



Derivatives Monthly Statistics Report

For October 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	AL7T On 03-November-11			Index Future	396.26	396.2150	396.2630	396.2150	16.00
03/10/2011	AL7T On 02-February-12			Index Future	401.95	401.9050	401.9510	401.9050	0.00
03/10/2011	ALBI On 03-November-11			Index Future	363.19	363.3260	363.1940	363.3260	1,653.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	ALBI On 02-February-12			Index Future	368.41	368.5430	368.4070	368.5430	0.00
03/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CAAG On 24-October-11			Can-Do Future	8.25	8.0688	8.2468	8.0688	0.00
03/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1547	1	1547	1	0.00
03/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1497	1	1497	1	0.00
03/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1597	1	1597	1	0.00
03/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1248	1	1248	1	14,286.00
03/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	852	1	852	1	6,757.00
03/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	92	0	92	0	11,429.00
03/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	144	0	144	0	11,765.00
03/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	60	0	60	0	11,111.00
03/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	813	1	813	1	0.00
03/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	397	1	397	1	0.00
03/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	595	1	595	1	0.00
03/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	5	0	5	0	0.00
03/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	1	0	0.00

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03/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAJ On 20-October-11			Any day expiry	8.24	8.0640	8.2418	8.0640	0.00
03/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	521	0	521	0	0.00
03/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	480	0	480	0	0.00
03/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	564	0	564	0	0.00
03/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	22	0	22	0	0.00
03/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	38	0	38	0	0.00
03/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	29	0	29	0	0.00
03/10/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0692	0.0838	0.0692	12,659.00
03/10/2011	CAAL On 19-December-11			Can-Do Future	0.12	0.0953	0.1189	0.0953	18,519.00
03/10/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1343	0.1136	0.1343	12,423.00
03/10/2011	CAAN On 30-March-12			Can-Do Future	0.55	0.4830	0.5461	0.4830	100,000.00
03/10/2011	CAAO On 30-March-12			Can-Do Future	0.09	0.1348	0.0902	0.1348	100,000.00
03/10/2011	CAAP On 19-December-11			Can-Do Future	0.13	0.1521	0.1315	0.1521	12,346.00
03/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
03/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
03/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	GOVI On 03-November-11			GOVI	364.44	364.5200	364.4360	364.5200	163.00
03/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	74360	8	74360	8	0.00
03/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	74260	8	74260	8	0.00
03/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	74460	8	74460	8	0.00
03/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 02-February-12			GOVI	369.67	369.7550	369.6670	369.7550	0.00
03/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	6670	1	6670	1	0.00
03/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	6570	1	6570	1	0.00
03/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	6770	1	6770	1	0.00
03/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00

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03/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
03/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2011	IGOV On 03-November-11			Index Future	160.40	160.4670	160.3980	160.4670	85.00
03/10/2011	IGOV On 02-February-12			Index Future	162.70	162.7710	162.7000	162.7710	0.00
03/10/2011	ILBI On 02-February-12			Index Future	441.60	438.8170	441.5960	438.8170	88.00
03/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	1,000.00
03/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.46	94.5600	5.4600	94.5600	1,700.00
03/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	5,541.00
03/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.6500	5.3400	94.6500	0.00
03/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.32	94.6600	5.3200	94.6600	0.00
03/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	1,340.00
03/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.39	94.6000	5.3900	94.6000	2,890.00
03/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.57	94.4400	5.5700	94.4400	44,760.00
03/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.79	94.2100	5.7900	94.2100	990.00
03/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.9100	6.0700	93.9100	790.00
03/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.37	93.6100	6.3700	93.6100	1,250.00
03/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.67	93.3200	6.6700	93.3200	0.00
03/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

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03/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	OTH1 On 03-November-11			Index Future	356.21	356.5880	356.2100	356.5880	0.00
03/10/2011	OTH1 On 02-February-12			Index Future	361.32	361.7090	361.3230	361.7090	0.00
03/10/2011	R157 On 03-November-11			Bond Future	7.01	123.5202	7.0140	123.5202	13,649.00
03/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	4542	5	4542	5	0.00
03/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	4721	5	4721	5	0.00
03/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	4363	4	4363	4	0.00
03/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	79	0	79	0	1,200.00
03/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	562	1	562	1	400.00
03/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	765	1	765	1	0.00
03/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2060	2	2060	2	0.00
03/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	64	0	64	0	1,200.00
03/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	442	0	442	0	400.00
03/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	615	1	615	1	0.00
03/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
03/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1842	2	1842	2	0.00
03/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	1	0	0.00
03/10/2011	R157 On 02-February-12			Bond Future	7.12	125.2928	7.1200	125.2928	0.00
03/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	4839	5	4839	5	0.00
03/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	4993	5	4993	5	0.00
03/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	4685	5	4685	5	0.00

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03/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	483	0	483	0	0.00
03/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	138	0	138	0	130.00
03/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1139	1	1139	1	0.00
03/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1385	1	1385	1	130.00
03/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	2506	3	2506	3	130.00
03/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	4155	4	4155	4	0.00
03/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	127	0	127	0	0.00
03/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	102	0	102	0	0.00
03/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	114	0	114	0	0.00
03/10/2011	R157 On 03-May-12			Bond Future	7.21	120.3674	7.2120	120.3674	0.00
03/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	3772	4	3772	4	0.00
03/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	3645	4	3645	4	0.00
03/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	3901	4	3901	4	0.00
03/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	414	0	414	0	0.00
03/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	473	0	473	0	0.00
03/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	442	0	442	0	0.00
03/10/2011	R157 On 02-August-12			Bond Future	7.29	122.2580	7.2930	122.2580	0.00
03/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3147	3	3147	3	0.00
03/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3045	3	3045	3	0.00
03/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3250	3	3250	3	0.00
03/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	989	1	989	1	0.00
03/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	1080	1	1080	1	0.00
03/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	1034	1	1034	1	0.00
03/10/2011	R186 On 03-November-11			Bond Future	8.66	119.6053	8.6560	119.6053	26,046.00
03/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	3703	4	3703	4	0.00
03/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4051	4	4051	4	0.00
03/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	3367	4	3367	4	0.00
03/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2172	2	2172	2	0.00
03/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	220	0	220	0	1,275.00
03/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	637	1	637	1	425.00
03/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1255	1	1255	1	0.00
03/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	4409	5	4409	5	0.00
03/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	347	0	347	0	0.00

