01/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	68	0	68	0	0.00
01/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	433	1	433	1	0.00
01/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 02-February-12			Bond Future	6.46	127.2223	6.4570	127.2223	0.00
01/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7093	7	7093	7	0.00
01/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7258	7	7258	7	0.00
01/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	6927	6	6927	6	0.00
01/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	438	0	438	0	130.00
01/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2471	2	2471	2	0.00
01/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1256	1	1256	1	0.00
01/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	922	1	922	1	130.00
01/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2097	2	2097	2	0.00
01/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	360	0	360	0	130.00
01/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	12	0	12	0	0.00
01/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	9	0	9	0	0.00
01/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	11	0	11	0	0.00
01/09/2011	R157 On 03-May-12			Bond Future	6.50	122.3277	6.4960	122.3277	0.00
01/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	5784	5	5784	5	0.00
01/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5935	6	5935	6	0.00
01/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5634	5	5634	5	0.00
01/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	93	0	93	0	0.00
01/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	79	0	79	0	0.00
01/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	85	0	85	0	0.00
01/09/2011	R157 On 02-August-12			Bond Future	6.54	124.1425	6.5360	124.1425	0.00

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01/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4745	4	4745	4	0.00
01/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4875	4	4875	4	0.00
01/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4616	4	4616	4	0.00
01/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	333	0	333	0	0.00
01/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	296	0	296	0	0.00
01/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	314	0	314	0	0.00
01/09/2011	R186 On 03-November-11			Bond Future	8.04	124.1738	8.0360	124.1738	24,731.00
01/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	9179	8	9179	8	0.00
01/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	9606	8	9606	8	0.00
01/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	8753	8	8753	8	0.00
01/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	7069	6	7069	6	5,600.00
01/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	2407	2	2407	2	1,275.00
01/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	3971	3	3971	3	425.00
01/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	5454	5	5454	5	0.00
01/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	10033	9	10033	9	0.00
01/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1091	0	1091	0	0.00
01/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	1895	0	1895	0	0.00
01/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	2987	0	2987	0	0.00
01/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1368	0	1368	0	0.00
01/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2255	0	2255	0	0.00
01/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	64	0	64	0	1,275.00
01/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3476	0	3476	0	0.00
01/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	483	1	483	1	425.00
01/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	899	1	899	1	0.00
01/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1772	2	1772	2	0.00
01/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	116	0	116	0	0.00
01/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	244	0	244	0	0.00
01/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	78	0	78	0	0.00
01/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	95	0	95	0	0.00
01/09/2011	R186 On 02-February-12			Bond Future	8.09	120.7692	8.0930	120.7692	2,501.00
01/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	9263	8	9263	8	0.00
01/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	9633	9	9633	9	0.00
01/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	8897	8	8897	8	0.00

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01/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	903	1	903	1	0.00
01/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	757	1	757	1	0.00
01/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	826	1	826	1	0.00
01/09/2011	R186 On 03-May-12			Bond Future	8.16	122.5918	8.1570	122.5918	0.00
01/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	9450	9	9450	9	0.00
01/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	9118	8	9118	8	0.00
01/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	9784	9	9784	9	0.00
01/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1613	2	1613	2	0.00
01/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1821	2	1821	2	0.00
01/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1714	2	1714	2	0.00
01/09/2011	R186 On 02-August-12			Bond Future	8.22	119.1207	8.2220	119.1207	0.00
01/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	7861	7	7861	7	0.00
01/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	7565	7	7565	7	0.00
01/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	8165	7	8165	7	0.00
01/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	2875	3	2875	3	0.00
01/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3166	4	3166	4	0.00
01/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3015	3	3015	3	0.00
01/09/2011	R189 On 03-November-11			Bond Future	213.84	213.8490	213.8393	213.8490	0.00
01/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	1839	2	1839	2	0.00
01/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	1789	2	1789	2	0.00
01/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	1889	2	1889	2	0.00
01/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11			Bond Future	245.99	245.9867	245.9871	245.9867	183.00
01/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7487	7	7487	7	0.00
01/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7537	8	7537	8	0.00
01/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7437	7	7437	7	0.00
01/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11			Bond Future	6.13	110.3909	6.1250	110.3909	1,348.00
01/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5318	5	5318	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
01/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5180	5	5180	5	0.00
01/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5455	5	5455	5	0.00
01/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 02-February-12			Bond Future	6.12	107.6598	6.1200	107.6598	0.00
01/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5577	5	5577	5	0.00
01/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5451	5	5451	5	0.00
01/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5703	5	5703	5	0.00
01/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	3	0	3	0	0.00
01/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R201 On 03-May-12			Bond Future	6.13	109.2802	6.1320	109.2802	0.00
01/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3989	4	3989	4	0.00
01/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4101	4	4101	4	0.00
01/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3876	4	3876	4	0.00
01/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	73	0	73	0	0.00
01/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	61	0	61	0	0.00
01/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	68	0	68	0	0.00
01/09/2011	R201 On 02-August-12			Bond Future	6.14	106.4935	6.1410	106.4935	0.00
01/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3207	3	3207	3	0.00
01/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3305	3	3305	3	0.00
01/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3109	3	3109	3	0.00
01/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	208	0	208	0	0.00
01/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	187	0	187	0	0.00
01/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	197	0	197	0	0.00
01/09/2011	R202 On 03-November-11			Bond Future	185.96	185.9568	185.9574	185.9568	26,816.00
01/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185457	185	185457	185	0.00
01/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185407	185	185407	185	0.00
01/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185507	186	185507	186	0.00
01/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 03-November-11	0.50	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
01/09/2011	R202 On 02-February-12			Bond Future	186.13	186.1221	186.1277	186.1221	0.00
01/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9128	9	9128	9	0.00
01/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9178	9	9178	9	0.00
01/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9078	9	9078	9	0.00
01/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R203 On 03-November-11			Bond Future	7.32	105.0430	7.3160	105.0430	2,077.00
01/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	5526	5	5526	5	0.00
01/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	5749	5	5749	5	0.00
01/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5302	5	5302	5	0.00
01/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	9	0	9	0	0.00
01/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	5	0	5	0	0.00
01/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	7	0	7	0	0.00
01/09/2011	R203 On 02-February-12			Bond Future	7.38	106.6399	7.3820	106.6399	0.00
01/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6220	6	6220	6	0.00
01/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	6424	6	6424	6	0.00
01/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6018	6	6018	6	0.00
01/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	129	0	129	0	0.00
01/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	106	0	106	0	0.00
01/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	116	0	116	0	0.00
01/09/2011	R203 On 03-May-12			Bond Future	7.46	104.0853	7.4600	104.0853	0.00
01/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	5876	5	5876	5	0.00
01/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	5694	5	5694	5	0.00
01/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6060	6	6060	6	0.00
01/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	314	0	314	0	0.00
01/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	363	0	363	0	0.00
01/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	337	0	337	0	0.00
01/09/2011	R203 On 02-August-12			Bond Future	7.54	105.6294	7.5420	105.6294	0.00
01/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	4654	4	4654	4	0.00
01/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	4821	4	4821	4	0.00
01/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	4490	4	4490	4	0.00
01/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	718	1	718	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
01/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	644	1	644	1	0.00
01/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	679	1	679	1	0.00
01/09/2011	R204 On 03-November-11			Bond Future	7.55	104.9130	7.5520	104.9130	2,782.00
01/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6356	6	6356	6	0.00
01/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6104	6	6104	6	0.00
01/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	6608	6	6608	6	0.00
01/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	8	0	8	0	0.00
01/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	13	0	13	0	0.00
01/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	10	0	10	0	0.00
01/09/2011	R204 On 02-February-12			Bond Future	7.62	102.4793	7.6170	102.4793	0.00
01/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7190	7	7190	7	0.00
01/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	6960	6	6960	6	0.00
01/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	7421	7	7421	7	0.00
01/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	114	0	114	0	0.00
01/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	141	0	141	0	0.00
01/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	126	0	126	0	0.00
01/09/2011	R204 On 03-May-12			Bond Future	7.70	104.0177	7.6950	104.0177	0.00
01/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	5886	5	5886	5	0.00
01/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6087	6	6087	6	0.00
01/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	5686	5	5686	5	0.00
01/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	658	1	658	1	0.00
01/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	575	1	575	1	0.00
01/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	616	1	616	1	0.00
01/09/2011	R204 On 02-August-12			Bond Future	7.78	101.5305	7.7770	101.5305	0.00
01/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	4646	4	4646	4	0.00
01/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	4468	4	4468	4	0.00
01/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	4828	4	4828	4	0.00
01/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1063	1	1063	1	0.00
01/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1180	1	1180	1	0.00
01/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1119	1	1119	1	0.00
01/09/2011	R206 On 03-November-11			Bond Future	5.85	105.5309	5.8530	105.5309	12,577.00
01/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3830	4	3830	4	0.00
01/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3929	4	3929	4	0.00

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01/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3731	4	3731	4	0.00
01/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 02-February-12			Bond Future	5.81	103.3728	5.8060	103.3728	0.00
01/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3946	4	3946	4	0.00
01/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4034	4	4034	4	0.00
01/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3859	4	3859	4	0.00
01/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	1	0	0.00
01/09/2011	R206 On 03-May-12			Bond Future	5.78	104.9294	5.7780	104.9294	0.00
01/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2780	3	2780	3	0.00
01/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2707	3	2707	3	0.00
01/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2855	3	2855	3	0.00
01/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	43	0	43	0	0.00
01/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	51	0	51	0	0.00
01/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	46	0	46	0	0.00
01/09/2011	R206 On 02-August-12			Bond Future	5.73	102.7216	5.7310	102.7216	0.00
01/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2167	2	2167	2	0.00
01/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2229	2	2229	2	0.00
01/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2106	2	2106	2	0.00
01/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	99	0	99	0	0.00
01/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	88	0	88	0	0.00
01/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	93	0	93	0	0.00
01/09/2011	R207 On 03-November-11			Bond Future	7.75	98.6723	7.7460	98.6723	8,599.00
01/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	5703	5	5703	5	0.00
01/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	5969	5	5969	5	0.00
01/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5438	5	5438	5	0.00
01/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	1626	1	1626	1	2,000.00
01/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	2662	2	2662	2	0.00
01/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	3622	3	3622	3	0.00
01/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	240	0	240	0	900.00

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01/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1124	1	1124	1	300.00
01/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	1814	1	1814	1	0.00
01/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	3874	3	3874	3	0.00
01/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	129	0	129	0	900.00
01/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	626	1	626	1	300.00
01/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1101	1	1101	1	0.00
01/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	157	0	157	0	2,000.00
01/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2903	3	2903	3	0.00
01/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	327	0	327	0	2,000.00
01/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	36	0	36	0	0.00
01/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	727	1	727	1	0.00
01/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	23	0	23	0	0.00
01/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	29	0	29	0	0.00
01/09/2011	R207 On 02-February-12			Bond Future	7.81	96.5350	7.8110	96.5350	0.00
01/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	6743	6	6743	6	0.00
01/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	6505	6	6505	6	0.00
01/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	6981	6	6981	6	0.00
01/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	215	0	215	0	0.00
01/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	262	0	262	0	0.00
01/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	238	0	238	0	0.00
01/09/2011	R207 On 03-May-12			Bond Future	7.89	97.9868	7.8890	97.9868	0.00
01/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	5523	5	5523	5	0.00
01/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	5729	5	5729	5	0.00
01/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	5320	5	5320	5	0.00
01/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	944	1	944	1	0.00
01/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	830	1	830	1	0.00
01/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	885	1	885	1	0.00
01/09/2011	R207 On 02-August-12			Bond Future	7.97	95.8027	7.9710	95.8027	0.00
01/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	5231	5	5231	5	0.00
01/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	5037	5	5037	5	0.00
01/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	5428	5	5428	5	0.00
01/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1084	1	1084	1	0.00
01/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1204	1	1204	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
01/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1142	1	1142	1	0.00
01/09/2011	R208 On 03-November-11			Bond Future	7.77	93.2380	7.7730	93.2380	7,301.00
01/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	5943	5	5943	5	0.00
01/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6224	6	6224	6	0.00
01/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	5662	5	5662	5	0.00
01/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	1857	1	1857	1	1,995.00
01/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	2981	2	2981	2	665.00
01/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4010	3	4010	3	0.00
01/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	6787	6	6787	6	0.00
01/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	21	0	21	0	1,995.00
01/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	166	0	166	0	665.00
01/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	341	1	341	1	0.00
01/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	50	0	50	0	0.00
01/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	751	1	751	1	0.00
01/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	32	0	32	0	0.00
01/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	40	0	40	0	0.00
01/09/2011	R208 On 02-February-12			Bond Future	7.83	94.6584	7.8320	94.6584	0.00
01/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7126	6	7126	6	0.00
01/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	7379	7	7379	7	0.00
01/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	6874	6	6874	6	0.00
01/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	301	0	301	0	0.00
01/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	247	0	247	0	0.00
01/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	273	0	273	0	0.00
01/09/2011	R208 On 03-May-12			Bond Future	7.90	92.6861	7.9010	92.6861	0.00
01/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7007	6	7007	6	0.00
01/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	6777	6	6777	6	0.00
01/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7238	7	7238	7	0.00
01/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	642	1	642	1	0.00
01/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	731	1	731	1	0.00
01/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	686	1	686	1	0.00
01/09/2011	R208 On 02-August-12			Bond Future	7.97	94.0630	7.9730	94.0630	0.00
01/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	5651	5	5651	5	0.00
01/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	5865	5	5865	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
01/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	5441	5	5441	5	0.00
01/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1296	2	1296	2	0.00
01/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1168	1	1168	1	0.00
01/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1229	1	1229	1	0.00
01/09/2011	R209 On 03-November-11			Bond Future	8.33	78.0101	8.3250	78.0101	1,454.00
01/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	4033	3	4033	3	0.00
01/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	3721	3	3721	3	0.00
01/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	4353	3	4353	3	0.00
01/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	438	1	438	1	0.00
01/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	604	1	604	1	0.00
01/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	515	1	515	1	0.00
01/09/2011	R209 On 02-February-12			Bond Future	8.37	79.2000	8.3740	79.2000	0.00
01/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	6151	5	6151	5	0.00
01/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	5865	5	5865	5	0.00
01/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	6442	6	6442	6	0.00
01/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1017	1	1017	1	0.00
01/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1204	2	1204	2	0.00
01/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1106	1	1106	1	0.00
01/09/2011	R209 On 03-May-12			Bond Future	8.43	77.2443	8.4280	77.2443	0.00
01/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	6512	6	6512	6	0.00
01/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	6778	6	6778	6	0.00
01/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	6250	5	6250	5	0.00
01/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2053	2	2053	2	0.00
01/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1818	2	1818	2	0.00
01/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1932	2	1932	2	0.00
01/09/2011	R209 On 02-August-12			Bond Future	8.48	78.3913	8.4820	78.3913	0.00
01/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	7955	7	7955	7	0.00
01/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	7691	7	7691	7	0.00
01/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	8225	7	8225	7	0.00
01/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1874	2	1874	2	0.00
01/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2071	2	2071	2	0.00
01/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	1968	2	1968	2	0.00
01/09/2011	R210 On 03-November-11			Bond Future	137.44	137.4363	137.4365	137.4363	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6437	6	6437	6	0.00
01/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6387	6	6387	6	0.00
01/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6487	6	6487	6	0.00
01/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11			Bond Future	112.52	112.5258	112.5236	112.5258	529.00
01/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111274	111	111274	111	0.00
01/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111324	111	111324	111	0.00
01/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111224	111	111224	111	0.00
01/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12			Bond Future	112.90	112.9003	112.9015	112.9003	0.00
01/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2401	2	2401	2	0.00
01/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2451	2	2451	2	0.00
01/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2351	2	2351	2	0.00
01/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11			Bond Future	111.41	111.7148	111.4130	111.7148	2,667.00
01/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108913	109	108913	109	0.00
01/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108863	109	108863	109	0.00
01/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108963	109	108963	109	0.00
01/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 02-February-12			Bond Future	111.64	111.9465	111.6433	111.9465	0.00
01/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3143	3	3143	3	0.00
01/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3093	3	3093	3	0.00
01/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3193	3	3193	3	0.00
01/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11			Bond Future	8.33	87.6031	8.3300	87.6031	0.00
01/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	3510	2	3510	2	0.00
01/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	3913	3	3913	3	0.00
01/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	3103	2	3103	2	0.00
01/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12			Bond Future	8.39	88.9422	8.3870	88.9422	0.00
01/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	4989	4	4989	4	0.00
01/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	5377	4	5377	4	0.00
01/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	4599	4	4599	4	0.00
01/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12			Bond Future	8.45	86.7334	8.4460	86.7334	0.00
01/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	6378	5	6378	5	0.00
01/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	6751	6	6751	6	0.00
01/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	6002	5	6002	5	0.00
01/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12			Bond Future	8.51	88.0200	8.5050	88.0200	0.00
01/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	5860	5	5860	5	0.00
01/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	6232	5	6232	5	0.00
01/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	5486	4	5486	4	0.00
01/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
01/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
01/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
01/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
01/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
02/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	AL7T On 03-November-11			Index Future	411.31	409.2640	411.3100	409.2640	16.00
02/09/2011	AL7T On 02-February-12			Index Future	417.58	415.5030	417.5810	415.5030	0.00
02/09/2011	ALBI On 03-November-11			Index Future	377.29	375.4840	377.2910	375.4840	1,617.00
02/09/2011	ALBI On 02-February-12			Index Future	383.04	381.2090	383.0440	381.2090	0.00
02/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0045	0.0022	0.0045	22,388.00
02/09/2011	CAAE On 19-September-11			Can-Do Future	0.22	0.1792	0.2219	0.1792	21,898.00
02/09/2011	CAAG On 24-October-11			Can-Do Future	7.12	7.0621	7.1223	7.0621	0.00
02/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	450	0	450	0	0.00
02/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	408	0	408	0	0.00
02/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	494	0	494	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	237	0	237	0	14,286.00
02/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	94	0	94	0	6,757.00
02/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	372	0	372	0	0.00
02/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	22	0	22	0	0.00
02/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	115	0	115	0	0.00
02/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	36	0	36	0	0.00
02/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	28	0	28	0	0.00
02/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
02/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
02/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	GOVI On 03-November-11			GOVI	377.78	376.0840	377.7780	376.0840	162.00
02/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	207780	19	207780	19	0.00
02/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	207680	19	207680	19	0.00
02/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	207880	19	207880	19	0.00
02/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 02-February-12			GOVI	383.54	381.8180	383.5380	381.8180	0.00
02/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	145380	13	145380	13	0.00
02/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	145280	13	145280	13	0.00
02/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	145480	13	145480	13	0.00
02/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2011	IGOV On 03-November-11			Index Future	163.41	163.2980	163.4140	163.2980	77.00
02/09/2011	IGOV On 02-February-12			Index Future	165.91	165.7870	165.9050	165.7870	0.00
02/09/2011	ILBI On 02-February-12			Index Future	448.77	448.8230	448.7660	448.8230	88.00
02/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/09/2011	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
02/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
02/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5600	5.4300	94.5600	1,000.00
02/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	1,000.00
02/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	5,541.00
02/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	0.00
02/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.19	94.7900	5.1900	94.7900	0.00
02/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.17	94.8100	5.1700	94.8100	1,340.00
02/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.19	94.7600	5.1900	94.7600	2,890.00
02/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.25	94.6500	5.2500	94.6500	44,760.00
02/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.41	94.4900	5.4100	94.4900	990.00
02/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.63	94.2600	5.6300	94.2600	790.00
02/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.87	94.0200	5.8700	94.0200	1,250.00
02/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN10 On 03-November-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
02/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2011	OTH1 On 03-November-11			Index Future	374.22	371.8230	374.2200	371.8230	0.00
02/09/2011	OTH1 On 02-February-12			Index Future	379.93	377.4920	379.9250	377.4920	0.00
02/09/2011	R157 On 03-November-11			Bond Future	6.39	125.7587	6.3890	125.7587	15,333.00
02/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6924	7	6924	7	0.00
02/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7103	7	7103	7	0.00
02/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6744	7	6744	7	0.00
02/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1174	1	1174	1	1,200.00
02/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4394	4	4394	4	0.00
02/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2471	2	2471	2	400.00
02/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2805	3	2805	3	0.00
02/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	100	0	100	0	400.00
02/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	16	0	16	0	1,200.00
02/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	142	0	142	0	0.00
02/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	555	0	555	0	0.00
02/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R157 On 02-February-12			Bond Future	6.41	127.6748	6.4100	127.6748	0.00
02/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7289	7	7289	7	0.00
02/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7452	7	7452	7	0.00
02/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7126	7	7126	7	0.00
02/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	769	0	769	0	130.00
02/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2845	2	2845	2	0.00
02/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1670	1	1670	1	0.00
02/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1166	1	1166	1	130.00
02/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2259	2	2259	2	0.00
02/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	564	0	564	0	130.00
02/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	42	0	42	0	0.00
02/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	34	0	34	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	38	0	38	0	0.00
02/09/2011	R157 On 03-May-12			Bond Future	6.45	122.7622	6.4460	122.7622	0.00
02/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6034	6	6034	6	0.00
02/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6180	6	6180	6	0.00
02/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5889	6	5889	6	0.00
02/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	180	0	180	0	0.00
02/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	156	0	156	0	0.00
02/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	168	0	168	0	0.00
02/09/2011	R157 On 02-August-12			Bond Future	6.48	124.5941	6.4810	124.5941	0.00
02/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5103	5	5103	5	0.00
02/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4980	5	4980	5	0.00
02/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5227	5	5227	5	0.00
02/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	477	0	477	0	0.00
02/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	526	0	526	0	0.00
02/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	501	0	501	0	0.00
02/09/2011	R186 On 03-November-11			Bond Future	7.96	125.3417	7.9640	125.3417	24,385.00
02/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	9956	9	9956	9	0.00
02/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	10376	10	10376	10	0.00
02/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	9537	9	9537	9	0.00
02/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	7883	7	7883	7	5,600.00
02/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3219	2	3219	2	1,275.00
02/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	4823	4	4823	4	425.00
02/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	6295	5	6295	5	0.00
02/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	10797	10	10797	10	0.00
02/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1747	1	1747	1	250.00
02/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	2668	2	2668	2	0.00
02/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	3824	3	3824	3	0.00
02/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1485	1	1485	1	250.00
02/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2307	2	2307	2	250.00
02/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	108	0	108	0	1,275.00
02/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3412	3	3412	3	0.00
02/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	604	0	604	0	425.00
02/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	1030	1	1030	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1863	2	1863	2	0.00
02/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	179	0	179	0	0.00
02/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	337	0	337	0	0.00
02/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	128	0	128	0	0.00
02/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	152	0	152	0	0.00
02/09/2011	R186 On 02-February-12			Bond Future	8.02	121.9563	8.0180	121.9563	2,501.00
02/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	10233	9	10233	9	0.00
02/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	10594	10	10594	10	0.00
02/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	9875	9	9875	9	0.00
02/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1143	1	1143	1	0.00
02/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	979	1	979	1	0.00
02/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	1058	1	1058	1	0.00
02/09/2011	R186 On 03-May-12			Bond Future	8.08	123.7675	8.0800	123.7675	0.00
02/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	10619	9	10619	9	0.00
02/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	10298	9	10298	9	0.00
02/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	10943	10	10943	10	0.00
02/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	2027	2	2027	2	0.00
02/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2256	2	2256	2	0.00
02/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2139	2	2139	2	0.00
02/09/2011	R186 On 02-August-12			Bond Future	8.14	120.3314	8.1430	120.3314	0.00
02/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9304	8	9304	8	0.00
02/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	9593	8	9593	8	0.00
02/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9019	8	9019	8	0.00
02/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3870	3	3870	3	0.00
02/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3553	3	3553	3	0.00
02/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3708	3	3708	3	0.00
02/09/2011	R189 On 03-November-11			Bond Future	213.97	213.8393	213.9681	213.8393	0.00
02/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	1968	2	1968	2	0.00
02/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2018	2	2018	2	0.00
02/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	1918	2	1918	2	0.00
02/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R197 On 03-November-11			Bond Future	245.77	245.9871	245.7673	245.9871	183.00
02/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7267	7	7267	7	0.00
02/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7217	7	7217	7	0.00
02/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7317	8	7317	8	0.00
02/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R201 On 03-November-11			Bond Future	6.09	110.6830	6.0930	110.6830	1,348.00
02/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5411	5	5411	5	0.00
02/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5274	5	5274	5	0.00
02/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5549	5	5549	5	0.00
02/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R201 On 02-February-12			Bond Future	6.09	107.9596	6.0850	107.9596	0.00
02/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5671	6	5671	6	0.00
02/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5545	5	5545	5	0.00
02/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5797	6	5797	6	0.00
02/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
02/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
02/09/2011	R201 On 03-May-12			Bond Future	6.09	109.5601	6.0930	109.5601	0.00
02/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4096	4	4096	4	0.00
02/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4207	4	4207	4	0.00
02/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3985	4	3985	4	0.00
02/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	85	0	85	0	0.00
02/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	70	0	70	0	0.00
02/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	78	0	78	0	0.00
02/09/2011	R201 On 02-August-12			Bond Future	6.10	106.7885	6.0980	106.7885	0.00
02/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3291	3	3291	3	0.00
02/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3196	3	3196	3	0.00
02/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3387	3	3387	3	0.00
02/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	171	0	171	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	198	0	198	0	0.00
02/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	184	0	184	0	0.00
02/09/2011	R202 On 03-November-11			Bond Future	186.56	185.9574	186.5640	185.9574	28,816.00
02/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	186064	185	186064	185	0.00
02/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	186014	185	186014	185	0.00
02/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	186114	186	186114	186	0.00
02/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 02-February-12			Bond Future	186.74	186.1277	186.7438	186.1277	0.00
02/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9744	9	9744	9	0.00
02/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9694	9	9694	9	0.00
02/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9794	9	9794	9	0.00
02/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R203 On 03-November-11			Bond Future	7.20	105.5907	7.2010	105.5907	2,077.00
02/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6094	6	6094	6	0.00
02/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6315	6	6315	6	0.00
02/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5873	5	5873	5	0.00
02/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	24	0	24	0	0.00
02/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	15	0	15	0	0.00
02/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	19	0	19	0	0.00
02/09/2011	R203 On 02-February-12			Bond Future	7.26	107.1984	7.2610	107.1984	0.00
02/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6883	6	6883	6	0.00
02/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7079	6	7079	6	0.00
02/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6687	6	6687	6	0.00
02/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	236	0	236	0	0.00
02/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	198	0	198	0	0.00
02/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	217	0	217	0	0.00
02/09/2011	R203 On 03-May-12			Bond Future	7.33	104.6298	7.3320	104.6298	0.00
02/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6643	6	6643	6	0.00
02/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6468	6	6468	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6819	6	6819	6	0.00
02/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	503	0	503	0	0.00
02/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	567	0	567	0	0.00
02/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	534	0	534	0	0.00
02/09/2011	R203 On 02-August-12			Bond Future	7.41	106.1928	7.4060	106.1928	0.00
02/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5744	5	5744	5	0.00
02/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5593	4	5593	4	0.00
02/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	5896	5	5896	5	0.00
02/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1139	1	1139	1	0.00
02/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1241	1	1241	1	0.00
02/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1189	1	1189	1	0.00
02/09/2011	R204 On 03-November-11			Bond Future	7.45	105.4789	7.4480	105.4789	2,782.00
02/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6945	6	6945	6	0.00
02/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6695	6	6695	6	0.00
02/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7195	7	7195	7	0.00
02/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	19	0	19	0	0.00
02/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	28	0	28	0	0.00
02/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	23	0	23	0	0.00
02/09/2011	R204 On 02-February-12			Bond Future	7.51	103.0541	7.5080	103.0541	0.00
02/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7857	7	7857	7	0.00
02/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7633	7	7633	7	0.00
02/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8082	7	8082	7	0.00
02/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	191	0	191	0	0.00
02/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	230	0	230	0	0.00
02/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	209	0	209	0	0.00
02/09/2011	R204 On 03-May-12			Bond Future	7.58	104.5837	7.5810	104.5837	0.00
02/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6647	6	6647	6	0.00
02/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6848	6	6848	6	0.00
02/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6453	6	6453	6	0.00
02/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	834	1	834	1	0.00
02/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	746	1	746	1	0.00
02/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	786	1	786	1	0.00
02/09/2011	R204 On 02-August-12			Bond Future	7.66	102.1168	7.6570	102.1168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	5753	5	5753	5	0.00
02/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	5923	5	5923	5	0.00
02/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5586	4	5586	4	0.00
02/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1698	1	1698	1	0.00
02/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1558	1	1558	1	0.00
02/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1626	1	1626	1	0.00
02/09/2011	R206 On 03-November-11			Bond Future	5.85	105.6838	5.8540	105.6838	12,577.00
02/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3828	4	3828	4	0.00
02/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3926	4	3926	4	0.00
02/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3729	4	3729	4	0.00
02/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R206 On 02-February-12			Bond Future	5.81	103.5294	5.8060	103.5294	0.00
02/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3948	4	3948	4	0.00
02/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4035	4	4035	4	0.00
02/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3861	4	3861	4	0.00
02/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	4	0	0.00
02/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
02/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	3	0	3	0	0.00
02/09/2011	R206 On 03-May-12			Bond Future	5.78	105.0667	5.7790	105.0667	0.00
02/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2821	3	2821	3	0.00
02/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2751	3	2751	3	0.00
02/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2892	3	2892	3	0.00
02/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	82	0	82	0	0.00
02/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	97	0	97	0	0.00
02/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	89	0	89	0	0.00
02/09/2011	R206 On 02-August-12			Bond Future	5.73	102.8710	5.7320	102.8710	0.00
02/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2256	2	2256	2	0.00
02/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2199	2	2199	2	0.00
02/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2312	2	2312	2	0.00
02/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	172	0	172	0	0.00
02/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	194	0	194	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	183	0	183	0	0.00
02/09/2011	R207 On 03-November-11			Bond Future	7.66	99.3036	7.6630	99.3036	8,599.00
02/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6229	6	6229	6	0.00
02/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6490	6	6490	6	0.00
02/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5970	5	5970	5	0.00
02/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2233	2	2233	2	2,000.00
02/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3268	3	3268	3	0.00
02/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4203	4	4203	4	0.00
02/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	601	0	601	0	900.00
02/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1703	1	1703	1	300.00
02/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2426	2	2426	2	0.00
02/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4448	4	4448	4	0.00
02/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	214	0	214	0	900.00
02/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	749	1	749	1	300.00
02/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1191	1	1191	1	0.00
02/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	249	0	249	0	2,000.00
02/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2775	3	2775	3	0.00
02/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	444	0	444	0	2,000.00
02/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	79	0	79	0	0.00
02/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	846	1	846	1	0.00
02/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	55	0	55	0	0.00
02/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	66	0	66	0	0.00
02/09/2011	R207 On 02-February-12			Bond Future	7.72	97.1780	7.7240	97.1780	0.00
02/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7384	7	7384	7	0.00
02/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7154	7	7154	7	0.00
02/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7614	7	7614	7	0.00
02/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	349	0	349	0	0.00
02/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	413	0	413	0	0.00
02/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	381	0	381	0	0.00
02/09/2011	R207 On 03-May-12			Bond Future	7.80	98.6230	7.7990	98.6230	0.00
02/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6342	6	6342	6	0.00
02/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6540	6	6540	6	0.00
02/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6141	5	6141	5	0.00