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03/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	43	0	43	0	250.00
03/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	133	0	133	0	0.00
03/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	6452	6	6452	6	250.00
03/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	4687	5	4687	5	250.00
03/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	399	0	399	0	1,275.00
03/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	8387	8	8387	8	0.00
03/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	2243	2	2243	2	425.00
03/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	3524	3	3524	3	0.00
03/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	5544	5	5544	5	0.00
03/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	689	1	689	1	0.00
03/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	1306	1	1306	1	0.00
03/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	483	0	483	0	0.00
03/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	578	1	578	1	0.00
03/10/2011	R186 On 02-February-12			Bond Future	8.75	116.0305	8.7450	116.0305	2,501.00
03/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	4829	5	4829	5	0.00
03/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5099	5	5099	5	0.00
03/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	4567	5	4567	5	0.00
03/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	661	1	661	1	6,000.00
03/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	44	0	44	0	6,000.00
03/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	32132	32	32132	32	0.00
03/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	103907	104	103907	104	0.00
03/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1099	1	1099	1	100.00
03/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	8169	8	8169	8	0.00
03/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	20453	20	20453	20	0.00
03/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2726	3	2726	3	0.00
03/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	10244	10	10244	10	0.00
03/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	2376	2	2376	2	0.00
03/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2546	3	2546	3	100.00
03/10/2011	R186 On 03-May-12			Bond Future	8.83	117.7825	8.8280	117.7825	0.00
03/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	5646	6	5646	6	0.00
03/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	5890	6	5890	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
03/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	5407	6	5407	6	0.00
03/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	4327	4	4327	4	0.00
03/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3936	4	3936	4	0.00
03/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	4127	4	4127	4	0.00
03/10/2011	R186 On 02-August-12			Bond Future	8.91	114.3362	8.9080	114.3362	0.00
03/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	4972	5	4972	5	0.00
03/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5181	5	5181	5	0.00
03/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	4770	5	4770	5	0.00
03/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	6611	7	6611	7	0.00
03/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	6132	6	6132	6	0.00
03/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	6367	6	6367	6	0.00
03/10/2011	R189 On 03-November-11			Bond Future	214.32	214.3184	214.3166	214.3184	0.00
03/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2317	2	2317	2	0.00
03/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2367	2	2367	2	0.00
03/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2267	2	2267	2	0.00
03/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R197 On 03-November-11			Bond Future	242.17	242.1604	242.1720	242.1604	183.00
03/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3672	4	3672	4	0.00
03/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3622	4	3622	4	0.00
03/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3722	4	3722	4	0.00
03/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11			Bond Future	6.64	109.1831	6.6360	109.1831	3,084.00
03/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	3835	4	3835	4	0.00
03/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	3972	4	3972	4	0.00
03/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	3698	4	3698	4	0.00
03/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 02-February-12			Bond Future	6.72	106.3434	6.7170	106.3434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	3984	4	3984	4	0.00
03/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4109	4	4109	4	0.00
03/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	3860	4	3860	4	0.00
03/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	12	0	12	0	0.00
03/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	8	0	8	0	0.00
03/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	10	0	10	0	0.00
03/10/2011	R201 On 03-May-12			Bond Future	6.78	107.9430	6.7820	107.9430	0.00
03/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	2556	3	2556	3	0.00
03/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2458	2	2458	2	0.00
03/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	2654	3	2654	3	0.00
03/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	212	0	212	0	0.00
03/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	253	0	253	0	0.00
03/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	232	0	232	0	0.00
03/10/2011	R201 On 02-August-12			Bond Future	6.83	105.2266	6.8330	105.2266	0.00
03/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	1938	2	1938	2	0.00
03/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	1860	2	1860	2	0.00
03/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2018	2	2018	2	0.00
03/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	446	0	446	0	0.00
03/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	505	1	505	1	0.00
03/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	475	0	475	0	0.00
03/10/2011	R202 On 03-November-11			Bond Future	178.05	178.6032	178.0481	178.6032	32,686.00
03/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	177548	178	177548	178	0.00
03/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	177498	178	177498	178	0.00
03/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	177598	178	177598	178	0.00
03/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 02-February-12			Bond Future	177.94	178.5051	177.9407	178.5051	0.00
03/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	941	2	941	2	0.00
03/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	891	1	891	1	0.00
03/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	991	2	991	2	0.00
03/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00

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03/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R203 On 03-November-11			Bond Future	7.84	103.1025	7.8390	103.1025	2,109.00
03/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3095	3	3095	3	0.00
03/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	2885	3	2885	3	0.00
03/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3306	3	3306	3	0.00
03/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	46	0	46	0	0.00
03/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	75	0	75	0	0.00
03/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	60	0	60	0	0.00
03/10/2011	R203 On 02-February-12			Bond Future	7.95	104.5817	7.9540	104.5817	0.00
03/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4037	4	4037	4	0.00
03/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	3868	4	3868	4	0.00
03/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4208	4	4208	4	0.00
03/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	497	1	497	1	0.00
03/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	587	1	587	1	0.00
03/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	541	1	541	1	0.00
03/10/2011	R203 On 03-May-12			Bond Future	8.06	101.9939	8.0610	101.9939	0.00
03/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4025	4	4025	4	0.00
03/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4172	4	4172	4	0.00
03/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	3880	4	3880	4	0.00
03/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	1176	1	1176	1	0.00
03/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	1053	1	1053	1	0.00
03/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	1113	1	1113	1	0.00
03/10/2011	R203 On 02-August-12			Bond Future	8.16	103.5943	8.1620	103.5943	0.00
03/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3484	3	3484	3	0.00
03/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3364	3	3364	3	0.00
03/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	3605	4	3605	4	0.00
03/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	2022	2	2022	2	0.00
03/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	2186	2	2186	2	0.00
03/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	2103	2	2103	2	0.00
03/10/2011	R204 On 03-November-11			Bond Future	8.09	102.6564	8.0870	102.6564	3,163.00
03/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	3520	4	3520	4	0.00
03/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	3759	4	3759	4	0.00
03/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3284	3	3284	3	0.00

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03/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	90	0	90	0	0.00
03/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	56	0	56	0	0.00
03/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	71	0	71	0	0.00
03/10/2011	R204 On 02-February-12			Bond Future	8.20	100.1019	8.1950	100.1019	0.00
03/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	4583	5	4583	5	0.00
03/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	4781	5	4781	5	0.00
03/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4389	4	4389	4	0.00
03/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	599	1	599	1	0.00
03/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	503	1	503	1	0.00
03/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	549	1	549	1	0.00
03/10/2011	R204 On 03-May-12			Bond Future	8.30	101.6081	8.2980	101.6081	0.00
03/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	3820	4	3820	4	0.00
03/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	3665	4	3665	4	0.00
03/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	3984	4	3984	4	0.00
03/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1527	2	1527	2	0.00
03/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1692	2	1692	2	0.00
03/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1605	2	1605	2	0.00
03/10/2011	R204 On 02-August-12			Bond Future	8.40	99.1696	8.3970	99.1696	0.00
03/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3327	3	3327	3	0.00
03/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3457	4	3457	4	0.00
03/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3199	3	3199	3	0.00
03/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2945	3	2945	3	0.00
03/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2726	3	2726	3	0.00
03/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2834	3	2834	3	0.00
03/10/2011	R206 On 03-November-11			Bond Future	6.32	104.7135	6.3190	104.7135	12,577.00
03/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	2872	3	2872	3	0.00
03/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	2773	3	2773	3	0.00
03/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	2970	3	2970	3	0.00
03/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 02-February-12			Bond Future	6.39	102.4525	6.3870	102.4525	0.00
03/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	2892	3	2892	3	0.00

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03/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	2806	3	2806	3	0.00
03/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	2978	3	2978	3	0.00
03/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	10	0	10	0	0.00
03/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	13	0	13	0	0.00
03/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	12	0	12	0	0.00
03/10/2011	R206 On 03-May-12			Bond Future	6.44	103.9944	6.4380	103.9944	0.00
03/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	1876	2	1876	2	0.00
03/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	1939	2	1939	2	0.00
03/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	1814	2	1814	2	0.00
03/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	218	0	218	0	0.00
03/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	187	0	187	0	0.00
03/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	202	0	202	0	0.00
03/10/2011	R206 On 02-August-12			Bond Future	6.46	101.8616	6.4590	101.8616	0.00
03/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1449	1	1449	1	0.00
03/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1401	1	1401	1	0.00
03/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1496	1	1496	1	0.00
03/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	356	0	356	0	0.00
03/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	396	0	396	0	0.00
03/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	376	0	376	0	0.00
03/10/2011	R207 On 03-November-11			Bond Future	8.30	96.1363	8.2950	96.1363	8,999.00
03/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	2728	3	2728	3	0.00
03/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	2960	3	2960	3	0.00
03/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	2502	3	2502	3	0.00
03/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	248	0	248	0	2,000.00
03/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	640	1	640	1	0.00
03/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1161	1	1161	1	0.00
03/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	8	0	8	0	900.00
03/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	306	0	306	0	0.00
03/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1321	1	1321	1	0.00
03/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	124	0	124	0	300.00
03/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	2274	2	2274	2	300.00
03/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	732	1	732	1	900.00
03/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	3257	3	3257	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	852	1	852	1	2,000.00
03/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5827	6	5827	6	0.00
03/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1461	2	1461	2	2,000.00
03/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	256	0	256	0	0.00
03/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	2506	3	2506	3	0.00
03/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	170	0	170	0	0.00
03/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	210	0	210	0	0.00
03/10/2011	R207 On 02-February-12			Bond Future	8.40	93.8791	8.4000	93.8791	0.00
03/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4110	4	4110	4	0.00
03/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4303	4	4303	4	0.00
03/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	3920	4	3920	4	0.00
03/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	971	1	971	1	0.00
03/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	830	1	830	1	0.00
03/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	899	1	899	1	0.00
03/10/2011	R207 On 03-May-12			Bond Future	8.50	95.2970	8.5000	95.2970	0.00
03/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3567	4	3567	4	0.00
03/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3411	3	3411	3	0.00
03/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	3721	4	3721	4	0.00
03/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	2143	2	2143	2	0.00
03/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2355	2	2355	2	0.00
03/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	2250	2	2250	2	0.00
03/10/2011	R207 On 02-August-12			Bond Future	8.60	93.1493	8.5970	93.1493	0.00
03/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	3726	4	3726	4	0.00
03/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	3868	4	3868	4	0.00
03/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3587	4	3587	4	0.00
03/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	3057	3	3057	3	0.00
03/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2827	3	2827	3	0.00
03/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2940	3	2940	3	0.00
03/10/2011	R208 On 03-November-11			Bond Future	8.33	90.5642	8.3320	90.5642	7,097.00
03/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	2725	3	2725	3	0.00
03/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	2967	3	2967	3	0.00
03/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	2490	3	2490	3	0.00
03/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	271	0	271	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
03/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	3469	4	3469	4	0.00
03/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	704	1	704	1	665.00
03/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1276	1	1276	1	0.00
03/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	869	1	869	1	665.00
03/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	140	0	140	0	1,995.00
03/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1501	2	1501	2	0.00
03/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	315	0	315	0	0.00
03/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2602	3	2602	3	0.00
03/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	213	0	213	0	0.00
03/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	260	0	260	0	0.00
03/10/2011	R208 On 02-February-12			Bond Future	8.43	91.8611	8.4270	91.8611	0.00
03/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4297	4	4297	4	0.00
03/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4096	4	4096	4	0.00
03/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	4502	5	4502	5	0.00
03/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	944	1	944	1	0.00
03/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	1097	1	1097	1	0.00
03/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	1018	1	1018	1	0.00
03/10/2011	R208 On 03-May-12			Bond Future	8.52	89.8500	8.5170	89.8500	0.00
03/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	4531	5	4531	5	0.00
03/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	4714	5	4714	5	0.00
03/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4352	4	4352	4	0.00
03/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1919	2	1919	2	0.00
03/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1731	2	1731	2	0.00
03/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1822	2	1822	2	0.00
03/10/2011	R208 On 02-August-12			Bond Future	8.60	91.2553	8.6020	91.2553	0.00
03/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	3977	4	3977	4	0.00
03/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	3824	4	3824	4	0.00
03/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4133	4	4133	4	0.00
03/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	3036	3	3036	3	0.00
03/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	3279	3	3279	3	0.00
03/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	3156	3	3156	3	0.00
03/10/2011	R209 On 03-November-11			Bond Future	9.00	73.9974	8.9960	73.9974	1,374.00
03/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	693	1	693	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	818	1	818	1	0.00
03/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	582	1	582	1	0.00
03/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2905	3	2905	3	0.00
03/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	2343	2	2343	2	0.00
03/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2616	2	2616	2	0.00
03/10/2011	R209 On 02-February-12			Bond Future	9.07	75.0613	9.0720	75.0613	0.00
03/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2777	3	2777	3	0.00
03/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	2959	3	2959	3	0.00
03/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2602	3	2602	3	0.00
03/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3532	3	3532	3	0.00
03/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	3125	3	3125	3	0.00
03/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	3324	3	3324	3	0.00
03/10/2011	R209 On 03-May-12			Bond Future	9.14	73.0461	9.1430	73.0461	0.00
03/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3467	4	3467	4	0.00
03/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3297	3	3297	3	0.00
03/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3642	4	3642	4	0.00
03/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	4340	4	4340	4	0.00
03/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4758	5	4758	5	0.00
03/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4545	4	4545	4	0.00
03/10/2011	R209 On 02-August-12			Bond Future	9.21	74.1962	9.2100	74.1962	0.00
03/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	4996	5	4996	5	0.00
03/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5182	5	5182	5	0.00
03/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	4812	5	4812	5	0.00
03/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4886	5	4886	5	0.00
03/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4525	4	4525	4	0.00
03/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4703	5	4703	5	0.00
03/10/2011	R210 On 03-November-11			Bond Future	132.70	133.2279	132.7022	133.2279	750.00
03/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1702	2	1702	2	0.00
03/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1752	2	1752	2	0.00
03/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	1652	2	1652	2	0.00
03/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	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
03/10/2011	R211 On 03-November-11			Bond Future	112.96	112.9607	112.9630	112.9607	529.00
03/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111713	112	111713	112	0.00
03/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111763	112	111763	112	0.00
03/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111663	112	111663	112	0.00
03/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12			Bond Future	113.25	113.2452	113.2468	113.2452	0.00
03/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2747	3	2747	3	0.00
03/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2697	3	2697	3	0.00
03/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2797	3	2797	3	0.00
03/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 03-November-11			Bond Future	109.95	110.0405	109.9476	110.0405	2,667.00
03/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107448	108	107448	108	0.00
03/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107398	107	107398	107	0.00
03/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107498	108	107498	108	0.00
03/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 02-February-12			Bond Future	110.06	110.1526	110.0576	110.1526	0.00
03/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1558	2	1558	2	0.00
03/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1608	2	1608	2	0.00
03/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1508	2	1508	2	0.00
03/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-November-11			Bond Future	9.01	83.3027	9.0100	83.3027	0.00
03/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	2474	2	2474	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1664	1	1664	1	0.00
03/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	2068	2	2068	2	0.00
03/10/2011	R213 On 02-February-12			Bond Future	9.10	84.5033	9.0970	84.5033	0.00
03/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	362	0	362	0	0.00
03/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	1141	1	1141	1	0.00
03/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	750	1	750	1	0.00
03/10/2011	R213 On 03-May-12			Bond Future	9.17	82.2357	9.1740	82.2357	0.00
03/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	572	1	572	1	0.00
03/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	196	0	196	0	0.00
03/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	945	1	945	1	0.00
03/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12			Bond Future	9.25	83.5211	9.2460	83.5211	0.00
03/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	30	0	30	0	0.00
03/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	402	1	402	1	0.00
03/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	345	0	345	0	0.00
03/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
03/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
03/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
03/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
03/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
03/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
03/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
03/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
03/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
03/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
03/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
03/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
03/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
04/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	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
04/10/2011	AL7T On 03-November-11			Index Future	396.72	396.2630	396.7180	396.2630	16.00
04/10/2011	AL7T On 02-February-12			Index Future	402.41	401.9510	402.4120	401.9510	0.00
04/10/2011	ALBI On 03-November-11			Index Future	363.51	363.1940	363.5100	363.1940	1,653.00
04/10/2011	ALBI On 02-February-12			Index Future	368.73	368.4070	368.7270	368.4070	0.00
04/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	CAAG On 24-October-11			Can-Do Future	8.29	8.2468	8.2909	8.2468	0.00
04/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1591	2	1591	2	0.00
04/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1541	1	1541	1	0.00
04/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1641	2	1641	2	0.00
04/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1292	1	1292	1	14,286.00
04/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	895	1	895	1	6,757.00
04/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	98	0	98	0	11,429.00
04/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	155	0	155	0	11,765.00
04/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	64	0	64	0	11,111.00
04/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	773	1	773	1	0.00
04/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	364	0	364	0	0.00
04/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	557	1	557	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	4	0	4	0	0.00
04/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
04/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	1	0	0.00
04/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
04/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
04/10/2011	CAAJ On 20-October-11			Any day expiry	8.29	8.2418	8.2858	8.2418	0.00
04/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	559	1	559	1	0.00
04/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	516	0	516	0	0.00
04/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	603	1	603	1	0.00
04/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	17	0	17	0	0.00
04/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	30	0	30	0	0.00
04/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	23	0	23	0	0.00
04/10/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0838	0.0831	0.0838	12,659.00
04/10/2011	CAAL On 19-December-11			Can-Do Future	0.12	0.1189	0.1201	0.1189	18,519.00
04/10/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1136	0.1080	0.1136	12,423.00
04/10/2011	CAAN On 30-March-12			Can-Do Future	0.57	0.5461	0.5679	0.5461	100,000.00
04/10/2011	CAAO On 30-March-12			Can-Do Future	0.08	0.0902	0.0810	0.0902	100,000.00
04/10/2011	CAAP On 19-December-11			Can-Do Future	0.13	0.1315	0.1250	0.1315	12,346.00
04/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
04/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
04/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	GOVI On 03-November-11			GOVI	364.76	364.4360	364.7640	364.4360	163.00
04/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	77640	7	77640	7	0.00
04/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	77540	7	77540	7	0.00
04/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	77740	7	77740	7	0.00
04/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 02-February-12			GOVI	370.00	369.6670	369.9990	369.6670	0.00
04/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	9990	1	9990	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	9890	1	9890	1	0.00