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02/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1263	1	1263	1	0.00
02/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1140	1	1140	1	0.00
02/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1202	1	1202	1	0.00
02/09/2011	R207 On 02-August-12			Bond Future	7.88	96.4578	7.8770	96.4578	0.00
02/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6316	5	6316	5	0.00
02/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6499	5	6499	5	0.00
02/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6136	5	6136	5	0.00
02/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1794	1	1794	1	0.00
02/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1646	1	1646	1	0.00
02/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1718	1	1718	1	0.00
02/09/2011	R208 On 03-November-11			Bond Future	7.70	93.9773	7.7000	93.9773	7,121.00
02/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6445	6	6445	6	0.00
02/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6721	6	6721	6	0.00
02/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6170	6	6170	6	0.00
02/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2427	2	2427	2	1,995.00
02/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3550	3	3550	3	665.00
02/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4557	4	4557	4	0.00
02/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7275	7	7275	7	0.00
02/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	48	0	48	0	1,995.00
02/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	252	0	252	0	665.00
02/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	449	0	449	0	0.00
02/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	97	0	97	0	0.00
02/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	860	1	860	1	0.00
02/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	68	0	68	0	0.00
02/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	81	0	81	0	0.00
02/09/2011	R208 On 02-February-12			Bond Future	7.76	95.4119	7.7570	95.4119	0.00
02/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7758	7	7758	7	0.00
02/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8003	7	8003	7	0.00
02/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7514	7	7514	7	0.00
02/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	478	0	478	0	0.00
02/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	408	0	408	0	0.00
02/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	442	0	442	0	0.00
02/09/2011	R208 On 03-May-12			Bond Future	7.82	93.4339	7.8230	93.4339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7725	7	7725	7	0.00
02/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7503	7	7503	7	0.00
02/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7949	7	7949	7	0.00
02/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	883	1	883	1	0.00
02/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	987	1	987	1	0.00
02/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	933	1	933	1	0.00
02/09/2011	R208 On 02-August-12			Bond Future	7.89	94.8277	7.8920	94.8277	0.00
02/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	6750	6	6750	6	0.00
02/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6554	5	6554	5	0.00
02/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	6949	6	6949	6	0.00
02/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1775	1	1775	1	0.00
02/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1932	1	1932	1	0.00
02/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1851	1	1851	1	0.00
02/09/2011	R209 On 03-November-11			Bond Future	8.21	79.1388	8.2130	79.1388	1,383.00
02/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5099	4	5099	4	0.00
02/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	4785	4	4785	4	0.00
02/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	5418	4	5418	4	0.00
02/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	532	0	532	0	0.00
02/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	697	1	697	1	0.00
02/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	610	1	610	1	0.00
02/09/2011	R209 On 02-February-12			Bond Future	8.26	80.3421	8.2580	80.3421	0.00
02/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	7361	6	7361	6	0.00
02/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7078	6	7078	6	0.00
02/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	7649	6	7649	6	0.00
02/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1229	1	1229	1	0.00
02/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1422	1	1422	1	0.00
02/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1321	1	1321	1	0.00
02/09/2011	R209 On 03-May-12			Bond Future	8.31	78.3901	8.3090	78.3901	0.00
02/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	7796	7	7796	7	0.00
02/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8060	7	8060	7	0.00
02/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	7536	6	7536	6	0.00
02/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2329	2	2329	2	0.00
02/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	2090	2	2090	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	2206	2	2206	2	0.00
02/09/2011	R209 On 02-August-12			Bond Future	8.36	79.5651	8.3610	79.5651	0.00
02/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	9535	8	9535	8	0.00
02/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	9791	8	9791	8	0.00
02/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9280	8	9280	8	0.00
02/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2644	2	2644	2	0.00
02/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2424	2	2424	2	0.00
02/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2532	2	2532	2	0.00
02/09/2011	R210 On 03-November-11			Bond Future	137.63	137.4365	137.6282	137.4365	600.00
02/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6628	6	6628	6	0.00
02/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6678	6	6678	6	0.00
02/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6578	6	6578	6	0.00
02/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 03-November-11			Bond Future	112.70	112.5236	112.6963	112.5236	529.00
02/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111446	111	111446	111	0.00
02/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111496	111	111496	111	0.00
02/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111396	111	111396	111	0.00
02/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 02-February-12			Bond Future	113.08	112.9015	113.0768	112.9015	0.00
02/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2577	2	2577	2	0.00
02/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2527	2	2527	2	0.00
02/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2627	2	2627	2	0.00
02/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 03-November-11			Bond Future	111.32	111.4130	111.3172	111.4130	2,667.00
02/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108817	109	108817	109	0.00
02/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108767	109	108767	109	0.00
02/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108867	109	108867	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 02-February-12			Bond Future	111.55	111.6433	111.5460	111.6433	0.00
02/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3046	3	3046	3	0.00
02/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3096	3	3096	3	0.00
02/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	2996	3	2996	3	0.00
02/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-November-11			Bond Future	8.23	88.6533	8.2280	88.6533	0.00
02/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	4395	4	4395	4	0.00
02/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	4799	4	4799	4	0.00
02/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	3989	3	3989	3	0.00
02/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-February-12			Bond Future	8.28	90.0041	8.2820	90.0041	0.00
02/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	5889	5	5889	5	0.00
02/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	6277	5	6277	5	0.00
02/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	5499	5	5499	5	0.00
02/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-May-12			Bond Future	8.34	87.7984	8.3380	87.7984	0.00
02/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	7292	6	7292	6	0.00
02/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	7665	7	7665	7	0.00
02/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	6916	6	6916	6	0.00
02/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R213 On 02-August-12			Bond Future	8.39	89.1120	8.3940	89.1120	0.00
02/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	6787	6	6787	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	7159	6	7159	6	0.00
02/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	6413	5	6413	5	0.00
02/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
02/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
02/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
02/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
02/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
02/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
02/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
02/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
02/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
02/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
02/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
02/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
02/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
02/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
05/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0703 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
05/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	AL7T On 03-November-11			Index Future	413.20	411.3100	413.2040	411.3100	16.00
05/09/2011	AL7T On 02-February-12			Index Future	419.50	417.5810	419.5010	417.5810	0.00
05/09/2011	ALBI On 03-November-11			Index Future	379.17	377.2910	379.1710	377.2910	1,617.00
05/09/2011	ALBI On 02-February-12			Index Future	384.95	383.0440	384.9490	383.0440	0.00
05/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0022	0.0007	0.0022	22,388.00
05/09/2011	CAAE On 19-September-11			Can-Do Future	0.27	0.2219	0.2678	0.2219	21,898.00
05/09/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.1223	7.1754	7.1223	0.00
05/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	495	0	495	0	0.00
05/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	452	0	452	0	0.00
05/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	540	0	540	0	0.00
05/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	268	0	268	0	14,286.00
05/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	105	0	105	0	6,757.00
05/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	330	0	330	0	0.00
05/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	15	0	15	0	0.00
05/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	93	0	93	0	0.00
05/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	27	0	27	0	0.00
05/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	20	0	20	0	0.00
05/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
05/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	GOVI On 03-November-11			GOVI	379.52	377.7780	379.5190	377.7780	162.00
05/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	225190	21	225190	21	0.00
05/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	225090	21	225090	21	0.00
05/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	225290	21	225290	21	0.00
05/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12			GOVI	385.30	383.5380	385.3020	383.5380	0.00
05/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	163020	15	163020	15	0.00
05/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	162920	15	162920	15	0.00
05/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	163120	15	163120	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2011	IGOV On 03-November-11			Index Future	163.39	163.4140	163.3870	163.4140	81.00
05/09/2011	IGOV On 02-February-12			Index Future	165.88	165.9050	165.8770	165.9050	0.00
05/09/2011	ILBI On 02-February-12			Index Future	449.10	448.7660	449.0960	448.7660	88.00
05/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
05/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	1,000.00
05/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	1,000.00
05/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.25	94.7500	5.2500	94.7500	5,541.00
05/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	0.00
05/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.17	94.8100	5.1700	94.8100	0.00
05/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.15	94.8300	5.1500	94.8300	1,340.00
05/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.16	94.8100	5.1600	94.8100	2,890.00
05/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.24	94.7500	5.2400	94.7500	44,760.00
05/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.36	94.5900	5.3600	94.5900	990.00
05/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.57	94.3700	5.5700	94.3700	790.00
05/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.82	94.1300	5.8200	94.1300	1,250.00
05/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-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
05/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	OTH1 On 03-November-11			Index Future	376.82	374.2200	376.8220	374.2200	0.00
05/09/2011	OTH1 On 02-February-12			Index Future	382.56	379.9250	382.5640	379.9250	0.00
05/09/2011	R157 On 03-November-11			Bond Future	6.36	125.9244	6.3580	125.9244	15,333.00
05/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7043	7	7043	7	0.00
05/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7222	7	7222	7	0.00
05/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6864	7	6864	7	0.00
05/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1231	1	1231	1	1,200.00
05/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2565	2	2565	2	400.00
05/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2905	3	2905	3	0.00
05/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4509	4	4509	4	0.00
05/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	11	0	11	0	1,200.00
05/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	81	0	81	0	400.00
05/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	116	0	116	0	0.00
05/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
05/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	492	1	492	1	0.00
05/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R157 On 02-February-12			Bond Future	6.38	127.8442	6.3760	127.8442	0.00
05/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7407	7	7407	7	0.00
05/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7570	7	7570	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7243	7	7243	7	0.00
05/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1726	2	1726	2	0.00
05/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	798	1	798	1	130.00
05/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2926	3	2926	3	0.00
05/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	523	1	523	1	130.00
05/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1100	1	1100	1	130.00
05/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2165	2	2165	2	0.00
05/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	36	0	0.00
05/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	29	0	29	0	0.00
05/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	33	0	33	0	0.00
05/09/2011	R157 On 03-May-12			Bond Future	6.41	122.9298	6.4090	122.9298	0.00
05/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6144	6	6144	6	0.00
05/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6291	6	6291	6	0.00
05/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5998	6	5998	6	0.00
05/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	165	0	165	0	0.00
05/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	143	0	143	0	0.00
05/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	153	0	153	0	0.00
05/09/2011	R157 On 02-August-12			Bond Future	6.44	124.7648	6.4410	124.7648	0.00
05/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5200	5	5200	5	0.00
05/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5325	5	5325	5	0.00
05/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5076	5	5076	5	0.00
05/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	497	1	497	1	0.00
05/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	451	0	451	0	0.00
05/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	474	1	474	1	0.00
05/09/2011	R186 On 03-November-11			Bond Future	7.87	126.0623	7.8660	126.0623	21,441.00
05/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	10887	10	10887	10	0.00
05/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	11316	10	11316	10	0.00
05/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	10459	10	10459	10	0.00
05/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	8758	8	8758	8	5,600.00
05/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3782	3	3782	3	1,275.00
05/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	5533	5	5533	5	425.00
05/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	7100	6	7100	6	0.00
05/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	11744	11	11744	11	0.00

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05/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	4449	4	4449	4	0.00
05/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2118	2	2118	2	250.00
05/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3168	3	3168	3	0.00
05/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1816	2	1816	2	250.00
05/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1119	1	1119	1	250.00
05/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	64	0	64	0	1,275.00
05/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2792	3	2792	3	0.00
05/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	418	1	418	1	425.00
05/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	749	1	749	1	0.00
05/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1435	2	1435	2	0.00
05/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	110	0	110	0	0.00
05/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	221	0	221	0	0.00
05/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	77	0	77	0	0.00
05/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	92	0	92	0	0.00
05/09/2011	R186 On 02-February-12			Bond Future	7.92	122.6945	7.9170	122.6945	2,501.00
05/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	11048	10	11048	10	0.00
05/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	10678	10	10678	10	0.00
05/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	11420	11	11420	11	0.00
05/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	801	1	801	1	0.00
05/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	941	1	941	1	0.00
05/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	869	1	869	1	0.00
05/09/2011	R186 On 03-May-12			Bond Future	7.98	124.5120	7.9760	124.5120	0.00
05/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	11371	11	11371	11	0.00
05/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	11039	10	11039	10	0.00
05/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	11706	11	11706	11	0.00
05/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1774	2	1774	2	0.00
05/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1981	2	1981	2	0.00
05/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1875	2	1875	2	0.00
05/09/2011	R186 On 02-August-12			Bond Future	8.04	121.0817	8.0360	121.0817	0.00
05/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9976	9	9976	9	0.00
05/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9680	9	9680	9	0.00
05/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	10276	10	10276	10	0.00
05/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3209	4	3209	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
05/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3504	4	3504	4	0.00
05/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3353	4	3353	4	0.00
05/09/2011	R189 On 03-November-11			Bond Future	214.10	213.9681	214.0963	213.9681	0.00
05/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2096	2	2096	2	0.00
05/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2046	2	2046	2	0.00
05/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2146	2	2146	2	0.00
05/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11			Bond Future	245.78	245.7673	245.7775	245.7673	183.00
05/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7277	7	7277	7	0.00
05/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7327	7	7327	7	0.00
05/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7227	7	7227	7	0.00
05/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11			Bond Future	6.03	110.7767	6.0250	110.7767	1,348.00
05/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5611	5	5611	5	0.00
05/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5748	6	5748	6	0.00
05/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5473	5	5473	5	0.00
05/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 02-February-12			Bond Future	6.01	108.0544	6.0100	108.0544	0.00
05/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5874	6	5874	6	0.00
05/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	6000	6	6000	6	0.00
05/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5748	6	5748	6	0.00
05/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
05/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
05/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	1	0	0.00
05/09/2011	R201 On 03-May-12			Bond Future	6.01	109.6570	6.0090	109.6570	0.00
05/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4291	4	4291	4	0.00
05/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4403	4	4403	4	0.00



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05/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4179	4	4179	4	0.00
05/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	70	0	0.00
05/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	58	0	58	0	0.00
05/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	64	0	64	0	0.00
05/09/2011	R201 On 02-August-12			Bond Future	6.01	106.8855	6.0060	106.8855	0.00
05/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3471	3	3471	3	0.00
05/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3569	3	3569	3	0.00
05/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3374	3	3374	3	0.00
05/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	168	0	168	0	0.00
05/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	145	0	145	0	0.00
05/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	156	0	156	0	0.00
05/09/2011	R202 On 03-November-11			Bond Future	185.97	186.5640	185.9727	186.5640	28,816.00
05/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185473	186	185473	186	0.00
05/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185423	186	185423	186	0.00
05/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185523	186	185523	186	0.00
05/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12			Bond Future	186.14	186.7438	186.1422	186.7438	0.00
05/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9142	10	9142	10	0.00
05/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9192	10	9192	10	0.00
05/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9092	10	9092	10	0.00
05/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R203 On 03-November-11			Bond Future	7.14	106.1468	7.1440	106.1468	2,077.00
05/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6364	6	6364	6	0.00
05/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	6142	6	6142	6	0.00
05/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6587	6	6587	6	0.00
05/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	10	0	10	0	0.00
05/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	16	0	16	0	0.00
05/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	12	0	12	0	0.00
05/09/2011	R203 On 02-February-12			Bond Future	7.20	107.7606	7.2000	107.7606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	7136	7	7136	7	0.00
05/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6938	7	6938	7	0.00
05/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7334	7	7334	7	0.00
05/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	169	0	169	0	0.00
05/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	202	0	202	0	0.00
05/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	185	0	185	0	0.00
05/09/2011	R203 On 03-May-12			Bond Future	7.27	105.2002	7.2680	105.2002	0.00
05/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6878	7	6878	7	0.00
05/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6700	6	6700	6	0.00
05/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	7056	7	7056	7	0.00
05/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	453	1	453	1	0.00
05/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	512	1	512	1	0.00
05/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	482	1	482	1	0.00
05/09/2011	R203 On 02-August-12			Bond Future	7.34	106.7729	7.3390	106.7729	0.00
05/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5949	6	5949	6	0.00
05/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6104	6	6104	6	0.00
05/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5796	6	5796	6	0.00
05/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1156	1	1156	1	0.00
05/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1060	1	1060	1	0.00
05/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1107	1	1107	1	0.00
05/09/2011	R204 On 03-November-11			Bond Future	7.38	106.0542	7.3800	106.0542	2,782.00
05/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7314	7	7314	7	0.00
05/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7566	7	7566	7	0.00
05/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7063	7	7063	7	0.00
05/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	18	0	18	0	0.00
05/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	12	0	12	0	0.00
05/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	14	0	14	0	0.00
05/09/2011	R204 On 02-February-12			Bond Future	7.44	103.6382	7.4370	103.6382	0.00
05/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8204	8	8204	8	0.00
05/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8432	8	8432	8	0.00
05/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7977	8	7977	8	0.00
05/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	191	0	191	0	0.00
05/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	158	0	158	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
05/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	174	0	174	0	0.00
05/09/2011	R204 On 03-May-12			Bond Future	7.51	105.1744	7.5060	105.1744	0.00
05/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6954	7	6954	7	0.00
05/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7159	7	7159	7	0.00
05/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6756	6	6756	6	0.00
05/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	746	1	746	1	0.00
05/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	666	1	666	1	0.00
05/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	702	1	702	1	0.00
05/09/2011	R204 On 02-August-12			Bond Future	7.58	102.7173	7.5790	102.7173	0.00
05/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6021	6	6021	6	0.00
05/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5849	6	5849	6	0.00
05/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6195	6	6195	6	0.00
05/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1437	2	1437	2	0.00
05/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1568	2	1568	2	0.00
05/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1501	2	1501	2	0.00
05/09/2011	R206 On 03-November-11			Bond Future	5.84	105.6817	5.8380	105.6817	12,577.00
05/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3861	4	3861	4	0.00
05/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3762	4	3762	4	0.00
05/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3960	4	3960	4	0.00
05/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 02-February-12			Bond Future	5.79	103.5294	5.7880	103.5294	0.00
05/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3981	4	3981	4	0.00
05/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3894	4	3894	4	0.00
05/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4068	4	4068	4	0.00
05/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
05/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	4	0	0.00
05/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	3	0	3	0	0.00
05/09/2011	R206 On 03-May-12			Bond Future	5.76	105.0650	5.7580	105.0650	0.00
05/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2850	3	2850	3	0.00
05/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2779	3	2779	3	0.00
05/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2921	3	2921	3	0.00

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05/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	77	0	77	0	0.00
05/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	91	0	91	0	0.00
05/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	84	0	84	0	0.00
05/09/2011	R206 On 02-August-12			Bond Future	5.71	102.8697	5.7090	102.8697	0.00
05/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2281	2	2281	2	0.00
05/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2337	2	2337	2	0.00
05/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2223	2	2223	2	0.00
05/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	186	0	186	0	0.00
05/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	165	0	165	0	0.00
05/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	177	0	177	0	0.00
05/09/2011	R207 On 03-November-11			Bond Future	7.59	99.7923	7.5900	99.7923	8,599.00
05/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6639	6	6639	6	0.00
05/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6903	6	6903	6	0.00
05/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6375	6	6375	6	0.00
05/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2495	2	2495	2	2,000.00
05/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3594	3	3594	3	0.00
05/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4567	4	4567	4	0.00
05/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	699	1	699	1	900.00
05/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2702	2	2702	2	0.00
05/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4819	4	4819	4	0.00
05/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1923	2	1923	2	300.00
05/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	593	1	593	1	300.00
05/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	153	0	153	0	900.00
05/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	978	1	978	1	0.00
05/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	181	0	181	0	2,000.00
05/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2440	3	2440	3	0.00
05/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	338	0	338	0	2,000.00
05/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	52	0	52	0	0.00
05/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	675	1	675	1	0.00
05/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	36	0	36	0	0.00
05/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	44	0	44	0	0.00
05/09/2011	R207 On 02-February-12			Bond Future	7.65	97.6767	7.6480	97.6767	0.00
05/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7761	7	7761	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7996	8	7996	8	0.00
05/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7528	7	7528	7	0.00
05/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	348	0	348	0	0.00
05/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	293	0	293	0	0.00
05/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	319	0	319	0	0.00
05/09/2011	R207 On 03-May-12			Bond Future	7.72	99.1245	7.7200	99.1245	0.00
05/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6667	6	6667	6	0.00
05/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6869	7	6869	7	0.00
05/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6461	6	6461	6	0.00
05/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1140	1	1140	1	0.00
05/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1026	1	1026	1	0.00
05/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1084	1	1084	1	0.00
05/09/2011	R207 On 02-August-12			Bond Future	7.80	96.9664	7.7950	96.9664	0.00
05/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6625	6	6625	6	0.00
05/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6440	6	6440	6	0.00
05/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6812	6	6812	6	0.00
05/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1513	2	1513	2	0.00
05/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1652	2	1652	2	0.00
05/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1581	2	1581	2	0.00
05/09/2011	R208 On 03-November-11			Bond Future	7.63	94.4384	7.6330	94.4384	7,121.00
05/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6844	6	6844	6	0.00
05/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7124	7	7124	7	0.00
05/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6565	6	6565	6	0.00
05/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2688	2	2688	2	1,995.00
05/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7684	7	7684	7	0.00
05/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3872	4	3872	4	665.00
05/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4916	5	4916	5	0.00
05/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	185	0	185	0	665.00
05/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	31	0	31	0	1,995.00
05/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	345	0	345	0	0.00
05/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	66	0	66	0	0.00
05/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	695	1	695	1	0.00
05/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	46	0	46	0	0.00

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05/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	55	0	55	0	0.00
05/09/2011	R208 On 02-February-12			Bond Future	7.69	95.8752	7.6870	95.8752	0.00
05/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8128	8	8128	8	0.00
05/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7880	8	7880	8	0.00
05/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8377	8	8377	8	0.00
05/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	347	0	347	0	0.00
05/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	409	0	409	0	0.00
05/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	377	0	377	0	0.00
05/09/2011	R208 On 03-May-12			Bond Future	7.75	93.9044	7.7510	93.9044	0.00
05/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8068	8	8068	8	0.00
05/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7842	8	7842	8	0.00
05/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8296	8	8296	8	0.00
05/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	793	1	793	1	0.00
05/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	889	1	889	1	0.00
05/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	839	1	839	1	0.00
05/09/2011	R208 On 02-August-12			Bond Future	7.82	95.3046	7.8170	95.3046	0.00
05/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7056	7	7056	7	0.00
05/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7259	7	7259	7	0.00
05/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6855	7	6855	7	0.00
05/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1789	2	1789	2	0.00
05/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1641	2	1641	2	0.00
05/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1713	2	1713	2	0.00
05/09/2011	R209 On 03-November-11			Bond Future	8.11	80.1096	8.1100	80.1096	1,383.00
05/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5821	5	5821	5	0.00
05/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	6159	5	6159	5	0.00
05/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5487	5	5487	5	0.00
05/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	489	1	489	1	0.00
05/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	363	1	363	1	0.00
05/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	422	1	422	1	0.00
05/09/2011	R209 On 02-February-12			Bond Future	8.15	81.3374	8.1540	81.3374	0.00
05/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8048	7	8048	7	0.00
05/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8347	8	8347	8	0.00
05/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7751	7	7751	7	0.00

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05/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1185	1	1185	1	0.00
05/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1017	1	1017	1	0.00
05/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1099	1	1099	1	0.00
05/09/2011	R209 On 03-May-12			Bond Future	8.20	79.4000	8.2020	79.4000	0.00
05/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8449	8	8449	8	0.00
05/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8723	8	8723	8	0.00
05/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	8177	8	8177	8	0.00
05/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2044	2	2044	2	0.00
05/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1828	2	1828	2	0.00
05/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1933	2	1933	2	0.00
05/09/2011	R209 On 02-August-12			Bond Future	8.25	80.5806	8.2510	80.5806	0.00
05/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	10212	10	10212	10	0.00
05/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9949	9	9949	9	0.00
05/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10477	10	10477	10	0.00
05/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2169	2	2169	2	0.00
05/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2372	3	2372	3	0.00
05/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2268	3	2268	3	0.00
05/09/2011	R210 On 03-November-11			Bond Future	137.63	137.6282	137.6340	137.6282	600.00
05/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6634	7	6634	7	0.00
05/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6584	7	6584	7	0.00
05/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6684	7	6684	7	0.00
05/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11			Bond Future	112.76	112.6963	112.7553	112.6963	529.00
05/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111505	111	111505	111	0.00
05/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111455	111	111455	111	0.00
05/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111555	111	111555	111	0.00
05/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12			Bond Future	113.14	113.0768	113.1357	113.0768	0.00
05/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2636	3	2636	3	0.00

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05/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2686	3	2686	3	0.00
05/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2586	3	2586	3	0.00
05/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11			Bond Future	111.32	111.3172	111.3218	111.3172	2,667.00
05/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108822	109	108822	109	0.00
05/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108772	109	108772	109	0.00
05/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108872	109	108872	109	0.00
05/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12			Bond Future	111.55	111.5460	111.5498	111.5460	0.00
05/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3050	3	3050	3	0.00
05/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3000	3	3000	3	0.00
05/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3100	3	3100	3	0.00
05/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11			Bond Future	8.11	89.5387	8.1100	89.5387	0.00
05/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	5436	4	5436	4	0.00
05/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5840	5	5840	5	0.00
05/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5030	4	5030	4	0.00
05/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12			Bond Future	8.16	90.9040	8.1610	90.9040	0.00
05/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6943	6	6943	6	0.00
05/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	6553	5	6553	5	0.00
05/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	7331	6	7331	6	0.00
05/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R213 On 03-May-12			Bond Future	8.21	88.7123	8.2130	88.7123	0.00
05/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	8367	7	8367	7	0.00
05/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	8740	8	8740	8	0.00
05/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7991	7	7991	7	0.00
05/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12			Bond Future	8.27	90.0392	8.2660	90.0392	0.00
05/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7875	7	7875	7	0.00
05/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	8247	7	8247	7	0.00
05/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	7501	6	7501	6	0.00
05/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
05/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
05/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
05/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
05/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
05/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
05/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
05/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
05/09/2011	RZ12 On 03-November-11	1.95	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
05/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
05/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
06/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	AL7T On 03-November-11			Index Future	415.02	413.2040	415.0240	413.2040	16.00
06/09/2011	AL7T On 02-February-12			Index Future	421.08	419.5010	421.0790	419.5010	0.00
06/09/2011	ALBI On 03-November-11			Index Future	380.97	379.1710	380.9700	379.1710	1,617.00
06/09/2011	ALBI On 02-February-12			Index Future	386.53	384.9490	386.5280	384.9490	0.00
06/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C201 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
06/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0007	0.0005	0.0007	22,388.00
06/09/2011	CAAE On 19-September-11			Can-Do Future	0.29	0.2678	0.2867	0.2678	21,898.00
06/09/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.1754	7.1844	7.1754	0.00
06/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	505	0	505	0	0.00
06/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	461	0	461	0	0.00
06/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	550	1	550	1	0.00
06/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	272	0	272	0	14,286.00
06/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	105	0	105	0	6,757.00
06/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	321	0	321	0	0.00
06/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	16	0	16	0	0.00
06/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	88	0	88	0	0.00
06/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	27	0	27	0	0.00
06/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	21	0	21	0	0.00
06/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
06/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
06/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	GOVI On 03-November-11			GOVI	381.15	379.5190	381.1450	379.5190	162.00
06/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	241450	23	241450	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	241350	23	241350	23	0.00
06/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	241550	23	241550	23	0.00
06/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12			GOVI	386.71	385.3020	386.7060	385.3020	0.00
06/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	177060	16	177060	16	0.00
06/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	176960	16	176960	16	0.00
06/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	177160	16	177160	16	0.00
06/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
06/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2011	IGOV On 03-November-11			Index Future	163.45	163.3870	163.4510	163.3870	83.00
06/09/2011	IGOV On 02-February-12			Index Future	165.84	165.8770	165.8360	165.8770	0.00
06/09/2011	ILBI On 02-February-12			Index Future	449.11	449.0960	449.1130	449.0960	88.00
06/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
06/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	1,000.00
06/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	1,000.00
06/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.24	94.7500	5.2400	94.7500	5,541.00
06/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.18	94.7900	5.1800	94.7900	0.00
06/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.14	94.8300	5.1400	94.8300	0.00
06/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.11	94.8500	5.1100	94.8500	1,340.00
06/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.14	94.8400	5.1400	94.8400	2,890.00
06/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.22	94.7600	5.2200	94.7600	44,760.00
06/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.34	94.6400	5.3400	94.6400	990.00
06/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.54	94.4300	5.5400	94.4300	790.00

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06/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.78	94.1800	5.7800	94.1800	1,250.00
06/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2011	OTH1 On 03-November-11			Index Future	379.53	376.8220	379.5260	376.8220	0.00
06/09/2011	OTH1 On 02-February-12			Index Future	385.06	382.5640	385.0630	382.5640	0.00
06/09/2011	R157 On 03-November-11			Bond Future	6.34	126.0441	6.3380	126.0441	16,680.00
06/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7120	7	7120	7	0.00
06/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7299	7	7299	7	0.00
06/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6941	7	6941	7	0.00
06/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1275	1	1275	1	1,200.00
06/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4585	5	4585	5	0.00
06/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2631	3	2631	3	400.00
06/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2973	3	2973	3	0.00
06/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	71	0	71	0	400.00

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06/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	10	0	10	0	1,200.00
06/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	105	0	105	0	0.00
06/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	459	0	459	0	0.00
06/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 02-February-12			Bond Future	6.38	127.9668	6.3780	127.9668	0.00
06/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7399	7	7399	7	0.00
06/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7562	8	7562	8	0.00
06/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7236	7	7236	7	0.00
06/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	792	1	792	1	130.00
06/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2917	3	2917	3	0.00
06/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1717	2	1717	2	0.00
06/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1098	1	1098	1	130.00
06/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2166	2	2166	2	0.00
06/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	521	1	521	1	130.00
06/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	36	0	0.00
06/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	28	0	0.00
06/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	32	0	0.00
06/09/2011	R157 On 03-May-12			Bond Future	6.40	123.0541	6.4020	123.0541	0.00
06/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6165	6	6165	6	0.00
06/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6311	6	6311	6	0.00
06/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	6019	6	6019	6	0.00
06/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	162	0	162	0	0.00
06/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	139	0	139	0	0.00
06/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	151	0	151	0	0.00
06/09/2011	R157 On 02-August-12			Bond Future	6.40	124.8891	6.3980	124.8891	0.00
06/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5310	5	5310	5	0.00
06/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5436	5	5436	5	0.00
06/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5185	5	5185	5	0.00
06/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	473	0	473	0	0.00
06/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	428	0	428	0	0.00
06/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	450	0	450	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
06/09/2011	R186 On 03-November-11			Bond Future	7.76	127.0531	7.7640	127.0531	21,443.00
06/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	11896	11	11896	11	0.00
06/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	12330	11	12330	11	0.00
06/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	11462	10	11462	10	0.00
06/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	9727	9	9727	9	5,600.00
06/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	4484	4	4484	4	1,275.00
06/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	6369	6	6369	6	425.00
06/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	8015	7	8015	7	0.00
06/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	12763	12	12763	12	0.00
06/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2619	2	2619	2	250.00
06/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3805	3	3805	3	0.00
06/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	5209	4	5209	4	0.00
06/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	835	1	835	1	250.00
06/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1410	2	1410	2	250.00
06/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	39	0	39	0	1,275.00
06/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2249	3	2249	3	0.00
06/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	289	0	289	0	425.00
06/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	542	1	542	1	0.00
06/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1094	1	1094	1	0.00
06/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	70	0	70	0	0.00
06/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	147	0	147	0	0.00
06/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	48	0	48	0	0.00
06/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	57	0	57	0	0.00
06/09/2011	R186 On 02-February-12			Bond Future	7.82	123.6988	7.8200	123.6988	2,501.00
06/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	11879	11	11879	11	0.00
06/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	12261	11	12261	11	0.00
06/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	11500	11	11500	11	0.00
06/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	788	1	788	1	0.00
06/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	666	1	666	1	0.00
06/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	724	1	724	1	0.00
06/09/2011	R186 On 03-May-12			Bond Future	7.87	125.5281	7.8730	125.5281	0.00
06/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	12166	11	12166	11	0.00
06/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	11824	11	11824	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	12511	12	12511	12	0.00
06/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1560	2	1560	2	0.00
06/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1748	2	1748	2	0.00
06/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1651	2	1651	2	0.00
06/09/2011	R186 On 02-August-12			Bond Future	7.92	122.1086	7.9180	122.1086	0.00
06/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	10774	10	10774	10	0.00
06/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	10466	10	10466	10	0.00
06/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	11086	10	11086	10	0.00
06/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	2872	3	2872	3	0.00
06/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3143	4	3143	4	0.00
06/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3004	3	3004	3	0.00
06/09/2011	R189 On 03-November-11			Bond Future	214.28	214.0963	214.2761	214.0963	0.00
06/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2276	2	2276	2	0.00
06/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2226	2	2226	2	0.00
06/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2326	2	2326	2	0.00
06/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11			Bond Future	245.77	245.7775	245.7732	245.7775	183.00
06/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7273	7	7273	7	0.00
06/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7323	7	7323	7	0.00
06/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7223	7	7223	7	0.00
06/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11			Bond Future	6.01	110.9762	6.0110	110.9762	3,090.00
06/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5652	6	5652	6	0.00
06/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5515	5	5515	5	0.00
06/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5789	6	5789	6	0.00
06/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 02-February-12			Bond Future	6.02	108.2578	6.0210	108.2578	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5844	6	5844	6	0.00
06/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5718	6	5718	6	0.00
06/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5970	6	5970	6	0.00
06/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
06/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
06/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	1	0	0.00
06/09/2011	R201 On 03-May-12			Bond Future	6.01	109.8659	6.0120	109.8659	0.00
06/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4283	4	4283	4	0.00
06/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4395	4	4395	4	0.00
06/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4171	4	4171	4	0.00
06/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	70	0	0.00
06/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	57	0	57	0	0.00
06/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	63	0	63	0	0.00
06/09/2011	R201 On 02-August-12			Bond Future	5.97	107.0935	5.9660	107.0935	0.00
06/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3551	3	3551	3	0.00
06/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3649	4	3649	4	0.00
06/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3454	3	3454	3	0.00
06/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	157	0	157	0	0.00
06/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	135	0	135	0	0.00
06/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	145	0	145	0	0.00
06/09/2011	R202 On 03-November-11			Bond Future	185.97	185.9727	185.9695	185.9727	28,816.00
06/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185469	185	185469	185	0.00
06/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185419	185	185419	185	0.00
06/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185519	186	185519	186	0.00
06/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R202 On 02-February-12			Bond Future	186.02	186.1422	186.0188	186.1422	0.00
06/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9019	9	9019	9	0.00
06/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9069	9	9069	9	0.00
06/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8969	9	8969	9	0.00
06/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00

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06/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R203 On 03-November-11			Bond Future	7.10	106.4237	7.0980	106.4237	2,077.00
06/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6585	6	6585	6	0.00
06/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6808	7	6808	7	0.00
06/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	6362	6	6362	6	0.00
06/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	12	0	12	0	0.00
06/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	7	0	7	0	0.00
06/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	9	0	9	0	0.00
06/09/2011	R203 On 02-February-12			Bond Future	7.17	108.0454	7.1660	108.0454	0.00
06/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	7281	7	7281	7	0.00
06/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7480	7	7480	7	0.00
06/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	7082	7	7082	7	0.00
06/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	187	0	187	0	0.00
06/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	155	0	155	0	0.00
06/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	171	0	171	0	0.00
06/09/2011	R203 On 03-May-12			Bond Future	7.23	105.4869	7.2270	105.4869	0.00
06/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	7033	7	7033	7	0.00
06/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6854	7	6854	7	0.00
06/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	7213	7	7213	7	0.00
06/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	426	0	426	0	0.00
06/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	482	1	482	1	0.00
06/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	453	0	453	0	0.00
06/09/2011	R203 On 02-August-12			Bond Future	7.27	107.0601	7.2740	107.0601	0.00
06/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	6159	6	6159	6	0.00
06/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6316	6	6316	6	0.00
06/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	6003	6	6003	6	0.00
06/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1084	1	1084	1	0.00
06/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	992	1	992	1	0.00
06/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1037	1	1037	1	0.00
06/09/2011	R204 On 03-November-11			Bond Future	7.34	106.4325	7.3390	106.4325	2,785.00
06/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7540	7	7540	7	0.00
06/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7288	7	7288	7	0.00
06/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7792	8	7792	8	0.00