04/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	10090	1	10090	1	0.00
04/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
04/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2011	IGOV On 03-November-11			Index Future	160.40	160.3980	160.4040	160.3980	85.00
04/10/2011	IGOV On 02-February-12			Index Future	162.71	162.7000	162.7070	162.7000	0.00
04/10/2011	ILBI On 02-February-12			Index Future	440.88	441.5960	440.8800	441.5960	88.00
04/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	1,000.00
04/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.47	94.5400	5.4700	94.5400	1,700.00
04/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	5,541.00
04/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	0.00
04/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.28	94.6800	5.2800	94.6800	0.00
04/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.26	94.6700	5.2600	94.6700	1,340.00
04/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.31	94.6100	5.3100	94.6100	2,890.00
04/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.49	94.4300	5.4900	94.4300	44,760.00
04/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.70	94.2100	5.7000	94.2100	990.00
04/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.98	93.9300	5.9800	93.9300	790.00
04/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.29	93.6300	6.2900	93.6300	1,250.00
04/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.59	93.3300	6.5900	93.3300	0.00
04/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2011	OTH1 On 03-November-11			Index Future	356.46	356.2100	356.4630	356.2100	0.00
04/10/2011	OTH1 On 02-February-12			Index Future	361.58	361.3230	361.5800	361.3230	0.00
04/10/2011	R157 On 03-November-11			Bond Future	6.98	123.5428	6.9820	123.5428	14,115.00
04/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	4662	5	4662	5	0.00
04/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	4841	5	4841	5	0.00
04/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	4483	4	4483	4	0.00
04/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	89	0	89	0	1,200.00
04/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	613	1	613	1	400.00
04/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	829	1	829	1	0.00
04/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2167	2	2167	2	0.00
04/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	50	0	50	0	1,200.00
04/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	385	0	385	0	400.00
04/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	545	1	545	1	0.00
04/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1731	2	1731	2	0.00
04/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R157 On 02-February-12			Bond Future	7.09	125.3174	7.0860	125.3174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	4948	5	4948	5	0.00
04/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5103	5	5103	5	0.00
04/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	4793	5	4793	5	0.00
04/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	511	0	511	0	0.00
04/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	148	0	148	0	130.00
04/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1192	1	1192	1	0.00
04/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1319	1	1319	1	130.00
04/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	2415	3	2415	3	130.00
04/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	4045	4	4045	4	0.00
04/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	116	0	116	0	0.00
04/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	92	0	92	0	0.00
04/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	104	0	104	0	0.00
04/10/2011	R157 On 03-May-12			Bond Future	7.15	120.3935	7.1470	120.3935	0.00
04/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	3942	4	3942	4	0.00
04/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4073	4	4073	4	0.00
04/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	3813	4	3813	4	0.00
04/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	428	0	428	0	0.00
04/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	373	0	373	0	0.00
04/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	399	0	399	0	0.00
04/10/2011	R157 On 02-August-12			Bond Future	7.25	122.2761	7.2510	122.2761	0.00
04/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3230	3	3230	3	0.00
04/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3127	3	3127	3	0.00
04/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3335	3	3335	3	0.00
04/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	947	1	947	1	0.00
04/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	1034	1	1034	1	0.00
04/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	990	1	990	1	0.00
04/10/2011	R186 On 03-November-11			Bond Future	8.65	119.3826	8.6500	119.3826	29,306.00
04/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	3725	4	3725	4	0.00
04/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4076	4	4076	4	0.00
04/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	3386	3	3386	3	0.00
04/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2178	2	2178	2	0.00
04/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	213	0	213	0	1,275.00
04/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	629	1	629	1	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1251	1	1251	1	0.00
04/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	4438	4	4438	4	0.00
04/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	339	0	339	0	0.00
04/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	40	0	40	0	250.00
04/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	128	0	128	0	0.00
04/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	6391	6	6391	6	250.00
04/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	4624	5	4624	5	250.00
04/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	373	0	373	0	1,275.00
04/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	8329	8	8329	8	0.00
04/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	2184	2	2184	2	425.00
04/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	3460	4	3460	4	0.00
04/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	5481	6	5481	6	0.00
04/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	652	1	652	1	0.00
04/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	1256	1	1256	1	0.00
04/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	452	0	452	0	0.00
04/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	545	1	545	1	0.00
04/10/2011	R186 On 02-February-12			Bond Future	8.74	115.8030	8.7390	115.8030	2,501.00
04/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	4848	5	4848	5	0.00
04/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5119	5	5119	5	0.00
04/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	4586	5	4586	5	0.00
04/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	660	1	660	1	6,000.00
04/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	44	0	44	0	6,000.00
04/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	32187	32	32187	32	0.00
04/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	103961	104	103961	104	0.00
04/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1101	1	1101	1	100.00
04/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	8116	8	8116	8	0.00
04/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	20399	20	20399	20	0.00
04/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2691	3	2691	3	0.00
04/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	10188	10	10188	10	0.00
04/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	2341	2	2341	2	0.00
04/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2510	3	2510	3	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R186 On 03-May-12			Bond Future	8.82	117.5504	8.8220	117.5504	0.00
04/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	5665	6	5665	6	0.00
04/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	5426	5	5426	5	0.00
04/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	5910	6	5910	6	0.00
04/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3902	4	3902	4	0.00
04/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	4292	4	4292	4	0.00
04/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	4093	4	4093	4	0.00
04/10/2011	R186 On 02-August-12			Bond Future	8.90	114.0908	8.9010	114.0908	0.00
04/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	4993	5	4993	5	0.00
04/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5202	5	5202	5	0.00
04/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	4789	5	4789	5	0.00
04/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	6569	7	6569	7	0.00
04/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	6092	6	6092	6	0.00
04/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	6327	6	6327	6	0.00
04/10/2011	R189 On 03-November-11			Bond Future	214.31	214.3166	214.3146	214.3166	0.00
04/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2315	2	2315	2	0.00
04/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2365	2	2365	2	0.00
04/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2265	2	2265	2	0.00
04/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R197 On 03-November-11			Bond Future	241.74	242.1720	241.7360	242.1720	183.00
04/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3236	4	3236	4	0.00
04/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3186	4	3186	4	0.00
04/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3286	4	3286	4	0.00
04/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R201 On 03-November-11			Bond Future	6.60	109.2003	6.5990	109.2003	3,084.00
04/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	3942	4	3942	4	0.00
04/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4079	4	4079	4	0.00
04/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	3804	4	3804	4	0.00
04/10/2011	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
04/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R201 On 02-February-12			Bond Future	6.68	106.3593	6.6760	106.3593	0.00
04/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4092	4	4092	4	0.00
04/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4216	4	4216	4	0.00
04/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	3967	4	3967	4	0.00
04/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	10	0	10	0	0.00
04/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	6	0	6	0	0.00
04/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	9	0	9	0	0.00
04/10/2011	R201 On 03-May-12			Bond Future	6.74	107.9624	6.7380	107.9624	0.00
04/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	2644	3	2644	3	0.00
04/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	2744	3	2744	3	0.00
04/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2545	2	2545	2	0.00
04/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	232	0	232	0	0.00
04/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	195	0	195	0	0.00
04/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	213	0	213	0	0.00
04/10/2011	R201 On 02-August-12			Bond Future	6.78	105.2421	6.7840	105.2421	0.00
04/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2015	2	2015	2	0.00
04/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	1935	2	1935	2	0.00
04/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2097	2	2097	2	0.00
04/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	416	0	416	0	0.00
04/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	472	1	472	1	0.00
04/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	443	0	443	0	0.00
04/10/2011	R202 On 03-November-11			Bond Future	178.62	178.0481	178.6212	178.0481	32,686.00
04/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	178121	178	178121	178	0.00
04/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	178071	177	178071	177	0.00
04/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	178171	178	178171	178	0.00
04/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 02-February-12			Bond Future	178.52	177.9407	178.5219	177.9407	0.00
04/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	1522	1	1522	1	0.00
04/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	1472	1	1472	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	1572	1	1572	1	0.00
04/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R203 On 03-November-11			Bond Future	7.81	103.1072	7.8120	103.1072	2,109.00
04/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3209	3	3209	3	0.00
04/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	2998	3	2998	3	0.00
04/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3423	3	3423	3	0.00
04/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	36	0	36	0	0.00
04/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	62	0	62	0	0.00
04/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	47	0	47	0	0.00
04/10/2011	R203 On 02-February-12			Bond Future	7.93	104.5906	7.9260	104.5906	0.00
04/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4132	4	4132	4	0.00
04/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	3961	4	3961	4	0.00
04/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4305	4	4305	4	0.00
04/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	469	0	469	0	0.00
04/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	554	1	554	1	0.00
04/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	510	1	510	1	0.00
04/10/2011	R203 On 03-May-12			Bond Future	8.03	102.0025	8.0310	102.0025	0.00
04/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4112	4	4112	4	0.00
04/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	3965	4	3965	4	0.00
04/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4261	4	4261	4	0.00
04/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	1013	1	1013	1	0.00
04/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	1132	1	1132	1	0.00
04/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	1071	1	1071	1	0.00
04/10/2011	R203 On 02-August-12			Bond Future	8.13	103.5984	8.1310	103.5984	0.00
04/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3556	3	3556	3	0.00
04/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3434	3	3434	3	0.00
04/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	3679	4	3679	4	0.00
04/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1968	2	1968	2	0.00
04/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	2128	2	2128	2	0.00
04/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	2048	2	2048	2	0.00
04/10/2011	R204 On 03-November-11			Bond Future	8.07	102.5819	8.0660	102.5819	3,163.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	3620	4	3620	4	0.00
04/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	3861	4	3861	4	0.00
04/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3382	3	3382	3	0.00
04/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	76	0	76	0	0.00
04/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	46	0	46	0	0.00
04/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	59	0	59	0	0.00
04/10/2011	R204 On 02-February-12			Bond Future	8.17	100.0247	8.1730	100.0247	0.00
04/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	4669	5	4669	5	0.00
04/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	4869	5	4869	5	0.00
04/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4473	4	4473	4	0.00
04/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	570	1	570	1	0.00
04/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	478	1	478	1	0.00
04/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	521	1	521	1	0.00
04/10/2011	R204 On 03-May-12			Bond Future	8.27	101.5286	8.2740	101.5286	0.00
04/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	3892	4	3892	4	0.00
04/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4057	4	4057	4	0.00
04/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	3735	4	3735	4	0.00
04/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1642	2	1642	2	0.00
04/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1481	2	1481	2	0.00
04/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1557	2	1557	2	0.00
04/10/2011	R204 On 02-August-12			Bond Future	8.37	99.0831	8.3720	99.0831	0.00
04/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3387	3	3387	3	0.00
04/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3519	3	3519	3	0.00
04/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3258	3	3258	3	0.00
04/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2884	3	2884	3	0.00
04/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2668	3	2668	3	0.00
04/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2774	3	2774	3	0.00
04/10/2011	R206 On 03-November-11			Bond Future	6.29	104.7258	6.2880	104.7258	12,577.00
04/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	2935	3	2935	3	0.00
04/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	2837	3	2837	3	0.00
04/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3034	3	3034	3	0.00
04/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00