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06/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	9	0	9	0	0.00
06/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	14	0	14	0	0.00
06/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	11	0	11	0	0.00
06/09/2011	R204 On 02-February-12			Bond Future	7.41	104.0209	7.4070	104.0209	0.00
06/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8353	8	8353	8	0.00
06/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	8125	8	8125	8	0.00
06/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8582	8	8582	8	0.00
06/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	146	0	146	0	0.00
06/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	177	0	177	0	0.00
06/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	160	0	160	0	0.00
06/09/2011	R204 On 03-May-12			Bond Future	7.47	105.5654	7.4700	105.5654	0.00
06/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	7106	7	7106	7	0.00
06/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7313	7	7313	7	0.00
06/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6906	7	6906	7	0.00
06/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	708	1	708	1	0.00
06/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	631	1	631	1	0.00
06/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	666	1	666	1	0.00
06/09/2011	R204 On 02-August-12			Bond Future	7.52	103.1100	7.5230	103.1100	0.00
06/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6223	6	6223	6	0.00
06/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	6049	6	6049	6	0.00
06/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6399	6	6399	6	0.00
06/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1358	1	1358	1	0.00
06/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1485	2	1485	2	0.00
06/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1420	2	1420	2	0.00
06/09/2011	R206 On 03-November-11			Bond Future	5.84	105.7148	5.8410	105.7148	12,577.00
06/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3855	4	3855	4	0.00
06/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3953	4	3953	4	0.00
06/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3756	4	3756	4	0.00
06/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 02-February-12			Bond Future	5.83	103.5626	5.8290	103.5626	0.00
06/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3906	4	3906	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3993	4	3993	4	0.00
06/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3819	4	3819	4	0.00
06/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	5	0	5	0	0.00
06/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
06/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	4	0	4	0	0.00
06/09/2011	R206 On 03-May-12			Bond Future	5.79	105.0990	5.7900	105.0990	0.00
06/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2802	3	2802	3	0.00
06/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2732	3	2732	3	0.00
06/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2873	3	2873	3	0.00
06/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	81	0	81	0	0.00
06/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	95	0	95	0	0.00
06/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	87	0	87	0	0.00
06/09/2011	R206 On 02-August-12			Bond Future	5.68	102.9015	5.6810	102.9015	0.00
06/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2313	2	2313	2	0.00
06/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2370	2	2370	2	0.00
06/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2255	2	2255	2	0.00
06/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	179	0	179	0	0.00
06/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	159	0	159	0	0.00
06/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	170	0	170	0	0.00
06/09/2011	R207 On 03-November-11			Bond Future	7.51	100.2246	7.5080	100.2246	8,599.00
06/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	7113	7	7113	7	0.00
06/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	7379	7	7379	7	0.00
06/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6847	6	6847	6	0.00
06/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2841	2	2841	2	2,000.00
06/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3999	4	3999	4	0.00
06/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	5006	5	5006	5	0.00
06/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	855	1	855	1	900.00
06/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	2224	2	2224	2	300.00
06/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	3061	3	3061	3	0.00
06/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	5265	5	5265	5	0.00
06/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	111	0	111	0	900.00
06/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	463	1	463	1	300.00
06/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	791	1	791	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
06/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	131	0	131	0	2,000.00
06/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2108	2	2108	2	0.00
06/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	254	0	254	0	2,000.00
06/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	36	0	36	0	0.00
06/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	533	1	533	1	0.00
06/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	24	0	24	0	0.00
06/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	29	0	29	0	0.00
06/09/2011	R207 On 02-February-12			Bond Future	7.57	98.1150	7.5740	98.1150	0.00
06/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	8145	8	8145	8	0.00
06/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7908	8	7908	8	0.00
06/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	8383	8	8383	8	0.00
06/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	251	0	251	0	0.00
06/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	299	0	299	0	0.00
06/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	274	0	274	0	0.00
06/09/2011	R207 On 03-May-12			Bond Future	7.64	99.5675	7.6380	99.5675	0.00
06/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	7024	7	7024	7	0.00
06/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	7231	7	7231	7	0.00
06/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6814	6	6814	6	0.00
06/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1031	1	1031	1	0.00
06/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	925	1	925	1	0.00
06/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	979	1	979	1	0.00
06/09/2011	R207 On 02-August-12			Bond Future	7.69	97.4129	7.6940	97.4129	0.00
06/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	7030	7	7030	7	0.00
06/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6840	6	6840	6	0.00
06/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	7222	7	7222	7	0.00
06/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1370	2	1370	2	0.00
06/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1498	2	1498	2	0.00
06/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1432	2	1432	2	0.00
06/09/2011	R208 On 03-November-11			Bond Future	7.55	94.8641	7.5460	94.8641	7,121.00
06/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	7382	7	7382	7	0.00
06/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7665	7	7665	7	0.00
06/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	7100	7	7100	7	0.00
06/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	3087	3	3087	3	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	4338	4	4338	4	665.00
06/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	5419	5	5419	5	0.00
06/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	8230	8	8230	8	0.00
06/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	21	0	21	0	1,995.00
06/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	132	0	132	0	665.00
06/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	254	0	254	0	0.00
06/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	44	0	44	0	0.00
06/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	538	1	538	1	0.00
06/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	30	0	30	0	0.00
06/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	36	0	36	0	0.00
06/09/2011	R208 On 02-February-12			Bond Future	7.61	96.3102	7.6070	96.3102	0.00
06/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8573	8	8573	8	0.00
06/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8825	8	8825	8	0.00
06/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	8321	8	8321	8	0.00
06/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	349	0	349	0	0.00
06/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	295	0	295	0	0.00
06/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	321	0	321	0	0.00
06/09/2011	R208 On 03-May-12			Bond Future	7.66	94.3414	7.6640	94.3414	0.00
06/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8506	8	8506	8	0.00
06/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	8275	8	8275	8	0.00
06/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8738	8	8738	8	0.00
06/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	703	1	703	1	0.00
06/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	790	1	790	1	0.00
06/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	746	1	746	1	0.00
06/09/2011	R208 On 02-August-12			Bond Future	7.71	95.7489	7.7120	95.7489	0.00
06/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7515	7	7515	7	0.00
06/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7724	7	7724	7	0.00
06/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	7308	7	7308	7	0.00
06/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1615	2	1615	2	0.00
06/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1479	2	1479	2	0.00
06/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1546	2	1546	2	0.00
06/09/2011	R209 On 03-November-11			Bond Future	7.98	81.0192	7.9830	81.0192	1,383.00
06/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	6815	6	6815	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	6461	5	6461	5	0.00
06/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	7172	6	7172	6	0.00
06/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	232	0	232	0	0.00
06/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	319	0	319	0	0.00
06/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	272	0	272	0	0.00
06/09/2011	R209 On 02-February-12			Bond Future	8.03	82.2469	8.0290	82.2469	0.00
06/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8949	8	8949	8	0.00
06/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	8639	8	8639	8	0.00
06/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	9262	8	9262	8	0.00
06/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	817	1	817	1	0.00
06/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	958	1	958	1	0.00
06/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	885	1	885	1	0.00
06/09/2011	R209 On 03-May-12			Bond Future	8.07	80.3257	8.0720	80.3257	0.00
06/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	9313	8	9313	8	0.00
06/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	9600	9	9600	9	0.00
06/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	9029	8	9029	8	0.00
06/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	1749	2	1749	2	0.00
06/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1557	2	1557	2	0.00
06/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1650	2	1650	2	0.00
06/09/2011	R209 On 02-August-12			Bond Future	8.11	81.5222	8.1100	81.5222	0.00
06/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	11150	10	11150	10	0.00
06/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	10875	10	10875	10	0.00
06/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	11425	10	11425	10	0.00
06/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1884	2	1884	2	0.00
06/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2065	2	2065	2	0.00
06/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	1973	2	1973	2	0.00
06/09/2011	R210 On 03-November-11			Bond Future	137.63	137.6340	137.6317	137.6340	600.00
06/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6632	7	6632	7	0.00
06/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6582	7	6582	7	0.00
06/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6682	7	6682	7	0.00
06/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R210 On 03-November-11	131.00	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
06/09/2011	R211 On 03-November-11			Bond Future	112.92	112.7553	112.9213	112.7553	529.00
06/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111671	112	111671	112	0.00
06/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111621	111	111621	111	0.00
06/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111721	112	111721	112	0.00
06/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12			Bond Future	113.23	113.1357	113.2311	113.1357	0.00
06/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2731	3	2731	3	0.00
06/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2781	3	2781	3	0.00
06/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2681	3	2681	3	0.00
06/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11			Bond Future	111.52	111.3218	111.5207	111.3218	2,667.00
06/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109021	109	109021	109	0.00
06/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108971	109	108971	109	0.00
06/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109071	109	109071	109	0.00
06/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12			Bond Future	111.68	111.5498	111.6794	111.5498	0.00
06/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3179	3	3179	3	0.00
06/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3129	3	3129	3	0.00
06/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3229	3	3229	3	0.00
06/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-November-11			Bond Future	8.01	90.5798	8.0130	90.5798	0.00
06/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	6306	5	6306	5	0.00
06/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	6709	6	6709	6	0.00
06/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5899	5	5899	5	0.00
06/09/2011	R213 On 03-November-11	8.70	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
06/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12			Bond Future	8.07	91.9582	8.0680	91.9582	0.00
06/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	7766	7	7766	7	0.00
06/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	8154	7	8154	7	0.00
06/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	7376	7	7376	7	0.00
06/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12			Bond Future	8.12	89.7880	8.1160	89.7880	0.00
06/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	9215	8	9215	8	0.00
06/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	9589	9	9589	9	0.00
06/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	8840	8	8840	8	0.00
06/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12			Bond Future	8.16	91.1269	8.1570	91.1269	0.00
06/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	8817	8	8817	8	0.00
06/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	9189	8	9189	8	0.00
06/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	8443	8	8443	8	0.00
06/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
06/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
06/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
06/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
06/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
06/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
06/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	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
06/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
06/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
06/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
06/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
06/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
06/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
06/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
07/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	AL7T On 03-November-11			Index Future	410.60	415.0240	410.6000	415.0240	16.00
07/09/2011	AL7T On 02-February-12			Index Future	416.51	421.0790	416.5130	421.0790	0.00
07/09/2011	ALBI On 03-November-11			Index Future	377.14	380.9700	377.1380	380.9700	1,617.00
07/09/2011	ALBI On 02-February-12			Index Future	382.57	386.5280	382.5690	386.5280	0.00
07/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0005	0.0003	0.0005	22,388.00
07/09/2011	CAAE On 19-September-11			Can-Do Future	0.30	0.2867	0.3021	0.2867	21,898.00
07/09/2011	CAAG On 24-October-11			Can-Do Future	7.20	7.1844	7.2008	7.1844	0.00
07/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	518	1	518	1	0.00
07/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	474	0	474	0	0.00
07/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	564	1	564	1	0.00
07/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	282	0	282	0	14,286.00
07/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	111	0	111	0	6,757.00
07/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	310	0	310	0	0.00
07/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	13	0	13	0	0.00
07/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	81	0	81	0	0.00
07/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	23	0	23	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
07/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	17	0	17	0	0.00
07/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
07/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
07/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	GOVI On 03-November-11			GOVI	377.48	381.1450	377.4790	381.1450	162.00
07/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	204790	24	204790	24	0.00
07/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	204690	24	204690	24	0.00
07/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	204890	24	204890	24	0.00
07/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12			GOVI	382.92	386.7060	382.9150	386.7060	0.00
07/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	139150	18	139150	18	0.00
07/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	139050	18	139050	18	0.00
07/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	139250	18	139250	18	0.00
07/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
07/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2011	IGOV On 03-November-11			Index Future	163.40	163.4510	163.4010	163.4510	83.00
07/09/2011	IGOV On 02-February-12			Index Future	165.75	165.8360	165.7540	165.8360	0.00
07/09/2011	ILBI On 02-February-12			Index Future	449.17	449.1130	449.1660	449.1130	88.00
07/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
07/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.39	94.6300	5.3900	94.6300	1,000.00
07/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.31	94.7600	5.3100	94.7600	5,541.00
07/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.26	94.8200	5.2600	94.8200	0.00
07/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.23	94.8600	5.2300	94.8600	0.00
07/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.21	94.8900	5.2100	94.8900	1,340.00
07/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.23	94.8600	5.2300	94.8600	2,890.00
07/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.35	94.7800	5.3500	94.7800	44,760.00
07/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.48	94.6600	5.4800	94.6600	990.00
07/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.69	94.4600	5.6900	94.4600	790.00
07/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.92	94.2200	5.9200	94.2200	1,250.00
07/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	OTH1 On 03-November-11			Index Future	374.84	379.5260	374.8360	379.5260	0.00
07/09/2011	OTH1 On 02-February-12			Index Future	380.23	385.0630	380.2340	385.0630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R157 On 03-November-11			Bond Future	6.49	126.1213	6.4930	126.1213	16,680.00
07/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6523	7	6523	7	0.00
07/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	6702	7	6702	7	0.00
07/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6344	7	6344	7	0.00
07/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	907	1	907	1	1,200.00
07/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	3998	5	3998	5	0.00
07/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2110	3	2110	3	400.00
07/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2432	3	2432	3	0.00
07/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	128	0	128	0	400.00
07/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	20	0	20	0	1,200.00
07/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	181	0	181	0	0.00
07/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
07/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	688	0	688	0	0.00
07/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R157 On 02-February-12			Bond Future	6.55	127.9596	6.5530	127.9596	0.00
07/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	6786	7	6786	7	0.00
07/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	6947	8	6947	8	0.00
07/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	6624	7	6624	7	0.00
07/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	589	1	589	1	130.00
07/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2454	3	2454	3	0.00
07/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1372	2	1372	2	0.00
07/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1383	1	1383	1	130.00
07/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2593	2	2593	2	0.00
07/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	688	1	688	1	130.00
07/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	54	0	54	0	0.00
07/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	43	0	43	0	0.00
07/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	49	0	49	0	0.00
07/09/2011	R157 On 03-May-12			Bond Future	6.59	123.0776	6.5940	123.0776	0.00
07/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	5576	6	5576	6	0.00
07/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5434	6	5434	6	0.00
07/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5719	6	5719	6	0.00
07/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	191	0	191	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
07/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	221	0	221	0	0.00
07/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	205	0	205	0	0.00
07/09/2011	R157 On 02-August-12			Bond Future	6.61	125.0230	6.6050	125.0230	0.00
07/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4780	5	4780	5	0.00
07/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4660	5	4660	5	0.00
07/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4901	5	4901	5	0.00
07/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	536	0	536	0	0.00
07/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	590	0	590	0	0.00
07/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	562	0	562	0	0.00
07/09/2011	R186 On 03-November-11			Bond Future	7.93	128.0967	7.9290	128.0967	21,439.00
07/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	10265	12	10265	12	0.00
07/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	10691	12	10691	12	0.00
07/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	9840	11	9840	11	0.00
07/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	8156	10	8156	10	5,600.00
07/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3334	4	3334	4	1,275.00
07/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	5005	6	5005	6	425.00
07/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	6527	8	6527	8	0.00
07/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	11117	13	11117	13	0.00
07/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1794	3	1794	3	250.00
07/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	2758	4	2758	4	0.00
07/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	3966	5	3966	5	0.00
07/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1274	1	1274	1	250.00
07/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2044	1	2044	1	250.00
07/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	75	0	75	0	1,275.00
07/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3106	2	3106	2	0.00
07/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	483	0	483	0	425.00
07/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	860	1	860	1	0.00
07/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1625	1	1625	1	0.00
07/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	130	0	130	0	0.00
07/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	257	0	257	0	0.00
07/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	90	0	90	0	0.00
07/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	108	0	108	0	0.00
07/09/2011	R186 On 02-February-12			Bond Future	7.99	124.6746	7.9930	124.6746	2,501.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	10393	12	10393	12	0.00
07/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	10759	12	10759	12	0.00
07/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	10031	12	10031	12	0.00
07/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1051	1	1051	1	0.00
07/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	897	1	897	1	0.00
07/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	971	1	971	1	0.00
07/09/2011	R186 On 03-May-12			Bond Future	8.05	126.5465	8.0510	126.5465	0.00
07/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	10788	12	10788	12	0.00
07/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	11116	13	11116	13	0.00
07/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	10463	12	10463	12	0.00
07/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2139	2	2139	2	0.00
07/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1918	2	1918	2	0.00
07/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2026	2	2026	2	0.00
07/09/2011	R186 On 02-August-12			Bond Future	8.10	123.2558	8.1010	123.2558	0.00
07/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9531	11	9531	11	0.00
07/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	9825	11	9825	11	0.00
07/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9242	10	9242	10	0.00
07/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3691	3	3691	3	0.00
07/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3383	3	3383	3	0.00
07/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3533	3	3533	3	0.00
07/09/2011	R189 On 03-November-11			Bond Future	214.21	214.2761	214.2146	214.2761	0.00
07/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2215	2	2215	2	0.00
07/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2265	2	2265	2	0.00
07/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2165	2	2165	2	0.00
07/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R197 On 03-November-11			Bond Future	245.74	245.7732	245.7409	245.7732	183.00
07/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7241	7	7241	7	0.00
07/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7191	7	7191	7	0.00
07/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7291	7	7291	7	0.00
07/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 03-November-11			Bond Future	6.17	111.0173	6.1690	111.0173	3,090.00
07/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5189	6	5189	6	0.00
07/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5052	6	5052	6	0.00
07/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5326	6	5326	6	0.00
07/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 02-February-12			Bond Future	6.20	108.2279	6.2020	108.2279	0.00
07/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5356	6	5356	6	0.00
07/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5230	6	5230	6	0.00
07/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5482	6	5482	6	0.00
07/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	3	0	0.00
07/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	4	0	4	0	0.00
07/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	3	0	3	0	0.00
07/09/2011	R201 On 03-May-12			Bond Future	6.21	109.8584	6.2140	109.8584	0.00
07/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3814	4	3814	4	0.00
07/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3705	4	3705	4	0.00
07/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	3923	4	3923	4	0.00
07/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	87	0	87	0	0.00
07/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	105	0	105	0	0.00
07/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	96	0	96	0	0.00
07/09/2011	R201 On 02-August-12			Bond Future	6.19	107.1842	6.1870	107.1842	0.00
07/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3113	4	3113	4	0.00
07/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3019	3	3019	3	0.00
07/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3207	4	3207	4	0.00
07/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	192	0	192	0	0.00
07/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	222	0	222	0	0.00
07/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	207	0	207	0	0.00
07/09/2011	R202 On 03-November-11			Bond Future	185.95	185.9695	185.9452	185.9695	28,816.00
07/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185445	185	185445	185	0.00
07/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185395	185	185395	185	0.00
07/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185495	186	185495	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12			Bond Future	185.96	186.0188	185.9594	186.0188	0.00
07/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8959	9	8959	9	0.00
07/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8909	9	8909	9	0.00
07/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9009	9	9009	9	0.00
07/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R203 On 03-November-11			Bond Future	7.27	106.6479	7.2670	106.6479	2,068.00
07/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	5775	7	5775	7	0.00
07/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	5996	7	5996	7	0.00
07/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5554	6	5554	6	0.00
07/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	24	0	24	0	0.00
07/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	16	0	16	0	0.00
07/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	20	0	20	0	0.00
07/09/2011	R203 On 02-February-12			Bond Future	7.35	108.2046	7.3490	108.2046	0.00
07/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6497	7	6497	7	0.00
07/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	6692	7	6692	7	0.00
07/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6304	7	6304	7	0.00
07/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	262	0	262	0	0.00
07/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	221	0	221	0	0.00
07/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	240	0	240	0	0.00
07/09/2011	R203 On 03-May-12			Bond Future	7.42	105.6710	7.4220	105.6710	0.00
07/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6290	7	6290	7	0.00
07/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6464	7	6464	7	0.00
07/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6119	7	6119	7	0.00
07/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	619	0	619	0	0.00
07/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	549	0	549	0	0.00
07/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	582	0	582	0	0.00
07/09/2011	R203 On 02-August-12			Bond Future	7.48	107.3398	7.4780	107.3398	0.00
07/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5499	6	5499	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5350	6	5350	6	0.00
07/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	5648	6	5648	6	0.00
07/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1198	1	1198	1	0.00
07/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1305	1	1305	1	0.00
07/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1252	1	1252	1	0.00
07/09/2011	R204 On 03-November-11			Bond Future	7.50	106.6615	7.5020	106.6615	2,778.00
07/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6645	8	6645	8	0.00
07/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6395	7	6395	7	0.00
07/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	6895	8	6895	8	0.00
07/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	19	0	19	0	0.00
07/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	28	0	28	0	0.00
07/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	23	0	23	0	0.00
07/09/2011	R204 On 02-February-12			Bond Future	7.58	104.1832	7.5810	104.1832	0.00
07/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7483	8	7483	8	0.00
07/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7261	8	7261	8	0.00
07/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	7707	9	7707	9	0.00
07/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	207	0	207	0	0.00
07/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	249	0	249	0	0.00
07/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	227	0	227	0	0.00
07/09/2011	R204 On 03-May-12			Bond Future	7.65	105.7537	7.6540	105.7537	0.00
07/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6322	7	6322	7	0.00
07/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6131	7	6131	7	0.00
07/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6521	7	6521	7	0.00
07/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	797	1	797	1	0.00
07/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	891	1	891	1	0.00
07/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	840	1	840	1	0.00
07/09/2011	R204 On 02-August-12			Bond Future	7.71	103.3931	7.7140	103.3931	0.00
07/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	5531	6	5531	6	0.00
07/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	5698	6	5698	6	0.00
07/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5366	6	5366	6	0.00
07/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1764	1	1764	1	0.00
07/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1618	1	1618	1	0.00
07/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1690	1	1690	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
07/09/2011	R206 On 03-November-11			Bond Future	6.00	105.7086	5.9950	105.7086	12,577.00
07/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3537	4	3537	4	0.00
07/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3635	4	3635	4	0.00
07/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3438	4	3438	4	0.00
07/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 02-February-12			Bond Future	6.02	103.4870	6.0150	103.4870	0.00
07/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3567	4	3567	4	0.00
07/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3653	4	3653	4	0.00
07/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3480	4	3480	4	0.00
07/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	8	0	8	0	0.00
07/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	5	0	0.00
07/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	7	0	7	0	0.00
07/09/2011	R206 On 03-May-12			Bond Future	6.01	105.0473	6.0090	105.0473	0.00
07/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2485	3	2485	3	0.00
07/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2554	3	2554	3	0.00
07/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2417	3	2417	3	0.00
07/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	134	0	134	0	0.00
07/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	115	0	115	0	0.00
07/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	124	0	124	0	0.00
07/09/2011	R206 On 02-August-12			Bond Future	5.93	102.9403	5.9320	102.9403	0.00
07/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2024	2	2024	2	0.00
07/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1970	2	1970	2	0.00
07/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2079	2	2079	2	0.00
07/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	216	0	216	0	0.00
07/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	241	0	241	0	0.00
07/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	228	0	228	0	0.00
07/09/2011	R207 On 03-November-11			Bond Future	7.69	100.7132	7.6850	100.7132	8,599.00
07/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6091	7	6091	7	0.00
07/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6353	7	6353	7	0.00
07/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5831	7	5831	7	0.00
07/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2093	3	2093	3	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3123	4	3123	4	0.00
07/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4058	5	4058	5	0.00
07/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	518	1	518	1	900.00
07/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1572	2	1572	2	300.00
07/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2284	3	2284	3	0.00
07/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4303	5	4303	5	0.00
07/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	199	0	199	0	900.00
07/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	737	0	737	0	300.00
07/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1190	1	1190	1	0.00
07/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	234	0	234	0	2,000.00
07/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2822	2	2822	2	0.00
07/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	429	0	429	0	2,000.00
07/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	70	0	70	0	0.00
07/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	836	1	836	1	0.00
07/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	48	0	48	0	0.00
07/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	58	0	58	0	0.00
07/09/2011	R207 On 02-February-12			Bond Future	7.76	98.5441	7.7620	98.5441	0.00
07/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7171	8	7171	8	0.00
07/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	6943	8	6943	8	0.00
07/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7401	8	7401	8	0.00
07/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	354	0	354	0	0.00
07/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	420	0	420	0	0.00
07/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	386	0	386	0	0.00
07/09/2011	R207 On 03-May-12			Bond Future	7.84	100.0299	7.8350	100.0299	0.00
07/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6165	7	6165	7	0.00
07/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	5965	7	5965	7	0.00
07/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6361	7	6361	7	0.00
07/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1162	1	1162	1	0.00
07/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1288	1	1288	1	0.00
07/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1226	1	1226	1	0.00
07/09/2011	R207 On 02-August-12			Bond Future	7.90	97.9663	7.8980	97.9663	0.00
07/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6212	7	6212	7	0.00
07/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6394	7	6394	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6032	7	6032	7	0.00
07/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1804	1	1804	1	0.00
07/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1655	1	1655	1	0.00
07/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1728	1	1728	1	0.00
07/09/2011	R208 On 03-November-11			Bond Future	7.72	95.4206	7.7220	95.4206	7,108.00
07/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6296	7	6296	7	0.00
07/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6573	8	6573	8	0.00
07/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6020	7	6020	7	0.00
07/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2277	3	2277	3	1,995.00
07/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3394	4	3394	4	665.00
07/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4402	5	4402	5	0.00
07/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7129	8	7129	8	0.00
07/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	41	0	41	0	1,995.00
07/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	236	0	236	0	665.00
07/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	432	0	432	0	0.00
07/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	86	0	86	0	0.00
07/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	849	1	849	1	0.00
07/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	60	0	60	0	0.00
07/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	72	0	72	0	0.00
07/09/2011	R208 On 02-February-12			Bond Future	7.79	96.8105	7.7920	96.8105	0.00
07/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7546	9	7546	9	0.00
07/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	7790	9	7790	9	0.00
07/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7303	8	7303	8	0.00
07/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	483	0	483	0	0.00
07/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	411	0	411	0	0.00
07/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	446	0	446	0	0.00
07/09/2011	R208 On 03-May-12			Bond Future	7.86	94.8728	7.8570	94.8728	0.00
07/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7535	9	7535	9	0.00
07/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7758	9	7758	9	0.00
07/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7314	8	7314	8	0.00
07/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1003	1	1003	1	0.00
07/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	897	1	897	1	0.00
07/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	949	1	949	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
07/09/2011	R208 On 02-August-12			Bond Future	7.91	96.3754	7.9120	96.3754	0.00
07/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	6641	8	6641	8	0.00
07/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6445	7	6445	7	0.00
07/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	6839	8	6839	8	0.00
07/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1783	1	1783	1	0.00
07/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1941	2	1941	2	0.00
07/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1861	2	1861	2	0.00
07/09/2011	R209 On 03-November-11			Bond Future	8.15	82.1635	8.1470	82.1635	1,383.00
07/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5520	7	5520	7	0.00
07/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5190	6	5190	6	0.00
07/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	5854	7	5854	7	0.00
07/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	387	0	387	0	0.00
07/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	521	0	521	0	0.00
07/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	450	0	450	0	0.00
07/09/2011	R209 On 02-February-12			Bond Future	8.20	83.3618	8.1990	83.3618	0.00
07/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	7716	9	7716	9	0.00
07/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7424	9	7424	9	0.00
07/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8012	9	8012	9	0.00
07/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1078	1	1078	1	0.00
07/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1254	1	1254	1	0.00
07/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1162	1	1162	1	0.00
07/09/2011	R209 On 03-May-12			Bond Future	8.25	81.4735	8.2460	81.4735	0.00
07/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8150	9	8150	9	0.00
07/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	7883	9	7883	9	0.00
07/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8421	10	8421	10	0.00
07/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1908	2	1908	2	0.00
07/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2133	2	2133	2	0.00
07/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	2017	2	2017	2	0.00
07/09/2011	R209 On 02-August-12			Bond Future	8.29	82.7550	8.2870	82.7550	0.00
07/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	9966	11	9966	11	0.00
07/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10229	11	10229	11	0.00
07/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9706	11	9706	11	0.00
07/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2439	2	2439	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2231	2	2231	2	0.00
07/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2332	2	2332	2	0.00
07/09/2011	R210 On 03-November-11			Bond Future	137.61	137.6317	137.6137	137.6317	600.00
07/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6614	7	6614	7	0.00
07/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6664	7	6664	7	0.00
07/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6564	7	6564	7	0.00
07/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11			Bond Future	113.07	112.9213	113.0692	112.9213	529.00
07/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111819	112	111819	112	0.00
07/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111769	112	111769	112	0.00
07/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111869	112	111869	112	0.00
07/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12			Bond Future	113.36	113.2311	113.3598	113.2311	0.00
07/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2860	3	2860	3	0.00
07/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2810	3	2810	3	0.00
07/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2910	3	2910	3	0.00
07/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11			Bond Future	111.71	111.5207	111.7069	111.5207	2,667.00
07/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109207	109	109207	109	0.00
07/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109157	109	109157	109	0.00
07/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109257	109	109257	109	0.00
07/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12			Bond Future	111.85	111.6794	111.8473	111.6794	0.00
07/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3347	3	3347	3	0.00
07/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3397	3	3397	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
07/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3297	3	3297	3	0.00
07/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-November-11			Bond Future	8.19	91.4492	8.1870	91.4492	0.00
07/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	4755	6	4755	6	0.00
07/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5159	7	5159	7	0.00
07/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	4348	6	4348	6	0.00
07/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	1	0	1	0	0.00
07/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12			Bond Future	8.25	92.7812	8.2490	92.7812	0.00
07/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6175	8	6175	8	0.00
07/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	6563	8	6563	8	0.00
07/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	5784	7	5784	7	0.00
07/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12			Bond Future	8.30	90.6362	8.3020	90.6362	0.00
07/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	7599	9	7599	9	0.00
07/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7224	9	7224	9	0.00
07/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	7972	10	7972	10	0.00
07/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-August-12			Bond Future	8.35	92.0690	8.3470	92.0690	0.00
07/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7184	9	7184	9	0.00
07/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	7556	9	7556	9	0.00
07/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	6810	8	6810	8	0.00
07/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00