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04/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R206 On 02-February-12			Bond Future	6.35	102.4653	6.3510	102.4653	0.00
04/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	2956	3	2956	3	0.00
04/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	2870	3	2870	3	0.00
04/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3042	3	3042	3	0.00
04/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	9	0	9	0	0.00
04/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	12	0	12	0	0.00
04/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	10	0	10	0	0.00
04/10/2011	R206 On 03-May-12			Bond Future	6.40	104.0072	6.3960	104.0072	0.00
04/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	1929	2	1929	2	0.00
04/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	1866	2	1866	2	0.00
04/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	1994	2	1994	2	0.00
04/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	175	0	175	0	0.00
04/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	203	0	203	0	0.00
04/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	188	0	188	0	0.00
04/10/2011	R206 On 02-August-12			Bond Future	6.41	101.8698	6.4100	101.8698	0.00
04/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1495	1	1495	1	0.00
04/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1446	1	1446	1	0.00
04/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1544	1	1544	1	0.00
04/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	337	0	337	0	0.00
04/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	374	0	374	0	0.00
04/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	355	0	355	0	0.00
04/10/2011	R207 On 03-November-11			Bond Future	8.28	96.1475	8.2840	96.1475	8,999.00
04/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	2771	3	2771	3	0.00
04/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3005	3	3005	3	0.00
04/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	2542	3	2542	3	0.00
04/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	249	0	249	0	2,000.00
04/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	648	1	648	1	0.00
04/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1179	1	1179	1	0.00
04/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	8	0	8	0	900.00
04/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	308	0	308	0	0.00
04/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1343	1	1343	1	0.00
04/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	123	0	123	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	2214	2	2214	2	300.00
04/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	692	1	692	1	900.00
04/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	3194	3	3194	3	0.00
04/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	808	1	808	1	2,000.00
04/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5765	6	5765	6	0.00
04/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1407	1	1407	1	2,000.00
04/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	234	0	234	0	0.00
04/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	2445	3	2445	3	0.00
04/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	153	0	153	0	0.00
04/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	191	0	191	0	0.00
04/10/2011	R207 On 02-February-12			Bond Future	8.39	93.8846	8.3880	93.8846	0.00
04/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4151	4	4151	4	0.00
04/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4345	4	4345	4	0.00
04/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	3960	4	3960	4	0.00
04/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	945	1	945	1	0.00
04/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	807	1	807	1	0.00
04/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	874	1	874	1	0.00
04/10/2011	R207 On 03-May-12			Bond Future	8.49	95.3023	8.4880	95.3023	0.00
04/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3598	4	3598	4	0.00
04/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	3753	4	3753	4	0.00
04/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3441	3	3441	3	0.00
04/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2321	2	2321	2	0.00
04/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	2111	2	2111	2	0.00
04/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	2217	2	2217	2	0.00
04/10/2011	R207 On 02-August-12			Bond Future	8.59	93.1545	8.5850	93.1545	0.00
04/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	3755	4	3755	4	0.00
04/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	3898	4	3898	4	0.00
04/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3615	4	3615	4	0.00
04/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	3023	3	3023	3	0.00
04/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2795	3	2795	3	0.00
04/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2907	3	2907	3	0.00
04/10/2011	R208 On 03-November-11			Bond Future	8.31	90.5402	8.3060	90.5402	7,097.00
04/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	2844	3	2844	3	0.00