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07/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
07/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
07/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
07/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
07/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
07/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
07/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
07/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
07/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
07/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
07/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
07/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
07/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
08/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0908 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
08/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	AL7T On 03-November-11			Index Future	414.39	410.6000	414.3920	410.6000	16.00
08/09/2011	AL7T On 02-February-12			Index Future	420.36	416.5130	420.3580	416.5130	0.00
08/09/2011	ALBI On 03-November-11			Index Future	380.34	377.1380	380.3430	377.1380	1,617.00
08/09/2011	ALBI On 02-February-12			Index Future	385.82	382.5690	385.8190	382.5690	0.00
08/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0003	0.0002	0.0003	22,388.00
08/09/2011	CAAE On 19-September-11			Can-Do Future	0.30	0.3021	0.3037	0.3021	21,898.00
08/09/2011	CAAG On 24-October-11			Can-Do Future	7.20	7.2008	7.1989	7.2008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	517	1	517	1	0.00
08/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	472	0	472	0	0.00
08/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	563	1	563	1	0.00
08/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	281	0	281	0	14,286.00
08/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	109	0	109	0	6,757.00
08/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	310	0	310	0	0.00
08/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	14	0	14	0	0.00
08/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	82	0	82	0	0.00
08/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	23	0	23	0	0.00
08/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	18	0	18	0	0.00
08/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
08/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
08/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	GOVI On 03-November-11			GOVI	380.55	377.4790	380.5520	377.4790	162.00
08/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	235520	20	235520	20	0.00
08/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	235420	20	235420	20	0.00
08/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	235620	20	235620	20	0.00
08/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 02-February-12			GOVI	386.03	382.9150	386.0310	382.9150	0.00
08/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	170310	14	170310	14	0.00
08/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	170210	14	170210	14	0.00
08/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	170410	14	170410	14	0.00
08/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
08/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2011	IGOV On 03-November-11			Index Future	163.64	163.4010	163.6350	163.4010	83.00
08/09/2011	IGOV On 02-February-12			Index Future	165.99	165.7540	165.9920	165.7540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	ILBI On 02-February-12			Index Future	449.18	449.1660	449.1840	449.1660	88.00
08/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
08/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.42	94.5700	5.4200	94.5700	1,000.00
08/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.35	94.6100	5.3500	94.6100	1,000.00
08/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.26	94.6900	5.2600	94.6900	5,541.00
08/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.22	94.7400	5.2200	94.7400	0.00
08/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.18	94.7700	5.1800	94.7700	0.00
08/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.13	94.7900	5.1300	94.7900	1,340.00
08/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.14	94.7700	5.1400	94.7700	2,890.00
08/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.21	94.6500	5.2100	94.6500	44,760.00
08/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.34	94.5200	5.3400	94.5200	990.00
08/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.56	94.3100	5.5600	94.3100	790.00
08/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.77	94.0800	5.7700	94.0800	1,250.00
08/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN05 On 03-November-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
08/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/09/2011	OTH1 On 03-November-11			Index Future	378.73	374.8360	378.7260	374.8360	0.00
08/09/2011	OTH1 On 02-February-12			Index Future	384.18	380.2340	384.1790	380.2340	0.00
08/09/2011	R157 On 03-November-11			Bond Future	6.35	125.5240	6.3460	125.5240	16,680.00
08/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7089	7	7089	7	0.00
08/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7268	7	7268	7	0.00
08/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6910	6	6910	6	0.00
08/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1241	1	1241	1	1,200.00
08/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4553	4	4553	4	0.00
08/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2597	2	2597	2	400.00
08/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2940	2	2940	2	0.00
08/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	69	0	69	0	400.00
08/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	9	0	9	0	1,200.00
08/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	102	0	102	0	0.00
08/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	456	1	456	1	0.00
08/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R157 On 02-February-12			Bond Future	6.39	127.3299	6.3920	127.3299	0.00
08/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7348	7	7348	7	0.00
08/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7511	7	7511	7	0.00
08/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7185	7	7185	7	0.00
08/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	766	1	766	1	130.00
08/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2871	2	2871	2	0.00
08/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1679	1	1679	1	0.00
08/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1111	1	1111	1	130.00
08/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2191	3	2191	3	0.00

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08/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	525	1	525	1	130.00
08/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	36	0	0.00
08/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	28	0	0.00
08/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	32	0	0.00
08/09/2011	R157 On 03-May-12			Bond Future	6.42	122.4344	6.4200	122.4344	0.00
08/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6106	6	6106	6	0.00
08/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6253	6	6253	6	0.00
08/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5960	5	5960	5	0.00
08/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	164	0	164	0	0.00
08/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	142	0	142	0	0.00
08/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	152	0	152	0	0.00
08/09/2011	R157 On 02-August-12			Bond Future	6.41	124.3804	6.4140	124.3804	0.00
08/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5264	5	5264	5	0.00
08/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5390	5	5390	5	0.00
08/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5140	5	5140	5	0.00
08/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	477	1	477	1	0.00
08/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	432	1	432	1	0.00
08/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	454	1	454	1	0.00
08/09/2011	R186 On 03-November-11			Bond Future	7.80	126.4149	7.8010	126.4149	21,317.00
08/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	11519	10	11519	10	0.00
08/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	11952	11	11952	11	0.00
08/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	11086	10	11086	10	0.00
08/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	9356	8	9356	8	0.00
08/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	4177	3	4177	3	1,275.00
08/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	6026	5	6026	5	425.00
08/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	7654	7	7654	7	0.00
08/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	12385	11	12385	11	0.00
08/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2378	2	2378	2	250.00
08/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3518	3	3518	3	0.00
08/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	4885	4	4885	4	0.00
08/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	891	1	891	1	250.00
08/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1503	2	1503	2	250.00
08/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	41	0	41	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
08/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2388	3	2388	3	0.00
08/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	308	0	308	0	425.00
08/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	579	1	579	1	0.00
08/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1167	2	1167	2	0.00
08/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	74	0	74	0	0.00
08/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	156	0	156	0	0.00
08/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	50	0	50	0	0.00
08/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	60	0	60	0	0.00
08/09/2011	R186 On 02-February-12			Bond Future	7.86	122.9420	7.8600	122.9420	2,501.00
08/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	11513	10	11513	10	0.00
08/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	11892	11	11892	11	0.00
08/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	11137	10	11137	10	0.00
08/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	3546	0	3546	0	6,000.00
08/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	671	0	671	0	6,000.00
08/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	12612	0	12612	0	0.00
08/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	828	1	828	1	0.00
08/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	4661	0	4661	0	0.00
08/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	701	1	701	1	0.00
08/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	762	1	762	1	0.00
08/09/2011	R186 On 03-May-12			Bond Future	7.92	124.7941	7.9150	124.7941	0.00
08/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	11818	11	11818	11	0.00
08/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	11480	10	11480	10	0.00
08/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	12159	11	12159	11	0.00
08/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1625	2	1625	2	0.00
08/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1820	2	1820	2	0.00
08/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1720	2	1720	2	0.00
08/09/2011	R186 On 02-August-12			Bond Future	7.96	121.4833	7.9600	121.4833	0.00
08/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	10466	10	10466	10	0.00
08/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	10162	9	10162	9	0.00
08/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	10774	10	10774	10	0.00
08/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	2970	3	2970	3	0.00
08/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3249	4	3249	4	0.00
08/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3106	4	3106	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
08/09/2011	R189 On 03-November-11			Bond Future	214.54	214.2146	214.5360	214.2146	0.00
08/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2536	2	2536	2	0.00
08/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2486	2	2486	2	0.00
08/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2586	2	2586	2	0.00
08/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R197 On 03-November-11			Bond Future	246.44	245.7409	246.4429	245.7409	183.00
08/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7943	7	7943	7	0.00
08/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7993	7	7993	7	0.00
08/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7893	7	7893	7	0.00
08/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R201 On 03-November-11			Bond Future	6.01	110.5544	6.0100	110.5544	3,090.00
08/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5655	5	5655	5	0.00
08/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5517	5	5517	5	0.00
08/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5792	5	5792	5	0.00
08/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R201 On 02-February-12			Bond Future	6.03	107.7380	6.0270	107.7380	0.00
08/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5828	5	5828	5	0.00
08/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5702	5	5702	5	0.00
08/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5954	5	5954	5	0.00
08/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
08/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
08/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	1	0	0.00
08/09/2011	R201 On 03-May-12			Bond Future	6.02	109.3569	6.0210	109.3569	0.00
08/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4261	4	4261	4	0.00
08/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4372	4	4372	4	0.00
08/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4149	4	4149	4	0.00
08/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	70	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
08/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	56	0	56	0	0.00
08/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	64	0	64	0	0.00
08/09/2011	R201 On 02-August-12			Bond Future	5.97	106.6848	5.9720	106.6848	0.00
08/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3538	3	3538	3	0.00
08/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3636	3	3636	3	0.00
08/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3440	3	3440	3	0.00
08/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	157	0	157	0	0.00
08/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	135	0	135	0	0.00
08/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	146	0	146	0	0.00
08/09/2011	R202 On 03-November-11			Bond Future	185.95	185.9452	185.9541	185.9452	28,816.00
08/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185454	185	185454	185	0.00
08/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185404	185	185404	185	0.00
08/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185504	185	185504	185	0.00
08/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 02-February-12			Bond Future	185.97	185.9594	185.9683	185.9594	0.00
08/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8968	9	8968	9	0.00
08/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9018	9	9018	9	0.00
08/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8918	9	8918	9	0.00
08/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R203 On 03-November-11			Bond Future	7.11	105.8272	7.1120	105.8272	2,145.00
08/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6516	6	6516	6	0.00
08/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6740	6	6740	6	0.00
08/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	6293	6	6293	6	0.00
08/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	11	0	11	0	0.00
08/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	7	0	7	0	0.00
08/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	8	0	8	0	0.00
08/09/2011	R203 On 02-February-12			Bond Future	7.19	107.3514	7.1850	107.3514	0.00
08/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	7193	6	7193	6	0.00
08/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7393	7	7393	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6995	6	6995	6	0.00
08/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	189	0	189	0	0.00
08/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	157	0	157	0	0.00
08/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	172	0	172	0	0.00
08/09/2011	R203 On 03-May-12			Bond Future	7.25	104.7988	7.2480	104.7988	0.00
08/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6946	6	6946	6	0.00
08/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6768	6	6768	6	0.00
08/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	7125	6	7125	6	0.00
08/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	432	1	432	1	0.00
08/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	490	1	490	1	0.00
08/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	460	1	460	1	0.00
08/09/2011	R203 On 02-August-12			Bond Future	7.29	106.4653	7.2930	106.4653	0.00
08/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	6089	5	6089	5	0.00
08/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6246	6	6246	6	0.00
08/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5934	5	5934	5	0.00
08/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1097	1	1097	1	0.00
08/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1004	1	1004	1	0.00
08/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1049	1	1049	1	0.00
08/09/2011	R204 On 03-November-11			Bond Future	7.35	105.7550	7.3520	105.7550	2,778.00
08/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7467	7	7467	7	0.00
08/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7214	6	7214	6	0.00
08/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7718	7	7718	7	0.00
08/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	8	0	8	0	0.00
08/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	13	0	13	0	0.00
08/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	11	0	11	0	0.00
08/09/2011	R204 On 02-February-12			Bond Future	7.42	103.2465	7.4240	103.2465	0.00
08/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8262	7	8262	7	0.00
08/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	8034	7	8034	7	0.00
08/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8491	8	8491	8	0.00
08/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	147	0	147	0	0.00
08/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	178	0	178	0	0.00
08/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	161	0	161	0	0.00
08/09/2011	R204 On 03-May-12			Bond Future	7.49	104.7956	7.4890	104.7956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	7016	6	7016	6	0.00
08/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7222	7	7222	7	0.00
08/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6817	6	6817	6	0.00
08/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	718	1	718	1	0.00
08/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	640	1	640	1	0.00
08/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	675	1	675	1	0.00
08/09/2011	R204 On 02-August-12			Bond Future	7.54	102.4315	7.5410	102.4315	0.00
08/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6148	6	6148	6	0.00
08/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5974	5	5974	5	0.00
08/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6324	6	6324	6	0.00
08/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1374	2	1374	2	0.00
08/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1501	2	1501	2	0.00
08/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1436	2	1436	2	0.00
08/09/2011	R206 On 03-November-11			Bond Future	5.84	105.3907	5.8440	105.3907	12,577.00
08/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3849	4	3849	4	0.00
08/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3947	4	3947	4	0.00
08/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3750	3	3750	3	0.00
08/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R206 On 02-February-12			Bond Future	5.84	103.1450	5.8440	103.1450	0.00
08/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3878	4	3878	4	0.00
08/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3965	4	3965	4	0.00
08/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3791	3	3791	3	0.00
08/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	4	0	0.00
08/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
08/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	4	0	4	0	0.00
08/09/2011	R206 On 03-May-12			Bond Future	5.81	104.6942	5.8100	104.6942	0.00
08/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2771	2	2771	2	0.00
08/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2701	2	2701	2	0.00
08/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2842	3	2842	3	0.00
08/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	82	0	82	0	0.00
08/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	97	0	97	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
08/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	89	0	89	0	0.00
08/09/2011	R206 On 02-August-12			Bond Future	5.70	102.5932	5.6970	102.5932	0.00
08/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2292	2	2292	2	0.00
08/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2349	2	2349	2	0.00
08/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2235	2	2235	2	0.00
08/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	181	0	181	0	0.00
08/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	161	0	161	0	0.00
08/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	171	0	171	0	0.00
08/09/2011	R207 On 03-November-11			Bond Future	7.53	99.6625	7.5250	99.6625	8,999.00
08/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	7010	6	7010	6	0.00
08/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	7277	6	7277	6	0.00
08/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6744	6	6744	6	0.00
08/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2745	2	2745	2	2,000.00
08/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3898	3	3898	3	0.00
08/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4903	4	4903	4	0.00
08/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	796	1	796	1	900.00
08/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	2134	2	2134	2	300.00
08/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2964	2	2964	2	0.00
08/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	5162	4	5162	4	0.00
08/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	109	0	109	0	900.00
08/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	468	1	468	1	300.00
08/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	802	1	802	1	0.00
08/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	130	0	130	0	2,000.00
08/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2150	3	2150	3	0.00
08/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	255	0	255	0	2,000.00
08/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	34	0	34	0	0.00
08/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	538	1	538	1	0.00
08/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	23	0	23	0	0.00
08/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	28	0	28	0	0.00
08/09/2011	R207 On 02-February-12			Bond Future	7.60	97.4585	7.5950	97.4585	0.00
08/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	8027	7	8027	7	0.00
08/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7791	7	7791	7	0.00
08/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	8265	7	8265	7	0.00

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08/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	255	0	255	0	0.00
08/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	304	0	304	0	0.00
08/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	278	0	278	0	0.00
08/09/2011	R207 On 03-May-12			Bond Future	7.66	98.9235	7.6610	98.9235	0.00
08/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6912	6	6912	6	0.00
08/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	7118	6	7118	6	0.00
08/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6703	6	6703	6	0.00
08/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1050	1	1050	1	0.00
08/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	942	1	942	1	0.00
08/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	997	1	997	1	0.00
08/09/2011	R207 On 02-August-12			Bond Future	7.72	96.8525	7.7160	96.8525	0.00
08/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6931	6	6931	6	0.00
08/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6742	6	6742	6	0.00
08/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	7122	6	7122	6	0.00
08/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1390	2	1390	2	0.00
08/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1521	2	1521	2	0.00
08/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1454	2	1454	2	0.00
08/09/2011	R208 On 03-November-11			Bond Future	7.57	94.2991	7.5680	94.2991	7,108.00
08/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	7241	6	7241	6	0.00
08/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7523	7	7523	7	0.00
08/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6958	6	6958	6	0.00
08/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2960	2	2960	2	1,995.00
08/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	4202	3	4202	3	665.00
08/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	5279	4	5279	4	0.00
08/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	8088	7	8088	7	0.00
08/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	20	0	20	0	1,995.00
08/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	133	0	133	0	665.00
08/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	260	0	260	0	0.00
08/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	44	0	44	0	0.00
08/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	552	1	552	1	0.00
08/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	29	0	29	0	0.00
08/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	36	0	36	0	0.00
08/09/2011	R208 On 02-February-12			Bond Future	7.63	95.6586	7.6320	95.6586	0.00

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08/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8423	8	8423	8	0.00
08/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8675	8	8675	8	0.00
08/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	8172	7	8172	7	0.00
08/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	357	0	357	0	0.00
08/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	301	0	301	0	0.00
08/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	328	0	328	0	0.00
08/09/2011	R208 On 03-May-12			Bond Future	7.69	93.6989	7.6910	93.6989	0.00
08/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8359	8	8359	8	0.00
08/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	8129	7	8129	7	0.00
08/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8590	8	8590	8	0.00
08/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	721	1	721	1	0.00
08/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	810	1	810	1	0.00
08/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	764	1	764	1	0.00
08/09/2011	R208 On 02-August-12			Bond Future	7.74	95.1866	7.7390	95.1866	0.00
08/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7385	7	7385	7	0.00
08/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7592	7	7592	7	0.00
08/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	7179	6	7179	6	0.00
08/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1648	2	1648	2	0.00
08/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1509	2	1509	2	0.00
08/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1577	2	1577	2	0.00
08/09/2011	R209 On 03-November-11			Bond Future	8.00	80.6906	8.0040	80.6906	1,383.00
08/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	6627	6	6627	6	0.00
08/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	6274	5	6274	5	0.00
08/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	6982	6	6982	6	0.00
08/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	233	0	233	0	0.00
08/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	323	1	323	1	0.00
08/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	275	0	275	0	0.00
08/09/2011	R209 On 02-February-12			Bond Future	8.05	81.8514	8.0520	81.8514	0.00
08/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8761	8	8761	8	0.00
08/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	8453	7	8453	7	0.00
08/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	9072	8	9072	8	0.00
08/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	834	1	834	1	0.00
08/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	979	1	979	1	0.00

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08/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	904	1	904	1	0.00
08/09/2011	R209 On 03-May-12			Bond Future	8.10	79.9430	8.0960	79.9430	0.00
08/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	9133	8	9133	8	0.00
08/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	9418	8	9418	8	0.00
08/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	8851	8	8851	8	0.00
08/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	1784	2	1784	2	0.00
08/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1589	2	1589	2	0.00
08/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1683	2	1683	2	0.00
08/09/2011	R209 On 02-August-12			Bond Future	8.13	81.2121	8.1330	81.2121	0.00
08/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	10979	10	10979	10	0.00
08/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	10706	10	10706	10	0.00
08/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	11252	10	11252	10	0.00
08/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1914	2	1914	2	0.00
08/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2099	2	2099	2	0.00
08/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2005	2	2005	2	0.00
08/09/2011	R210 On 03-November-11			Bond Future	137.62	137.6137	137.6203	137.6137	600.00
08/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6620	7	6620	7	0.00
08/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6570	7	6570	7	0.00
08/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6670	7	6670	7	0.00
08/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 03-November-11			Bond Future	113.24	113.0692	113.2427	113.0692	529.00
08/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111993	112	111993	112	0.00
08/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	112043	112	112043	112	0.00
08/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111943	112	111943	112	0.00
08/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 02-February-12			Bond Future	113.54	113.3598	113.5355	113.3598	0.00
08/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	3036	3	3036	3	0.00
08/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	3086	3	3086	3	0.00
08/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2986	3	2986	3	0.00



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08/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 03-November-11			Bond Future	111.71	111.7069	111.7122	111.7069	2,667.00
08/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109212	109	109212	109	0.00
08/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109162	109	109162	109	0.00
08/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109262	109	109262	109	0.00
08/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 02-February-12			Bond Future	111.85	111.8473	111.8524	111.8473	0.00
08/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3352	3	3352	3	0.00
08/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3302	3	3302	3	0.00
08/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3402	3	3402	3	0.00
08/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-November-11			Bond Future	8.06	89.8984	8.0590	89.8984	0.00
08/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	5892	5	5892	5	0.00
08/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	6295	5	6295	5	0.00
08/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5485	4	5485	4	0.00
08/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-February-12			Bond Future	8.12	91.1896	8.1170	91.1896	0.00
08/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	7331	6	7331	6	0.00
08/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	7719	7	7719	7	0.00
08/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	6941	6	6941	6	0.00
08/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-May-12			Bond Future	8.17	89.0201	8.1670	89.0201	0.00
08/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	8768	8	8768	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	9141	8	9141	8	0.00
08/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	8392	7	8392	7	0.00
08/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-August-12			Bond Future	8.21	90.4363	8.2080	90.4363	0.00
08/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	8374	7	8374	7	0.00
08/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	8746	8	8746	8	0.00
08/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	8000	7	8000	7	0.00
08/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
08/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
08/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
08/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
08/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
08/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
08/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
08/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
08/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
08/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
08/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
08/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
08/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ12 On 03-November-11	2.00	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
08/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
08/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
09/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	AL7T On 03-November-11			Index Future	410.98	414.3920	410.9790	414.3920	16.00
09/09/2011	AL7T On 02-February-12			Index Future	416.90	420.3580	416.8960	420.3580	0.00
09/09/2011	ALBI On 03-November-11			Index Future	377.37	380.3430	377.3720	380.3430	1,615.00
09/09/2011	ALBI On 02-February-12			Index Future	382.81	385.8190	382.8050	385.8190	0.00
09/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0002	0.0000	0.0002	22,388.00
09/09/2011	CAAE On 19-September-11			Can-Do Future	0.39	0.3037	0.3939	0.3037	21,898.00
09/09/2011	CAAG On 24-October-11			Can-Do Future	7.31	7.1989	7.3141	7.1989	0.00
09/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	621	1	621	1	0.00
09/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	574	0	574	0	0.00
09/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	669	1	669	1	0.00
09/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	360	0	360	0	14,286.00
09/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	148	0	148	0	6,757.00
09/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	234	0	234	0	0.00
09/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	5	0	5	0	0.00
09/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	46	0	46	0	0.00
09/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	10	0	10	0	0.00
09/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	7	0	7	0	0.00
09/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
09/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
09/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	GOVI On 03-November-11			GOVI	377.69	380.5520	377.6870	380.5520	162.00
09/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	206870	24	206870	24	0.00
09/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	206770	24	206770	24	0.00
09/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	206970	24	206970	24	0.00

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09/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 02-February-12			GOVI	383.13	386.0310	383.1250	386.0310	0.00
09/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	141250	17	141250	17	0.00
09/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	141150	17	141150	17	0.00
09/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	141350	17	141350	17	0.00
09/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
09/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2011	IGOV On 03-November-11			Index Future	163.66	163.6350	163.6640	163.6350	83.00
09/09/2011	IGOV On 02-February-12			Index Future	166.02	165.9920	166.0200	165.9920	0.00
09/09/2011	ILBI On 02-February-12			Index Future	449.18	449.1840	449.1840	449.1840	88.00
09/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
09/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	1,000.00
09/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.38	94.6500	5.3800	94.6500	1,000.00
09/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.33	94.7400	5.3300	94.7400	5,541.00
09/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.28	94.7800	5.2800	94.7800	0.00
09/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.24	94.8200	5.2400	94.8200	0.00
09/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.21	94.8700	5.2100	94.8700	1,340.00
09/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.24	94.8600	5.2400	94.8600	2,890.00
09/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.36	94.7900	5.3600	94.7900	44,760.00
09/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.49	94.6600	5.4900	94.6600	990.00
09/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.71	94.4400	5.7100	94.4400	790.00
09/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.93	94.2300	5.9300	94.2300	1,250.00
09/09/2011	JN02 On 03-November-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
09/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/09/2011	OTH1 On 03-November-11			Index Future	375.21	378.7260	375.2090	378.7260	0.00
09/09/2011	OTH1 On 02-February-12			Index Future	380.61	384.1790	380.6110	384.1790	0.00
09/09/2011	R157 On 03-November-11			Bond Future	6.50	126.0904	6.5020	126.0904	16,680.00
09/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6489	7	6489	7	0.00
09/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	6668	7	6668	7	0.00
09/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6309	7	6309	7	0.00
09/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	874	1	874	1	1,200.00
09/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	3962	5	3962	5	0.00
09/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2072	3	2072	3	400.00
09/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2395	3	2395	3	0.00
09/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	125	0	125	0	400.00
09/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	19	0	19	0	1,200.00
09/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	178	0	178	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	690	0	690	0	0.00
09/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	1	0	0.00
09/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	1	0	0.00
09/09/2011	R157 On 02-February-12			Bond Future	6.56	127.9091	6.5630	127.9091	0.00
09/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	6749	7	6749	7	0.00
09/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	6910	8	6910	8	0.00
09/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	6587	7	6587	7	0.00
09/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	571	1	571	1	130.00
09/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2421	3	2421	3	0.00
09/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1345	2	1345	2	0.00
09/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1392	1	1392	1	130.00
09/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2611	2	2611	2	0.00
09/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	691	1	691	1	130.00
09/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	53	0	53	0	0.00
09/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	42	0	42	0	0.00
09/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	48	0	48	0	0.00
09/09/2011	R157 On 03-May-12			Bond Future	6.61	123.0171	6.6050	123.0171	0.00
09/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	5540	6	5540	6	0.00
09/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5397	6	5397	6	0.00
09/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5683	6	5683	6	0.00
09/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	191	0	191	0	0.00
09/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	220	0	220	0	0.00
09/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	206	0	206	0	0.00
09/09/2011	R157 On 02-August-12			Bond Future	6.62	124.9732	6.6180	124.9732	0.00
09/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4743	5	4743	5	0.00
09/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4864	5	4864	5	0.00
09/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4623	5	4623	5	0.00
09/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	593	0	593	0	0.00
09/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	539	0	539	0	0.00
09/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	566	0	566	0	0.00
09/09/2011	R186 On 03-November-11			Bond Future	7.93	127.7167	7.9330	127.7167	21,317.00
09/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	10216	12	10216	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	10643	12	10643	12	0.00
09/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	9790	11	9790	11	0.00
09/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	8101	9	8101	9	0.00
09/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3269	4	3269	4	1,275.00
09/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	4941	6	4941	6	425.00
09/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	6468	8	6468	8	0.00
09/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	11070	12	11070	12	0.00
09/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1735	2	1735	2	250.00
09/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	2694	4	2694	4	0.00
09/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	3900	5	3900	5	0.00
09/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1248	1	1248	1	250.00
09/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2021	2	2021	2	250.00
09/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	68	0	68	0	1,275.00
09/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3087	2	3087	2	0.00
09/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	464	0	464	0	425.00
09/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	836	1	836	1	0.00
09/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1601	1	1601	1	0.00
09/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	120	0	120	0	0.00
09/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	243	0	243	0	0.00
09/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	83	0	83	0	0.00
09/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	99	0	99	0	0.00
09/09/2011	R186 On 02-February-12			Bond Future	8.00	124.2709	7.9970	124.2709	2,501.00
09/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	10342	12	10342	12	0.00
09/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	10708	12	10708	12	0.00
09/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	9980	11	9980	11	0.00
09/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	2922	4	2922	4	6,000.00
09/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	498	1	498	1	6,000.00
09/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	13808	13	13808	13	0.00
09/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1040	1	1040	1	0.00
09/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	5405	5	5405	5	0.00
09/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	886	1	886	1	0.00
09/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	959	1	959	1	0.00
09/09/2011	R186 On 03-May-12			Bond Future	8.06	126.1298	8.0550	126.1298	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	10741	12	10741	12	0.00
09/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	11069	12	11069	12	0.00
09/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	10416	11	10416	11	0.00
09/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2131	2	2131	2	0.00
09/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1910	2	1910	2	0.00
09/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2018	2	2018	2	0.00
09/09/2011	R186 On 02-August-12			Bond Future	8.11	122.8457	8.1050	122.8457	0.00
09/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9488	10	9488	10	0.00
09/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9199	10	9199	10	0.00
09/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	9782	11	9782	11	0.00
09/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3379	3	3379	3	0.00
09/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3686	3	3686	3	0.00
09/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3529	3	3529	3	0.00
09/09/2011	R189 On 03-November-11			Bond Future	214.53	214.5360	214.5348	214.5360	0.00
09/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2535	3	2535	3	0.00
09/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2485	2	2485	2	0.00
09/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2585	3	2585	3	0.00
09/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R197 On 03-November-11			Bond Future	246.45	246.4429	246.4547	246.4429	183.00
09/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7955	8	7955	8	0.00
09/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	8005	8	8005	8	0.00
09/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7905	8	7905	8	0.00
09/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R201 On 03-November-11			Bond Future	6.17	111.0203	6.1680	111.0203	3,090.00
09/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5192	6	5192	6	0.00
09/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5054	6	5054	6	0.00
09/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5329	6	5329	6	0.00
09/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R201 On 03-November-11	7.95	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
09/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R201 On 02-February-12			Bond Future	6.20	108.2116	6.2010	108.2116	0.00
09/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5358	6	5358	6	0.00
09/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5232	6	5232	6	0.00
09/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5484	6	5484	6	0.00
09/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	2	0	0.00
09/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	3	0	3	0	0.00
09/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
09/09/2011	R201 On 03-May-12			Bond Future	6.21	109.8360	6.2130	109.8360	0.00
09/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3814	4	3814	4	0.00
09/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3705	4	3705	4	0.00
09/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	3924	4	3924	4	0.00
09/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	85	0	85	0	0.00
09/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	103	0	103	0	0.00
09/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	93	0	93	0	0.00
09/09/2011	R201 On 02-August-12			Bond Future	6.19	107.1706	6.1870	107.1706	0.00
09/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3111	4	3111	4	0.00
09/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3206	4	3206	4	0.00
09/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3017	3	3017	3	0.00
09/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	220	0	220	0	0.00
09/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	191	0	191	0	0.00
09/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	205	0	205	0	0.00
09/09/2011	R202 On 03-November-11			Bond Future	185.96	185.9541	185.9630	185.9541	30,266.00
09/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185463	185	185463	185	0.00
09/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185413	185	185413	185	0.00
09/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185513	186	185513	186	0.00
09/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 02-February-12			Bond Future	185.98	185.9683	185.9769	185.9683	0.00
09/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8977	9	8977	9	0.00
09/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9027	9	9027	9	0.00
09/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8927	9	8927	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
09/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R203 On 03-November-11			Bond Future	7.25	106.5796	7.2450	106.5796	2,145.00
09/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	5877	7	5877	7	0.00
09/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6099	7	6099	7	0.00
09/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5655	6	5655	6	0.00
09/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	19	0	19	0	0.00
09/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	12	0	12	0	0.00
09/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	15	0	15	0	0.00
09/09/2011	R203 On 02-February-12			Bond Future	7.33	108.1156	7.3260	108.1156	0.00
09/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6588	7	6588	7	0.00
09/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	6783	7	6783	7	0.00
09/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6394	7	6394	7	0.00
09/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	246	0	246	0	0.00
09/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	205	0	205	0	0.00
09/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	225	0	225	0	0.00
09/09/2011	R203 On 03-May-12			Bond Future	7.40	105.5766	7.3970	105.5766	0.00
09/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6377	7	6377	7	0.00
09/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6551	7	6551	7	0.00
09/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6204	7	6204	7	0.00
09/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	593	0	593	0	0.00
09/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	525	0	525	0	0.00
09/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	558	0	558	0	0.00
09/09/2011	R203 On 02-August-12			Bond Future	7.45	107.2579	7.4520	107.2579	0.00
09/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5573	6	5573	6	0.00
09/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	5724	6	5724	6	0.00
09/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5424	6	5424	6	0.00
09/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1268	1	1268	1	0.00
09/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1163	1	1163	1	0.00
09/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1215	1	1215	1	0.00
09/09/2011	R204 On 03-November-11			Bond Future	7.48	106.5888	7.4800	106.5888	2,778.00
09/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6762	7	6762	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6512	7	6512	7	0.00
09/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7013	8	7013	8	0.00
09/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	15	0	15	0	0.00
09/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	23	0	23	0	0.00
09/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	18	0	18	0	0.00
09/09/2011	R204 On 02-February-12			Bond Future	7.56	104.0912	7.5580	104.0912	0.00
09/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7590	8	7590	8	0.00
09/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7367	8	7367	8	0.00
09/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	7815	8	7815	8	0.00
09/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	192	0	192	0	0.00
09/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	232	0	232	0	0.00
09/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	211	0	211	0	0.00
09/09/2011	R204 On 03-May-12			Bond Future	7.63	105.6543	7.6290	105.6543	0.00
09/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6418	7	6418	7	0.00
09/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6225	7	6225	7	0.00
09/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6617	7	6617	7	0.00
09/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	764	1	764	1	0.00
09/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	855	1	855	1	0.00
09/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	806	1	806	1	0.00
09/09/2011	R204 On 02-August-12			Bond Future	7.69	103.3020	7.6890	103.3020	0.00
09/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	5610	6	5610	6	0.00
09/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5443	6	5443	6	0.00
09/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	5778	6	5778	6	0.00
09/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1573	1	1573	1	0.00
09/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1715	2	1715	2	0.00
09/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1643	1	1643	1	0.00
09/09/2011	R206 On 03-November-11			Bond Future	6.01	105.7024	6.0110	105.7024	12,577.00
09/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3504	4	3504	4	0.00
09/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3602	4	3602	4	0.00
09/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3405	4	3405	4	0.00
09/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R206 On 02-February-12			Bond Future	6.03	103.4594	6.0330	103.4594	0.00
09/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3534	4	3534	4	0.00
09/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3620	4	3620	4	0.00
09/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3447	4	3447	4	0.00
09/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	8	0	8	0	0.00
09/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	5	0	0.00
09/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	7	0	7	0	0.00
09/09/2011	R206 On 03-May-12			Bond Future	6.03	105.0150	6.0300	105.0150	0.00
09/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2454	3	2454	3	0.00
09/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2522	3	2522	3	0.00
09/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2386	3	2386	3	0.00
09/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	136	0	136	0	0.00
09/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	116	0	116	0	0.00
09/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	126	0	126	0	0.00
09/09/2011	R206 On 02-August-12			Bond Future	5.96	102.9181	5.9580	102.9181	0.00
09/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1994	2	1994	2	0.00
09/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2048	2	2048	2	0.00
09/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1939	2	1939	2	0.00
09/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	246	0	246	0	0.00
09/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	220	0	220	0	0.00
09/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	234	0	234	0	0.00
09/09/2011	R207 On 03-November-11			Bond Future	7.66	100.6116	7.6630	100.6116	8,999.00
09/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6211	7	6211	7	0.00
09/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6474	7	6474	7	0.00
09/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5949	7	5949	7	0.00
09/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2156	3	2156	3	2,000.00
09/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3208	4	3208	4	0.00
09/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4159	5	4159	5	0.00
09/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	532	1	532	1	900.00
09/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1620	2	1620	2	300.00
09/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2351	3	2351	3	0.00
09/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4407	5	4407	5	0.00
09/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	173	0	173	0	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	674	0	674	0	300.00
09/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1108	1	1108	1	0.00
09/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	205	0	205	0	2,000.00
09/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2706	2	2706	2	0.00
09/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	384	0	384	0	2,000.00
09/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	58	0	58	0	0.00
09/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	769	1	769	1	0.00
09/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	39	0	39	0	0.00
09/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	48	0	48	0	0.00
09/09/2011	R207 On 02-February-12			Bond Future	7.74	98.4221	7.7390	98.4221	0.00
09/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7279	8	7279	8	0.00
09/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7049	8	7049	8	0.00
09/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7510	8	7510	8	0.00
09/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	331	0	331	0	0.00
09/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	394	0	394	0	0.00
09/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	362	0	362	0	0.00
09/09/2011	R207 On 03-May-12			Bond Future	7.81	99.8999	7.8110	99.8999	0.00
09/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6255	7	6255	7	0.00
09/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6054	7	6054	7	0.00
09/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6453	7	6453	7	0.00
09/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1120	1	1120	1	0.00
09/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1243	1	1243	1	0.00
09/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1182	1	1182	1	0.00
09/09/2011	R207 On 02-August-12			Bond Future	7.87	97.8454	7.8730	97.8454	0.00
09/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6299	7	6299	7	0.00
09/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6118	7	6118	7	0.00
09/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6482	7	6482	7	0.00
09/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1608	1	1608	1	0.00
09/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1754	2	1754	2	0.00
09/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1680	1	1680	1	0.00
09/09/2011	R208 On 03-November-11			Bond Future	7.72	95.2795	7.7160	95.2795	7,108.00
09/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6326	7	6326	7	0.00
09/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6604	8	6604	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6049	7	6049	7	0.00
09/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2279	3	2279	3	1,995.00
09/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3406	4	3406	4	665.00
09/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4422	5	4422	5	0.00
09/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7162	8	7162	8	0.00
09/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	36	0	36	0	1,995.00
09/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	218	0	218	0	665.00
09/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	406	0	406	0	0.00
09/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	77	0	77	0	0.00
09/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	813	1	813	1	0.00
09/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	53	0	53	0	0.00
09/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	64	0	64	0	0.00
09/09/2011	R208 On 02-February-12			Bond Future	7.79	96.6538	7.7860	96.6538	0.00
09/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7568	8	7568	8	0.00
09/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	7814	9	7814	9	0.00
09/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7325	8	7325	8	0.00
09/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	468	0	468	0	0.00
09/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	398	0	398	0	0.00
09/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	431	0	431	0	0.00
09/09/2011	R208 On 03-May-12			Bond Future	7.85	94.7075	7.8500	94.7075	0.00
09/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7560	8	7560	8	0.00
09/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7783	9	7783	9	0.00
09/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7338	8	7338	8	0.00
09/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	985	1	985	1	0.00
09/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	880	1	880	1	0.00
09/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	931	1	931	1	0.00
09/09/2011	R208 On 02-August-12			Bond Future	7.91	96.2138	7.9050	96.2138	0.00
09/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	6661	7	6661	7	0.00
09/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	6859	8	6859	8	0.00
09/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6464	7	6464	7	0.00
09/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1919	2	1919	2	0.00
09/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1762	2	1762	2	0.00
09/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1839	2	1839	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R209 On 03-November-11			Bond Future	8.12	81.9725	8.1200	81.9725	1,383.00
09/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5702	7	5702	7	0.00
09/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5366	6	5366	6	0.00
09/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	6042	7	6042	7	0.00
09/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	335	0	335	0	0.00
09/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	457	0	457	0	0.00
09/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	392	0	392	0	0.00
09/09/2011	R209 On 02-February-12			Bond Future	8.17	83.1549	8.1710	83.1549	0.00
09/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	7893	9	7893	9	0.00
09/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7597	8	7597	8	0.00
09/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8192	9	8192	9	0.00
09/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1012	1	1012	1	0.00
09/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1181	1	1181	1	0.00
09/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1093	1	1093	1	0.00
09/09/2011	R209 On 03-May-12			Bond Future	8.22	81.2597	8.2190	81.2597	0.00
09/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8307	9	8307	9	0.00
09/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	8037	9	8037	9	0.00
09/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8581	9	8581	9	0.00
09/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1834	2	1834	2	0.00
09/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2053	2	2053	2	0.00
09/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1940	2	1940	2	0.00
09/09/2011	R209 On 02-August-12			Bond Future	8.26	82.5519	8.2590	82.5519	0.00
09/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	10133	11	10133	11	0.00
09/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9870	11	9870	11	0.00
09/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10398	11	10398	11	0.00
09/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2159	2	2159	2	0.00
09/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2362	2	2362	2	0.00
09/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2258	2	2258	2	0.00
09/09/2011	R210 On 03-November-11			Bond Future	137.81	137.6203	137.8128	137.6203	600.00
09/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6813	7	6813	7	0.00
09/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6763	7	6763	7	0.00
09/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6863	7	6863	7	0.00
09/09/2011	R210 On 03-November-11	130.95	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
09/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 03-November-11			Bond Future	113.25	113.2427	113.2453	113.2427	529.00
09/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111995	112	111995	112	0.00
09/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	112045	112	112045	112	0.00
09/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111945	112	111945	112	0.00
09/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 02-February-12			Bond Future	113.54	113.5355	113.5380	113.5355	0.00
09/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	3038	3	3038	3	0.00
09/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	3088	3	3088	3	0.00
09/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2988	3	2988	3	0.00
09/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 03-November-11			Bond Future	111.72	111.7122	111.7174	111.7122	2,667.00
09/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109217	109	109217	109	0.00
09/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109167	109	109167	109	0.00
09/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109267	109	109267	109	0.00
09/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 02-February-12			Bond Future	111.86	111.8524	111.8575	111.8524	0.00
09/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3358	3	3358	3	0.00
09/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3308	3	3308	3	0.00
09/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3408	3	3408	3	0.00
09/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-November-11			Bond Future	8.18	91.0353	8.1810	91.0353	0.00
09/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	4808	6	4808	6	0.00
09/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5211	6	5211	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	4401	5	4401	5	0.00
09/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-February-12			Bond Future	8.24	92.3462	8.2420	92.3462	0.00
09/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6236	7	6236	7	0.00
09/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	6624	8	6624	8	0.00
09/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	5845	7	5845	7	0.00
09/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-May-12			Bond Future	8.30	90.1888	8.2950	90.1888	0.00
09/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	7659	9	7659	9	0.00
09/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7284	8	7284	8	0.00
09/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	8032	9	8032	9	0.00
09/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-August-12			Bond Future	8.34	91.6264	8.3400	91.6264	0.00
09/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7244	8	7244	8	0.00
09/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	7616	9	7616	9	0.00
09/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	6869	8	6869	8	0.00
09/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
09/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
09/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
09/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
09/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
09/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
09/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
09/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
09/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
09/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
09/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
09/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
09/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
12/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	AL7T On 03-November-11			Index Future	405.60	410.9790	405.6020	410.9790	16.00
12/09/2011	AL7T On 02-February-12			Index Future	411.44	416.8960	411.4390	416.8960	0.00
12/09/2011	ALBI On 03-November-11			Index Future	372.32	377.3720	372.3180	377.3720	1,615.00
12/09/2011	ALBI On 02-February-12			Index Future	377.68	382.8050	377.6750	382.8050	0.00
12/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0000	0.0000	0.0000	22,388.00
12/09/2011	CAAE On 19-September-11			Can-Do Future	0.48	0.3939	0.4810	0.3939	21,898.00
12/09/2011	CAAG On 24-October-11			Can-Do Future	7.43	7.3141	7.4270	7.3141	0.00
12/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	731	1	731	1	0.00
12/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	682	1	682	1	0.00
12/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	780	1	780	1	0.00
12/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	453	0	453	0	14,286.00
12/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	196	0	196	0	6,757.00
12/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	169	0	169	0	0.00
12/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	3	0	3	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	26	0	26	0	0.00
12/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	5	0	5	0	0.00
12/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	4	0	4	0	0.00
12/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
12/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
12/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	GOVI On 03-November-11			GOVI	372.94	377.6870	372.9400	377.6870	162.00
12/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	159400	21	159400	21	0.00
12/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	159300	21	159300	21	0.00
12/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	159500	21	159500	21	0.00
12/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 02-February-12			GOVI	378.31	383.1250	378.3070	383.1250	0.00
12/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	93070	14	93070	14	0.00
12/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	92970	14	92970	14	0.00
12/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	93170	14	93170	14	0.00
12/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
12/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2011	IGOV On 03-November-11			Index Future	163.71	163.6640	163.7120	163.6640	83.00
12/09/2011	IGOV On 02-February-12			Index Future	166.07	166.0200	166.0680	166.0200	0.00
12/09/2011	ILBI On 02-February-12			Index Future	449.18	449.1840	449.1840	449.1840	88.00
12/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