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04/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3092	3	3092	3	0.00
04/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	2604	2	2604	2	0.00
04/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	291	0	291	0	1,995.00
04/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	3602	3	3602	3	0.00
04/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	749	1	749	1	665.00
04/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1349	1	1349	1	0.00
04/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	786	1	786	1	665.00
04/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	117	0	117	0	1,995.00
04/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1390	2	1390	2	0.00
04/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	273	0	273	0	0.00
04/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2466	3	2466	3	0.00
04/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	181	0	181	0	0.00
04/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	222	0	222	0	0.00
04/10/2011	R208 On 02-February-12			Bond Future	8.40	91.8377	8.4000	91.8377	0.00
04/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4405	4	4405	4	0.00
04/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4201	4	4201	4	0.00
04/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	4613	5	4613	5	0.00
04/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	897	1	897	1	0.00
04/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	1044	1	1044	1	0.00
04/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	968	1	968	1	0.00
04/10/2011	R208 On 03-May-12			Bond Future	8.49	89.8214	8.4880	89.8214	0.00
04/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	4635	5	4635	5	0.00
04/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4453	4	4453	4	0.00
04/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	4819	5	4819	5	0.00
04/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1670	2	1670	2	0.00
04/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1854	2	1854	2	0.00
04/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1760	2	1760	2	0.00
04/10/2011	R208 On 02-August-12			Bond Future	8.57	91.2274	8.5720	91.2274	0.00
04/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4065	4	4065	4	0.00
04/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	3910	4	3910	4	0.00
04/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4223	4	4223	4	0.00
04/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2959	3	2959	3	0.00
04/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	3197	3	3197	3	0.00