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12/09/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.54	94.4700	5.5400	94.4700	16,389.00
12/09/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.46	94.5500	5.4600	94.5500	1,000.00
12/09/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.42	94.6200	5.4200	94.6200	1,000.00
12/09/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.38	94.6700	5.3800	94.6700	5,541.00
12/09/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.36	94.7200	5.3600	94.7200	0.00
12/09/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.31	94.7600	5.3100	94.7600	0.00
12/09/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.30	94.7900	5.3000	94.7900	1,340.00
12/09/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.33	94.7600	5.3300	94.7600	2,890.00
12/09/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.49	94.6400	5.4900	94.6400	44,760.00
12/09/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.66	94.5100	5.6600	94.5100	990.00
12/09/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.89	94.2900	5.8900	94.2900	790.00
12/09/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.12	94.0700	6.1200	94.0700	1,250.00
12/09/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/09/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/09/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/09/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/09/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/09/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/09/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/09/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN10 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/09/2011	JN10 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN10 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/09/2011	JN10 On	03-November-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
12/09/2011	OTH1 On 03-November-11			Index Future	368.55	375.2090	368.5470	375.2090	0.00
12/09/2011	OTH1 On 02-February-12			Index Future	373.85	380.6110	373.8500	380.6110	0.00
12/09/2011	R157 On 03-November-11			Bond Future	6.69	125.4894	6.6900	125.4894	16,680.00
12/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	5770	6	5770	6	0.00
12/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	5949	7	5949	7	0.00
12/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	5591	6	5591	6	0.00
12/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	517	1	517	1	1,200.00
12/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	1491	2	1491	2	400.00
12/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	1779	2	1779	2	0.00
12/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	3264	4	3264	4	0.00
12/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	40	0	40	0	1,200.00
12/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	229	0	229	0	400.00
12/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	316	0	316	0	0.00
12/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	2	0	2	0	0.00
12/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	1052	1	1052	1	0.00
12/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	1	0	0.00
12/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	1	0	0.00
12/09/2011	R157 On 02-February-12			Bond Future	6.77	127.2940	6.7670	127.2940	0.00
12/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	6046	7	6046	7	0.00
12/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	6204	7	6204	7	0.00
12/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	5887	7	5887	7	0.00
12/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	998	1	998	1	0.00
12/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	384	1	384	1	130.00
12/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	1928	2	1928	2	0.00
12/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	926	1	926	1	130.00
12/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1773	1	1773	1	130.00
12/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	3153	3	3153	3	0.00
12/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	81	0	81	0	0.00
12/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	65	0	65	0	0.00
12/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	73	0	73	0	0.00
12/09/2011	R157 On 03-May-12			Bond Future	6.83	122.3977	6.8280	122.3977	0.00
12/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	4879	6	4879	6	0.00
12/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5017	6	5017	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	4741	5	4741	5	0.00
12/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	306	0	306	0	0.00
12/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	267	0	267	0	0.00
12/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	286	0	286	0	0.00
12/09/2011	R157 On 02-August-12			Bond Future	6.86	124.3402	6.8630	124.3402	0.00
12/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4146	5	4146	5	0.00
12/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4261	5	4261	5	0.00
12/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4032	5	4032	5	0.00
12/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	757	1	757	1	0.00
12/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	690	1	690	1	0.00
12/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	723	1	723	1	0.00
12/09/2011	R186 On 03-November-11			Bond Future	8.19	126.3745	8.1920	126.3745	21,317.00
12/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	7779	10	7779	10	0.00
12/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	8186	11	8186	11	0.00
12/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	7376	10	7376	10	0.00
12/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	5812	8	5812	8	0.00
12/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	1829	3	1829	3	1,275.00
12/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	3097	5	3097	5	425.00
12/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	4366	6	4366	6	0.00
12/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	8595	11	8595	11	0.00
12/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	2290	4	2290	4	0.00
12/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	820	2	820	2	250.00
12/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	1430	3	1430	3	0.00
12/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	3330	2	3330	2	250.00
12/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	2212	1	2212	1	250.00
12/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	167	0	167	0	1,275.00
12/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	4746	3	4746	3	0.00
12/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	936	0	936	0	425.00
12/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	1565	1	1565	1	0.00
12/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	2734	2	2734	2	0.00
12/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	279	0	279	0	0.00
12/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	527	0	527	0	0.00
12/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	199	0	199	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
12/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	236	0	236	0	0.00
12/09/2011	R186 On 02-February-12			Bond Future	8.26	122.9023	8.2640	122.9023	2,501.00
12/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	8223	10	8223	10	0.00
12/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	8559	11	8559	11	0.00
12/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	7893	10	7893	10	0.00
12/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	261	0	261	0	6,000.00
12/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	1924	3	1924	3	6,000.00
12/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	16176	14	16176	14	0.00
12/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1558	1	1558	1	0.00
12/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	7013	5	7013	5	0.00
12/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	1342	1	1342	1	0.00
12/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	1446	1	1446	1	0.00
12/09/2011	R186 On 03-May-12			Bond Future	8.33	124.7551	8.3320	124.7551	0.00
12/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	8770	11	8770	11	0.00
12/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	8473	10	8473	10	0.00
12/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	9069	11	9069	11	0.00
12/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	2565	2	2565	2	0.00
12/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2844	2	2844	2	0.00
12/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2702	2	2702	2	0.00
12/09/2011	R186 On 02-August-12			Bond Future	8.39	121.4450	8.3910	121.4450	0.00
12/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	7725	9	7725	9	0.00
12/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	7466	9	7466	9	0.00
12/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	7990	10	7990	10	0.00
12/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	4283	3	4283	3	0.00
12/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	4649	4	4649	4	0.00
12/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	4462	4	4462	4	0.00
12/09/2011	R189 On 03-November-11			Bond Future	214.37	214.5348	214.3733	214.5348	0.00
12/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2373	3	2373	3	0.00
12/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2323	2	2323	2	0.00
12/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2423	3	2423	3	0.00
12/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R197 On 03-November-11			Bond Future	246.47	246.4547	246.4667	246.4547	183.00
12/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7967	8	7967	8	0.00
12/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	8017	8	8017	8	0.00
12/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7917	8	7917	8	0.00
12/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R201 On 03-November-11			Bond Future	6.36	110.5573	6.3630	110.5573	3,090.00
12/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	4624	5	4624	5	0.00
12/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	4761	5	4761	5	0.00
12/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	4487	5	4487	5	0.00
12/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	1	0	0.00
12/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R201 On 02-February-12			Bond Future	6.42	107.7407	6.4150	107.7407	0.00
12/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	4786	5	4786	5	0.00
12/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	4911	5	4911	5	0.00
12/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	4660	5	4660	5	0.00
12/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	7	0	7	0	0.00
12/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	5	0	5	0	0.00
12/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	6	0	6	0	0.00
12/09/2011	R201 On 03-May-12			Bond Future	6.45	109.3594	6.4500	109.3594	0.00
12/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3282	4	3282	4	0.00
12/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	3387	4	3387	4	0.00
12/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3177	4	3177	4	0.00
12/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	159	0	159	0	0.00
12/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	133	0	133	0	0.00
12/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	146	0	146	0	0.00
12/09/2011	R201 On 02-August-12			Bond Future	6.45	106.6848	6.4520	106.6848	0.00
12/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	2613	3	2613	3	0.00
12/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	2702	3	2702	3	0.00
12/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	2524	3	2524	3	0.00
12/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	322	0	322	0	0.00

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12/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	282	0	282	0	0.00
12/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	302	0	302	0	0.00
12/09/2011	R202 On 03-November-11			Bond Future	185.97	185.9630	185.9721	185.9630	30,266.00
12/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185472	185	185472	185	0.00
12/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185422	185	185422	185	0.00
12/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185522	186	185522	186	0.00
12/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 02-February-12			Bond Future	185.99	185.9769	185.9851	185.9769	0.00
12/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8985	9	8985	9	0.00
12/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9035	9	9035	9	0.00
12/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8935	9	8935	9	0.00
12/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R203 On 03-November-11			Bond Future	7.47	105.9336	7.4710	105.9336	2,145.00
12/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	4812	6	4812	6	0.00
12/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	4595	6	4595	6	0.00
12/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	5030	6	5030	6	0.00
12/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	30	0	30	0	0.00
12/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	46	0	46	0	0.00
12/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	37	0	37	0	0.00
12/09/2011	R203 On 02-February-12			Bond Future	7.57	107.4581	7.5650	107.4581	0.00
12/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	5599	7	5599	7	0.00
12/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	5413	6	5413	6	0.00
12/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	5786	7	5786	7	0.00
12/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	311	0	311	0	0.00
12/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	368	0	368	0	0.00
12/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	338	0	338	0	0.00
12/09/2011	R203 On 03-May-12			Bond Future	7.65	104.9101	7.6500	104.9101	0.00
12/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	5454	6	5454	6	0.00
12/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	5291	6	5291	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	5619	7	5619	7	0.00
12/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	713	1	713	1	0.00
12/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	800	1	800	1	0.00
12/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	755	1	755	1	0.00
12/09/2011	R203 On 02-August-12			Bond Future	7.72	106.5763	7.7210	106.5763	0.00
12/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	4749	6	4749	6	0.00
12/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	4889	6	4889	6	0.00
12/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	4610	5	4610	5	0.00
12/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1595	1	1595	1	0.00
12/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1469	1	1469	1	0.00
12/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1531	1	1531	1	0.00
12/09/2011	R204 On 03-November-11			Bond Future	7.70	105.8767	7.6950	105.8767	2,778.00
12/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	5602	7	5602	7	0.00
12/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	5849	7	5849	7	0.00
12/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	5357	7	5357	7	0.00
12/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	50	0	50	0	0.00
12/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	33	0	33	0	0.00
12/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	40	0	40	0	0.00
12/09/2011	R204 On 02-February-12			Bond Future	7.78	103.3697	7.7830	103.3697	0.00
12/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	6500	8	6500	8	0.00
12/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	6717	8	6717	8	0.00
12/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	6286	7	6286	7	0.00
12/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	349	0	349	0	0.00
12/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	291	0	291	0	0.00
12/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	318	0	318	0	0.00
12/09/2011	R204 On 03-May-12			Bond Future	7.87	104.9252	7.8660	104.9252	0.00
12/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	5456	6	5456	6	0.00
12/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	5644	7	5644	7	0.00
12/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	5276	6	5276	6	0.00
12/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1126	1	1126	1	0.00
12/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1011	1	1011	1	0.00
12/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1064	1	1064	1	0.00
12/09/2011	R204 On 02-August-12			Bond Future	7.94	102.5567	7.9380	102.5567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	4761	6	4761	6	0.00
12/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	4607	5	4607	5	0.00
12/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	4916	6	4916	6	0.00
12/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1950	2	1950	2	0.00
12/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	2118	2	2118	2	0.00
12/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	2033	2	2033	2	0.00
12/09/2011	R206 On 03-November-11			Bond Future	6.20	105.3577	6.1980	105.3577	12,577.00
12/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3120	4	3120	4	0.00
12/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3021	3	3021	3	0.00
12/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3218	4	3218	4	0.00
12/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R206 On 02-February-12			Bond Future	6.25	103.1119	6.2470	103.1119	0.00
12/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3148	4	3148	4	0.00
12/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3062	3	3062	3	0.00
12/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3233	4	3233	4	0.00
12/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	10	0	10	0	0.00
12/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	14	0	14	0	0.00
12/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	13	0	13	0	0.00
12/09/2011	R206 On 03-May-12			Bond Future	6.28	104.6604	6.2770	104.6604	0.00
12/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2112	2	2112	2	0.00
12/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2047	2	2047	2	0.00
12/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2177	3	2177	3	0.00
12/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	168	0	168	0	0.00
12/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	193	0	193	0	0.00
12/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	180	0	180	0	0.00
12/09/2011	R206 On 02-August-12			Bond Future	6.25	102.5574	6.2530	102.5574	0.00
12/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1676	2	1676	2	0.00
12/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1727	2	1727	2	0.00
12/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1626	2	1626	2	0.00
12/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	339	0	339	0	0.00
12/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	305	0	305	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
12/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	321	0	321	0	0.00
12/09/2011	R207 On 03-November-11			Bond Future	7.90	99.7923	7.8980	99.7923	8,999.00
12/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	4895	6	4895	6	0.00
12/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	5149	6	5149	6	0.00
12/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	4644	6	4644	6	0.00
12/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	1309	2	1309	2	2,000.00
12/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	2156	3	2156	3	0.00
12/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	2982	4	2982	4	0.00
12/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	230	1	230	1	900.00
12/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	1460	2	1460	2	0.00
12/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	3206	4	3206	4	0.00
12/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	916	2	916	2	300.00
12/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	1159	1	1159	1	300.00
12/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	348	0	348	0	900.00
12/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1780	1	1780	1	0.00
12/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	404	0	404	0	2,000.00
12/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	3780	3	3780	3	0.00
12/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	708	0	708	0	2,000.00
12/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	129	0	129	0	0.00
12/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	1297	1	1297	1	0.00
12/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	90	0	90	0	0.00
12/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	108	0	108	0	0.00
12/09/2011	R207 On 02-February-12			Bond Future	7.98	97.5905	7.9840	97.5905	0.00
12/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	6065	7	6065	7	0.00
12/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	6283	8	6283	8	0.00
12/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	5848	7	5848	7	0.00
12/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	588	0	588	0	0.00
12/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	499	0	499	0	0.00
12/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	542	0	542	0	0.00
12/09/2011	R207 On 03-May-12			Bond Future	8.07	99.0575	8.0670	99.0575	0.00
12/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	5206	6	5206	6	0.00
12/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	5389	6	5389	6	0.00
12/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	5021	6	5021	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1627	1	1627	1	0.00
12/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1473	1	1473	1	0.00
12/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1550	1	1550	1	0.00
12/09/2011	R207 On 02-August-12			Bond Future	8.14	96.9882	8.1410	96.9882	0.00
12/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	5293	6	5293	6	0.00
12/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	5126	6	5126	6	0.00
12/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	5461	6	5461	6	0.00
12/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	2028	2	2028	2	0.00
12/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	2204	2	2204	2	0.00
12/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	2115	2	2115	2	0.00
12/09/2011	R208 On 03-November-11			Bond Future	7.95	94.3371	7.9450	94.3371	7,108.00
12/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	4964	6	4964	6	0.00
12/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	5231	7	5231	7	0.00
12/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	4700	6	4700	6	0.00
12/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	1393	2	1393	2	1,995.00
12/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	5771	7	5771	7	0.00
12/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	2305	3	2305	3	665.00
12/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	3192	4	3192	4	0.00
12/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	423	0	423	0	665.00
12/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	80	0	80	0	1,995.00
12/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	740	0	740	0	0.00
12/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	163	0	163	0	0.00
12/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	1362	1	1362	1	0.00
12/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	114	0	114	0	0.00
12/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	137	0	137	0	0.00
12/09/2011	R208 On 02-February-12			Bond Future	8.02	95.6957	8.0240	95.6957	0.00
12/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	6314	8	6314	8	0.00
12/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	6084	7	6084	7	0.00
12/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	6545	8	6545	8	0.00
12/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	586	0	586	0	0.00
12/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	684	0	684	0	0.00
12/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	634	0	634	0	0.00
12/09/2011	R208 On 03-May-12			Bond Future	8.10	93.7412	8.0980	93.7412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	6385	8	6385	8	0.00
12/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	6178	7	6178	7	0.00
12/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	6594	8	6594	8	0.00
12/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	1173	1	1173	1	0.00
12/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1307	1	1307	1	0.00
12/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	1239	1	1239	1	0.00
12/09/2011	R208 On 02-August-12			Bond Future	8.16	95.2279	8.1630	95.2279	0.00
12/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	5612	7	5612	7	0.00
12/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	5795	7	5795	7	0.00
12/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	5431	6	5431	6	0.00
12/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	2392	2	2392	2	0.00
12/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	2205	2	2205	2	0.00
12/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	2297	2	2297	2	0.00
12/09/2011	R209 On 03-November-11			Bond Future	8.39	80.9302	8.3940	80.9302	1,383.00
12/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	3753	6	3753	6	0.00
12/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	4045	6	4045	6	0.00
12/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	3470	5	3470	5	0.00
12/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	941	0	941	0	0.00
12/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	718	0	718	0	0.00
12/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	824	0	824	0	0.00
12/09/2011	R209 On 02-February-12			Bond Future	8.45	82.0971	8.4520	82.0971	0.00
12/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	6035	8	6035	8	0.00
12/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	6302	8	6302	8	0.00
12/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	5772	8	5772	8	0.00
12/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1769	1	1769	1	0.00
12/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1535	1	1535	1	0.00
12/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1649	1	1649	1	0.00
12/09/2011	R209 On 03-May-12			Bond Future	8.51	80.1775	8.5070	80.1775	0.00
12/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	6556	8	6556	8	0.00
12/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	6801	9	6801	9	0.00
12/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	6316	8	6316	8	0.00
12/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2778	2	2778	2	0.00
12/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	2500	2	2500	2	0.00