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04/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	3076	3	3076	3	0.00
04/10/2011	R209 On 03-November-11			Bond Future	9.00	73.6979	8.9950	73.6979	1,374.00
04/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	675	1	675	1	0.00
04/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	799	1	799	1	0.00
04/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	565	1	565	1	0.00
04/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2881	3	2881	3	0.00
04/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	2317	2	2317	2	0.00
04/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2590	3	2590	3	0.00
04/10/2011	R209 On 02-February-12			Bond Future	9.07	74.7508	9.0710	74.7508	0.00
04/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2768	3	2768	3	0.00
04/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	2951	3	2951	3	0.00
04/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2593	3	2593	3	0.00
04/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3516	4	3516	4	0.00
04/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	3110	3	3110	3	0.00
04/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	3307	3	3307	3	0.00
04/10/2011	R209 On 03-May-12			Bond Future	9.14	72.7321	9.1420	72.7321	0.00
04/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3461	3	3461	3	0.00
04/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3636	4	3636	4	0.00
04/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3292	3	3292	3	0.00
04/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4746	5	4746	5	0.00
04/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	4327	4	4327	4	0.00
04/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4532	5	4532	5	0.00
04/10/2011	R209 On 02-August-12			Bond Future	9.21	73.8713	9.2090	73.8713	0.00
04/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	4992	5	4992	5	0.00
04/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5179	5	5179	5	0.00
04/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	4808	5	4808	5	0.00
04/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4874	5	4874	5	0.00
04/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4514	5	4514	5	0.00
04/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4691	5	4691	5	0.00
04/10/2011	R210 On 03-November-11			Bond Future	132.71	132.7022	132.7089	132.7022	750.00
04/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1709	2	1709	2	0.00
04/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1759	2	1759	2	0.00
04/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	1659	2	1659	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 03-November-11			Bond Future	112.97	112.9630	112.9652	112.9630	529.00
04/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111715	112	111715	112	0.00
04/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111665	112	111665	112	0.00
04/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111765	112	111765	112	0.00
04/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 02-February-12			Bond Future	113.25	113.2468	113.2489	113.2468	0.00
04/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2749	3	2749	3	0.00
04/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2699	3	2699	3	0.00
04/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2799	3	2799	3	0.00
04/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 03-November-11			Bond Future	109.71	109.9476	109.7079	109.9476	2,667.00
04/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107208	107	107208	107	0.00
04/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107158	107	107158	107	0.00
04/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107258	107	107258	107	0.00
04/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 02-February-12			Bond Future	109.81	110.0576	109.8143	110.0576	0.00
04/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1314	2	1314	2	0.00
04/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1364	2	1364	2	0.00
04/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1264	2	1264	2	0.00
04/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-November-11			Bond Future	9.00	83.0759	9.0040	83.0759	0.00
04/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00