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12/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	2635	2	2635	2	0.00
12/09/2011	R209 On 02-August-12			Bond Future	8.55	81.4531	8.5540	81.4531	0.00
12/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	8319	10	8319	10	0.00
12/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	8079	10	8079	10	0.00
12/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	8561	10	8561	10	0.00
12/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2804	2	2804	2	0.00
12/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	3053	2	3053	2	0.00
12/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2926	2	2926	2	0.00
12/09/2011	R210 On 03-November-11			Bond Future	137.82	137.8128	137.8198	137.8128	600.00
12/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6820	7	6820	7	0.00
12/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6770	7	6770	7	0.00
12/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6870	7	6870	7	0.00
12/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 03-November-11			Bond Future	113.25	113.2453	113.2481	113.2453	529.00
12/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111998	112	111998	112	0.00
12/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	112048	112	112048	112	0.00
12/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111948	112	111948	112	0.00
12/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 02-February-12			Bond Future	113.54	113.5380	113.5401	113.5380	0.00
12/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	3040	3	3040	3	0.00
12/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	3090	3	3090	3	0.00
12/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2990	3	2990	3	0.00
12/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 03-November-11			Bond Future	111.72	111.7174	111.7229	111.7174	2,667.00
12/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109223	109	109223	109	0.00
12/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109173	109	109173	109	0.00
12/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109273	109	109273	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 02-February-12			Bond Future	111.86	111.8575	111.8623	111.8575	0.00
12/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3362	3	3362	3	0.00
12/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3312	3	3312	3	0.00
12/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3412	3	3412	3	0.00
12/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-November-11			Bond Future	8.49	89.9512	8.4900	89.9512	0.00
12/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	2147	5	2147	5	0.00
12/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	2551	5	2551	5	0.00
12/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	1741	4	1741	4	0.00
12/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-February-12			Bond Future	8.56	91.2504	8.5610	91.2504	0.00
12/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	3528	6	3528	6	0.00
12/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	3137	6	3137	6	0.00
12/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	3916	7	3916	7	0.00
12/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-May-12			Bond Future	8.62	89.0802	8.6220	89.0802	0.00
12/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	4918	8	4918	8	0.00
12/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	5291	8	5291	8	0.00
12/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	4543	7	4543	7	0.00
12/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-August-12			Bond Future	8.68	90.4957	8.6770	90.4957	0.00
12/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	4452	7	4452	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	4824	8	4824	8	0.00
12/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	4078	7	4078	7	0.00
12/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
12/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
12/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
12/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
12/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
12/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
12/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
12/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
12/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
12/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
12/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
12/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
12/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
12/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
13/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0703 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
13/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	AL7T On 03-November-11			Index Future	402.27	405.6020	402.2700	405.6020	16.00
13/09/2011	AL7T On 02-February-12			Index Future	408.06	411.4390	408.0580	411.4390	0.00
13/09/2011	ALBI On 03-November-11			Index Future	369.61	372.3180	369.6130	372.3180	1,640.00
13/09/2011	ALBI On 02-February-12			Index Future	374.93	377.6750	374.9320	377.6750	0.00
13/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0000	0.0001	0.0000	22,388.00
13/09/2011	CAAE On 19-September-11			Can-Do Future	0.45	0.4810	0.4509	0.4810	21,898.00
13/09/2011	CAAG On 24-October-11			Can-Do Future	7.38	7.4270	7.3750	7.4270	0.00
13/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	683	1	683	1	0.00
13/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	635	1	635	1	0.00
13/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	732	1	732	1	0.00
13/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	416	0	416	0	14,286.00
13/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	176	0	176	0	6,757.00
13/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	201	0	201	0	0.00
13/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	7	0	7	0	0.00
13/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	41	0	41	0	0.00
13/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	10	0	10	0	0.00
13/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	8	0	8	0	0.00
13/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
13/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
13/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2011	GOVI On 03-November-11			GOVI	370.23	372.9400	370.2330	372.9400	162.00
13/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	132330	16	132330	16	0.00
13/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	132230	16	132230	16	0.00
13/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	132430	16	132430	16	0.00
13/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
13/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
13/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
13/09/2011	GOVI On 02-February-12			GOVI	375.56	378.3070	375.5600	378.3070	0.00
13/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	65600	9	65600	9	0.00
13/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	65500	9	65500	9	0.00
13/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	65700	9	65700	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
13/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
13/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
13/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
13/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2011	IGOV On 03-November-11			Index Future	163.08	163.7120	163.0830	163.7120	84.00
13/09/2011	IGOV On 02-February-12			Index Future	165.43	166.0680	165.4300	166.0680	0.00
13/09/2011	ILBI On 02-February-12			Index Future	449.24	449.1840	449.2370	449.1840	88.00
13/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.54	94.4600	5.5400	94.4600	16,389.00
13/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.45	94.5400	5.4500	94.5400	1,000.00
13/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.41	94.5800	5.4100	94.5800	1,000.00
13/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.38	94.6200	5.3800	94.6200	5,541.00
13/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	0.00
13/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.31	94.6900	5.3100	94.6900	0.00
13/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	1,340.00
13/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.34	94.6700	5.3400	94.6700	2,890.00
13/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.58	94.5100	5.5800	94.5100	44,760.00
13/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.76	94.3400	5.7600	94.3400	990.00
13/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.01	94.1100	6.0100	94.1100	790.00
13/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.8800	6.2600	93.8800	1,250.00
13/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/09/2011	JN05 On 03-November-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
13/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/09/2011	OTH1 On 03-November-11			Index Future	365.86	368.5470	365.8620	368.5470	0.00
13/09/2011	OTH1 On 02-February-12			Index Future	371.13	373.8500	371.1270	373.8500	0.00
13/09/2011	R157 On 03-November-11			Bond Future	6.87	124.7701	6.8680	124.7701	16,687.00
13/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	5096	6	5096	6	0.00
13/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	5274	6	5274	6	0.00
13/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	4917	6	4917	6	0.00
13/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	291	1	291	1	1,200.00
13/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	1031	1	1031	1	400.00
13/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	1274	2	1274	2	0.00
13/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	2631	3	2631	3	0.00
13/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	83	0	83	0	1,200.00
13/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	400	0	400	0	400.00
13/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	533	0	533	0	0.00
13/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	4	0	4	0	0.00
13/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	1502	1	1502	1	0.00
13/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	2	0	2	0	0.00
13/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	3	0	3	0	0.00
13/09/2011	R157 On 02-February-12			Bond Future	6.96	126.5653	6.9600	126.5653	0.00
13/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	5399	6	5399	6	0.00
13/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	5554	6	5554	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	5243	6	5243	6	0.00
13/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	736	1	736	1	0.00
13/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	258	0	258	0	130.00
13/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	1525	2	1525	2	0.00
13/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	1208	1	1208	1	130.00
13/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	2196	2	2196	2	130.00
13/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	3711	3	3711	3	0.00
13/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	122	0	122	0	0.00
13/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	99	0	99	0	0.00
13/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	111	0	111	0	0.00
13/09/2011	R157 On 03-May-12			Bond Future	7.04	121.6564	7.0380	121.6564	0.00
13/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	4288	5	4288	5	0.00
13/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	4156	5	4156	5	0.00
13/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	4420	5	4420	5	0.00
13/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	362	0	362	0	0.00
13/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	413	0	413	0	0.00
13/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	388	0	388	0	0.00
13/09/2011	R157 On 02-August-12			Bond Future	7.09	123.5857	7.0940	123.5857	0.00
13/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	3622	4	3622	4	0.00
13/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	3515	4	3515	4	0.00
13/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	3731	4	3731	4	0.00
13/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	866	1	866	1	0.00
13/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	946	1	946	1	0.00
13/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	905	1	905	1	0.00
13/09/2011	R186 On 03-November-11			Bond Future	8.28	123.8012	8.2830	123.8012	22,457.00
13/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	6971	8	6971	8	0.00
13/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	7367	8	7367	8	0.00
13/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	6580	7	6580	7	0.00
13/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	5077	6	5077	6	0.00
13/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	1441	2	1441	2	1,275.00
13/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	2557	3	2557	3	425.00
13/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	3718	4	3718	4	0.00
13/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	7767	9	7767	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
13/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	1841	2	1841	2	0.00
13/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	604	1	604	1	250.00
13/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	1103	1	1103	1	0.00
13/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	3889	3	3889	3	250.00
13/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	2648	2	2648	2	250.00
13/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	224	0	224	0	1,275.00
13/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	5415	5	5415	5	0.00
13/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	1173	1	1173	1	425.00
13/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	1911	2	1911	2	0.00
13/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	3232	3	3232	3	0.00
13/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	369	0	369	0	0.00
13/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	678	1	678	1	0.00
13/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	266	0	266	0	0.00
13/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	313	0	313	0	0.00
13/09/2011	R186 On 02-February-12			Bond Future	8.36	120.2972	8.3580	120.2972	2,501.00
13/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	7535	8	7535	8	0.00
13/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	7859	9	7859	9	0.00
13/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	7218	8	7218	8	0.00
13/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	204	0	204	0	6,000.00
13/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	1641	2	1641	2	6,000.00
13/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	17017	16	17017	16	0.00
13/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1781	2	1781	2	0.00
13/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	7628	7	7628	7	0.00
13/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	1540	1	1540	1	0.00
13/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	1656	1	1656	1	0.00
13/09/2011	R186 On 03-May-12			Bond Future	8.43	122.0997	8.4290	122.0997	0.00
13/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	8134	9	8134	9	0.00
13/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	8423	9	8423	9	0.00
13/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	7849	8	7849	8	0.00
13/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	3130	3	3130	3	0.00
13/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	2829	3	2829	3	0.00
13/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2976	3	2976	3	0.00
13/09/2011	R186 On 02-August-12			Bond Future	8.49	118.7488	8.4920	118.7488	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	7158	8	7158	8	0.00
13/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	7412	8	7412	8	0.00
13/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	6910	7	6910	7	0.00
13/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	5025	5	5025	5	0.00
13/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	4636	4	4636	4	0.00
13/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	4826	4	4826	4	0.00
13/09/2011	R189 On 03-November-11			Bond Future	214.37	214.3733	214.3724	214.3733	0.00
13/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2372	2	2372	2	0.00
13/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2422	2	2422	2	0.00
13/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2322	2	2322	2	0.00
13/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R197 On 03-November-11			Bond Future	245.33	246.4667	245.3299	246.4667	183.00
13/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	6830	8	6830	8	0.00
13/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	6780	8	6780	8	0.00
13/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	6880	8	6880	8	0.00
13/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R201 On 03-November-11			Bond Future	6.56	109.9893	6.5570	109.9893	3,090.00
13/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	4063	5	4063	5	0.00
13/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	4200	5	4200	5	0.00
13/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	3925	4	3925	4	0.00
13/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R201 On 02-February-12			Bond Future	6.63	107.1651	6.6290	107.1651	0.00
13/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	4221	5	4221	5	0.00
13/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	4345	5	4345	5	0.00
13/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	4096	5	4096	5	0.00
13/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	14	0	14	0	0.00
13/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	10	0	10	0	0.00

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13/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	13	0	13	0	0.00
13/09/2011	R201 On 03-May-12			Bond Future	6.69	108.7747	6.6860	108.7747	0.00
13/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	2780	3	2780	3	0.00
13/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	2681	3	2681	3	0.00
13/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	2880	3	2880	3	0.00
13/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	204	0	204	0	0.00
13/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	242	0	242	0	0.00
13/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	222	0	222	0	0.00
13/09/2011	R201 On 02-August-12			Bond Future	6.72	106.0899	6.7170	106.0899	0.00
13/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	2154	3	2154	3	0.00
13/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	2073	3	2073	3	0.00
13/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	2237	3	2237	3	0.00
13/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	408	0	408	0	0.00
13/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	461	0	461	0	0.00
13/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	433	0	433	0	0.00
13/09/2011	R202 On 03-November-11			Bond Future	184.79	185.9721	184.7925	185.9721	30,266.00
13/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	184292	185	184292	185	0.00
13/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	184242	185	184242	185	0.00
13/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	184342	186	184342	186	0.00
13/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R202 On 02-February-12			Bond Future	184.79	185.9851	184.7880	185.9851	0.00
13/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	7788	9	7788	9	0.00
13/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	7738	9	7738	9	0.00
13/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	7838	9	7838	9	0.00
13/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R203 On 03-November-11			Bond Future	7.65	104.8469	7.6510	104.8469	2,154.00
13/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	3995	5	3995	5	0.00
13/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	3785	5	3785	5	0.00
13/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	4207	5	4207	5	0.00

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13/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	63	0	63	0	0.00
13/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	91	0	91	0	0.00
13/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	76	0	76	0	0.00
13/09/2011	R203 On 02-February-12			Bond Future	7.76	106.3552	7.7550	106.3552	0.00
13/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	4861	6	4861	6	0.00
13/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	4684	5	4684	5	0.00
13/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	5039	6	5039	6	0.00
13/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	430	0	430	0	0.00
13/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	505	0	505	0	0.00
13/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	467	0	467	0	0.00
13/09/2011	R203 On 03-May-12			Bond Future	7.85	103.7902	7.8510	103.7902	0.00
13/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	4774	5	4774	5	0.00
13/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	4930	6	4930	6	0.00
13/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	4620	5	4620	5	0.00
13/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	1008	1	1008	1	0.00
13/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	903	1	903	1	0.00
13/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	954	1	954	1	0.00
13/09/2011	R203 On 02-August-12			Bond Future	7.93	105.4354	7.9340	105.4354	0.00
13/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	4153	5	4153	5	0.00
13/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	4023	5	4023	5	0.00
13/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	4284	5	4284	5	0.00
13/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1757	1	1757	1	0.00
13/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1901	2	1901	2	0.00
13/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1828	2	1828	2	0.00
13/09/2011	R204 On 03-November-11			Bond Future	7.86	104.6943	7.8630	104.6943	3,184.00
13/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	4728	6	4728	6	0.00
13/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	4968	6	4968	6	0.00
13/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	4490	5	4490	5	0.00
13/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	95	0	95	0	0.00
13/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	64	0	64	0	0.00
13/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	78	0	78	0	0.00
13/09/2011	R204 On 02-February-12			Bond Future	7.96	102.1724	7.9600	102.1724	0.00
13/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	5691	7	5691	7	0.00

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13/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	5899	7	5899	7	0.00
13/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	5485	6	5485	6	0.00
13/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	477	0	477	0	0.00
13/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	403	0	403	0	0.00
13/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	439	0	439	0	0.00
13/09/2011	R204 On 03-May-12			Bond Future	8.05	103.7055	8.0510	103.7055	0.00
13/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	4766	5	4766	5	0.00
13/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	4596	5	4596	5	0.00
13/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	4944	6	4944	6	0.00
13/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1250	1	1250	1	0.00
13/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1385	1	1385	1	0.00
13/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1313	1	1313	1	0.00
13/09/2011	R204 On 02-August-12			Bond Future	8.13	101.3179	8.1330	101.3179	0.00
13/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	4157	5	4157	5	0.00
13/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	4302	5	4302	5	0.00
13/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	4014	5	4014	5	0.00
13/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	2482	2	2482	2	0.00
13/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	2293	2	2293	2	0.00
13/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	2386	2	2386	2	0.00
13/09/2011	R206 On 03-November-11			Bond Future	6.40	104.9734	6.4010	104.9734	12,577.00
13/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	2705	3	2705	3	0.00
13/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	2607	3	2607	3	0.00
13/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	2803	3	2803	3	0.00
13/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	1	0	0.00
13/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R206 On 02-February-12			Bond Future	6.48	102.7204	6.4790	102.7204	0.00
13/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	2737	3	2737	3	0.00
13/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	2653	3	2653	3	0.00
13/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	2821	3	2821	3	0.00
13/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	20	0	20	0	0.00
13/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	28	0	28	0	0.00
13/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	24	0	24	0	0.00

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13/09/2011	R206 On 03-May-12			Bond Future	6.55	104.2643	6.5460	104.2643	0.00
13/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	1765	2	1765	2	0.00
13/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	1825	2	1825	2	0.00
13/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	1705	2	1705	2	0.00
13/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	281	0	281	0	0.00
13/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	245	0	245	0	0.00
13/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	263	0	263	0	0.00
13/09/2011	R206 On 02-August-12			Bond Future	6.57	102.1517	6.5720	102.1517	0.00
13/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1365	2	1365	2	0.00
13/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1319	2	1319	2	0.00
13/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1410	2	1410	2	0.00
13/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	424	0	424	0	0.00
13/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	468	0	468	0	0.00
13/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	446	0	446	0	0.00
13/09/2011	R207 On 03-November-11			Bond Future	8.04	98.4166	8.0350	98.4166	8,999.00
13/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	4169	5	4169	5	0.00
13/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	4413	5	4413	5	0.00
13/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	3928	5	3928	5	0.00
13/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	934	1	934	1	2,000.00
13/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	1643	2	1643	2	0.00
13/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	2376	3	2376	3	0.00
13/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	133	0	133	0	900.00
13/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	1056	1	1056	1	0.00
13/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	2580	3	2580	3	0.00
13/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	623	1	623	1	300.00
13/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	1546	1	1546	1	300.00
13/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	513	0	513	0	900.00
13/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	2277	2	2277	2	0.00
13/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	589	0	589	0	2,000.00
13/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	4473	4	4473	4	0.00
13/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	986	1	986	1	2,000.00
13/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	204	0	204	0	0.00
13/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	1713	1	1713	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	145	0	145	0	0.00
13/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	172	0	172	0	0.00
13/09/2011	R207 On 02-February-12			Bond Future	8.13	96.1958	8.1280	96.1958	0.00
13/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	5398	6	5398	6	0.00
13/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	5608	6	5608	6	0.00
13/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	5191	6	5191	6	0.00
13/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	739	1	739	1	0.00
13/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	632	0	632	0	0.00
13/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	684	1	684	1	0.00
13/09/2011	R207 On 03-May-12			Bond Future	8.22	97.6405	8.2170	97.6405	0.00
13/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	4644	5	4644	5	0.00
13/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	4468	5	4468	5	0.00
13/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	4817	5	4817	5	0.00
13/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1719	1	1719	1	0.00
13/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1892	2	1892	2	0.00
13/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1807	2	1807	2	0.00
13/09/2011	R207 On 02-August-12			Bond Future	8.30	95.5464	8.2970	95.5464	0.00
13/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	4757	5	4757	5	0.00
13/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	4916	5	4916	5	0.00
13/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	4599	5	4599	5	0.00
13/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	2504	2	2504	2	0.00
13/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	2310	2	2310	2	0.00
13/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	2406	2	2406	2	0.00
13/09/2011	R208 On 03-November-11			Bond Future	8.07	92.9022	8.0720	92.9022	6,824.00
13/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	4252	5	4252	5	0.00
13/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	4509	5	4509	5	0.00
13/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	3999	5	3999	5	0.00
13/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	1015	1	1015	1	1,995.00
13/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	5033	6	5033	6	0.00
13/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	1791	2	1791	2	665.00
13/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	2586	3	2586	3	0.00
13/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	601	0	601	0	665.00
13/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	126	0	126	0	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	1010	1	1010	1	0.00
13/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	246	0	246	0	0.00
13/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	1768	1	1768	1	0.00
13/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	176	0	176	0	0.00
13/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	208	0	208	0	0.00
13/09/2011	R208 On 02-February-12			Bond Future	8.16	94.2391	8.1560	94.2391	0.00
13/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	5664	6	5664	6	0.00
13/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	5444	6	5444	6	0.00
13/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	5887	7	5887	7	0.00
13/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	723	1	723	1	0.00
13/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	839	1	839	1	0.00
13/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	779	1	779	1	0.00
13/09/2011	R208 On 03-May-12			Bond Future	8.24	92.2588	8.2350	92.2588	0.00
13/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	5783	6	5783	6	0.00
13/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	5984	7	5984	7	0.00
13/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	5585	6	5585	6	0.00
13/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1520	1	1520	1	0.00
13/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	1370	1	1370	1	0.00
13/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	1443	1	1443	1	0.00
13/09/2011	R208 On 02-August-12			Bond Future	8.31	93.7211	8.3050	93.7211	0.00
13/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	5083	6	5083	6	0.00
13/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	4911	5	4911	5	0.00
13/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	5257	6	5257	6	0.00
13/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	2483	2	2483	2	0.00
13/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	2688	2	2688	2	0.00
13/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	2584	2	2584	2	0.00
13/09/2011	R209 On 03-November-11			Bond Future	8.48	78.5500	8.4790	78.5500	1,383.00
13/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	3227	4	3227	4	0.00
13/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	3500	4	3500	4	0.00
13/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	2963	3	2963	3	0.00
13/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	1150	1	1150	1	0.00
13/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	889	1	889	1	0.00
13/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	1013	1	1013	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	R209 On 02-February-12			Bond Future	8.54	79.6838	8.5400	79.6838	0.00
13/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	5511	6	5511	6	0.00
13/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	5767	6	5767	6	0.00
13/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	5260	6	5260	6	0.00
13/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1989	2	1989	2	0.00
13/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1733	2	1733	2	0.00
13/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1857	2	1857	2	0.00
13/09/2011	R209 On 03-May-12			Bond Future	8.60	77.7309	8.5970	77.7309	0.00
13/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	6062	7	6062	7	0.00
13/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	5831	6	5831	6	0.00
13/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	6298	7	6298	7	0.00
13/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	2738	3	2738	3	0.00
13/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	3034	3	3034	3	0.00
13/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	2881	3	2881	3	0.00
13/09/2011	R209 On 02-August-12			Bond Future	8.65	78.9705	8.6470	78.9705	0.00
13/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	7796	8	7796	8	0.00
13/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	8030	9	8030	9	0.00
13/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	7564	8	7564	8	0.00
13/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	3296	3	3296	3	0.00
13/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	3031	3	3031	3	0.00
13/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	3161	3	3161	3	0.00
13/09/2011	R210 On 03-November-11			Bond Future	136.72	137.8198	136.7163	137.8198	600.00
13/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	5716	7	5716	7	0.00
13/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	5766	7	5766	7	0.00
13/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	5666	7	5666	7	0.00
13/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R211 On 03-November-11			Bond Future	113.25	113.2481	113.2507	113.2481	529.00
13/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	112001	112	112001	112	0.00
13/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	112051	112	112051	112	0.00
13/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111951	112	111951	112	0.00
13/09/2011	R211 On 03-November-11	1.30	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
13/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R211 On 02-February-12			Bond Future	113.54	113.5401	113.5426	113.5401	0.00
13/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	3043	3	3043	3	0.00
13/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2993	3	2993	3	0.00
13/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	3093	3	3093	3	0.00
13/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R212 On 03-November-11			Bond Future	111.73	111.7229	111.7281	111.7229	2,667.00
13/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109228	109	109228	109	0.00
13/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109178	109	109178	109	0.00
13/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109278	109	109278	109	0.00
13/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R212 On 02-February-12			Bond Future	111.87	111.8623	111.8674	111.8623	0.00
13/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3367	3	3367	3	0.00
13/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3417	3	3417	3	0.00
13/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3317	3	3317	3	0.00
13/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 03-November-11			Bond Future	8.56	87.2908	8.5550	87.2908	0.00
13/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	1603	2	1603	2	0.00
13/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	2006	3	2006	3	0.00
13/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	1196	2	1196	2	0.00
13/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 02-February-12			Bond Future	8.63	88.5427	8.6280	88.5427	0.00
13/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	2975	4	2975	4	0.00
13/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	2584	3	2584	3	0.00

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13/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	3363	4	3363	4	0.00
13/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 03-May-12			Bond Future	8.69	86.3391	8.6920	86.3391	0.00
13/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	4348	5	4348	5	0.00
13/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	4721	5	4721	5	0.00
13/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	3972	5	3972	5	0.00
13/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 02-August-12			Bond Future	8.75	87.7038	8.7480	87.7038	0.00
13/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	3881	4	3881	4	0.00
13/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	4252	5	4252	5	0.00
13/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	3506	4	3506	4	0.00
13/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
13/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
13/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
13/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
13/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
13/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
13/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
13/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
13/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
13/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
13/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
13/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
13/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00