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04/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	2427	2	2427	2	0.00
04/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1617	2	1617	2	0.00
04/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	2021	2	2021	2	0.00
04/10/2011	R213 On 02-February-12			Bond Future	9.09	84.2647	9.0900	84.2647	0.00
04/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	308	0	308	0	0.00
04/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	1087	1	1087	1	0.00
04/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	696	1	696	1	0.00
04/10/2011	R213 On 03-May-12			Bond Future	9.17	81.9930	9.1670	81.9930	0.00
04/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	625	1	625	1	0.00
04/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	998	1	998	1	0.00
04/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	249	0	249	0	0.00
04/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-August-12			Bond Future	9.24	83.2817	9.2400	83.2817	0.00
04/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	75	0	75	0	0.00
04/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	446	0	446	0	0.00
04/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	300	0	300	0	0.00
04/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
04/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
04/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
04/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
04/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00

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04/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
04/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
04/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
04/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
04/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
04/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
04/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
04/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
04/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
04/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
05/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	AL7T On 03-November-11			Index Future	399.00	396.7180	398.9960	396.7180	16.00
05/10/2011	AL7T On 02-February-12			Index Future	404.72	402.4120	404.7230	402.4120	0.00
05/10/2011	ALBI On 03-November-11			Index Future	365.60	363.5100	365.6020	363.5100	1,692.00
05/10/2011	ALBI On 02-February-12			Index Future	370.85	368.7270	370.8490	368.7270	0.00
05/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	CAAG On 24-October-11			Can-Do Future	8.04	8.2909	8.0416	8.2909	0.00
05/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1044	1	1044	1	14,286.00
05/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	655	1	655	1	6,757.00
05/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	56	0	56	0	11,429.00
05/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	87	0	87	0	11,765.00
05/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	36	0	36	0	11,111.00
05/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1342	2	1342	2	0.00
05/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1293	2	1293	2	0.00
05/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1392	2	1392	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	994	1	994	1	0.00
05/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	545	0	545	0	0.00
05/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	764	1	764	1	0.00
05/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	13	0	13	0	0.00
05/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	2	0	2	0	0.00
05/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
05/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	1	0	1	0	0.00
05/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
05/10/2011	CAAJ On 20-October-11			Any day expiry	8.04	8.2858	8.0363	8.2858	0.00
05/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	352	1	352	1	0.00
05/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	319	1	319	1	0.00
05/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	388	1	388	1	0.00
05/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	52	0	52	0	0.00
05/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	83	0	83	0	0.00
05/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	66	0	66	0	0.00
05/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0831	0.0700	0.0831	12,659.00
05/10/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.1201	0.0943	0.1201	18,519.00
05/10/2011	CAAM On 19-December-11			Can-Do Future	0.14	0.1080	0.1366	0.1080	12,423.00
05/10/2011	CAAN On 30-March-12			Can-Do Future	0.47	0.5679	0.4736	0.5679	100,000.00
05/10/2011	CAAO On 30-March-12			Can-Do Future	0.14	0.0810	0.1418	0.0810	100,000.00
05/10/2011	CAAP On 19-December-11			Can-Do Future	0.15	0.1250	0.1539	0.1250	12,346.00
05/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
05/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	GOVI On 03-November-11			GOVI	366.81	364.7640	366.8110	364.7640	163.00
05/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	98110	8	98110	8	0.00
05/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	98010	8	98010	8	0.00
05/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	98210	8	98210	8	0.00
05/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 02-February-12			GOVI	372.08	369.9990	372.0760	369.9990	0.00
05/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	30760	1	30760	1	0.00
05/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	30660	1	30660	1	0.00
05/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	30860	1	30860	1	0.00
05/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2011	IGOV On 03-November-11			Index Future	160.37	160.4040	160.3690	160.4040	85.00
05/10/2011	IGOV On 02-February-12			Index Future	162.67	162.7070	162.6710	162.7070	0.00
05/10/2011	ILBI On 02-February-12			Index Future	440.88	440.8800	440.8800	440.8800	88.00
05/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	1,000.00
05/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.47	94.5300	5.4700	94.5300	1,700.00
05/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	5,541.00
05/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.32	94.6700	5.3200	94.6700	0.00
05/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.26	94.7200	5.2600	94.7200	0.00
05/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.24	94.7400	5.2400	94.7400	1,340.00
05/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.26	94.6900	5.2600	94.6900	2,890.00
05/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.38	94.5100	5.3800	94.5100	44,760.00
05/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.57	94.3000	5.5700	94.3000	990.00
05/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.0200	5.8300	94.0200	790.00
05/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.13	93.7100	6.1300	93.7100	1,250.00
05/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.42	93.4100	6.4200	93.4100	500.00
05/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2011	OTH1 On 03-November-11			Index Future	358.79	356.4630	358.7860	356.4630	0.00
05/10/2011	OTH1 On 02-February-12			Index Future	363.94	361.5800	363.9350	361.5800	0.00
05/10/2011	R157 On 03-November-11			Bond Future	6.85	123.6633	6.8460	123.6633	15,695.00
05/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5176	5	5176	5	0.00
05/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5355	5	5355	5	0.00
05/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	4997	4	4997	4	0.00
05/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	169	0	169	0	1,200.00
05/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	907	1	907	1	400.00
05/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1174	1	1174	1	0.00
05/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2651	2	2651	2	0.00
05/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	20	0	20	0	1,200.00
05/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	216	0	216	0	400.00
05/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	325	1	325	1	0.00
05/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
05/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1297	2	1297	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R157 On 02-February-12			Bond Future	6.94	125.4369	6.9380	125.4369	0.00
05/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5437	5	5437	5	0.00
05/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5596	5	5596	5	0.00
05/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5279	5	5279	5	0.00
05/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	664	1	664	1	0.00
05/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	209	0	209	0	130.00
05/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1459	1	1459	1	0.00
05/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1064	1	1064	1	130.00
05/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	2046	2	2046	2	130.00
05/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3584	4	3584	4	0.00
05/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	80	0	80	0	0.00
05/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	63	0	63	0	0.00
05/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	71	0	71	0	0.00
05/10/2011	R157 On 03-May-12			Bond Future	7.01	120.6061	7.0130	120.6061	0.00
05/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4307	4	4307	4	0.00
05/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4173	4	4173	4	0.00
05/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4442	4	4442	4	0.00
05/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	302	0	302	0	0.00
05/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	348	0	348	0	0.00
05/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	325	0	325	0	0.00
05/10/2011	R157 On 02-August-12			Bond Future	7.07	122.4032	7.0740	122.4032	0.00
05/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3608	3	3608	3	0.00
05/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3718	3	3718	3	0.00
05/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3499	3	3499	3	0.00
05/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	869	1	869	1	0.00
05/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	792	1	792	1	0.00
05/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	830	1	830	1	0.00
05/10/2011	R186 On 03-November-11			Bond Future	8.55	119.4382	8.5460	119.4382	30,167.00
05/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	4496	4	4496	4	0.00
05/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4875	4	4875	4	0.00
05/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4126	3	4126	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2770	2	2770	2	0.00
05/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	325	0	325	0	1,275.00
05/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	890	1	890	1	425.00
05/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1674	1	1674	1	0.00
05/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	5262	4	5262	4	0.00
05/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	502	0	502	0	0.00
05/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	67	0	67	0	250.00
05/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	201	0	201	0	0.00
05/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	5494	6	5494	6	250.00
05/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	3816	5	3816	5	250.00
05/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	226	0	226	0	1,275.00
05/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	7385	8	7385	8	0.00
05/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	1636	2	1636	2	425.00
05/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	2751	3	2751	3	0.00
05/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	4623	5	4623	5	0.00
05/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	422	1	422	1	0.00
05/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	878	1	878	1	0.00
05/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	281	0	281	0	0.00
05/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	346	1	346	1	0.00
05/10/2011	R186 On 02-February-12			Bond Future	8.63	115.8576	8.6310	115.8576	2,501.00
05/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	5466	5	5466	5	0.00
05/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5755	5	5755	5	0.00
05/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5184	5	5184	5	0.00
05/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	815	1	815	1	6,000.00
05/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	59	0	59	0	6,000.00
05/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	33175	32	33175	32	0.00
05/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	104949	104	104949	104	0.00
05/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1331	1	1331	1	100.00
05/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	7358	8	7358	8	0.00
05/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	19426	20	19426	20	0.00
05/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2301	3	2301	3	0.00

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05/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	9355	10	9355	10	0.00
05/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1989	2	1989	2	0.00
05/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2140	3	2140	3	100.00
05/10/2011	R186 On 03-May-12			Bond Future	8.71	117.6039	8.7110	117.6039	0.00
05/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6240	6	6240	6	0.00
05/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	6498	6	6498	6	0.00
05/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	5986	5	5986	5	0.00
05/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3856	4	3856	4	0.00
05/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3494	4	3494	4	0.00
05/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3671	4	3671	4	0.00
05/10/2011	R186 On 02-August-12			Bond Future	8.79	114.1521	8.7860	114.1521	0.00
05/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5492	5	5492	5	0.00
05/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5275	5	5275	5	0.00
05/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5714	5	5714	5	0.00
05/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5590	6	5590	6	0.00
05/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	6042	7	6042	7	0.00
05/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5812	6	5812	6	0.00
05/10/2011	R189 On 03-November-11			Bond Future	214.22	214.3146	214.2166	214.3146	0.00
05/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2217	2	2217	2	0.00
05/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2167	2	2167	2	0.00
05/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2267	2	2267	2	0.00
05/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R197 On 03-November-11			Bond Future	241.99	241.7360	241.9939	241.7360	183.00
05/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3494	3	3494	3	0.00
05/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3544	3	3544	3	0.00
05/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3444	3	3444	3	0.00
05/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R201 On 03-November-11			Bond Future	6.46	109.3068	6.4580	109.3068	3,084.00
05/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4349	4	4349	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
05/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4486	4	4486	4	0.00
05/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4211	4	4211	4	0.00
05/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R201 On 02-February-12			Bond Future	6.52	106.4683	6.5210	106.4683	0.00
05/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4501	4	4501	4	0.00
05/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4626	4	4626	4	0.00
05/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4375	4	4375	4	0.00
05/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	5	0	0.00
05/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	3	0	0.00
05/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	5	0	5	0	0.00
05/10/2011	R201 On 03-May-12			Bond Future	6.57	108.0696	6.5660	108.0696	0.00
05/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3004	3	3004	3	0.00
05/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2900	3	2900	3	0.00
05/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3108	3	3108	3	0.00
05/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	138	0	138	0	0.00
05/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	167	0	167	0	0.00
05/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	153	0	153	0	0.00
05/10/2011	R201 On 02-August-12			Bond Future	6.59	105.3506	6.5920	105.3506	0.00
05/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2336	2	2336	2	0.00
05/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2423	2	2423	2	0.00
05/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2251	2	2251	2	0.00
05/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	361	0	361	0	0.00
05/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	316	0	316	0	0.00
05/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	337	0	337	0	0.00
05/10/2011	R202 On 03-November-11			Bond Future	178.37	178.6212	178.3653	178.6212	32,686.00
05/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	177865	178	177865	178	0.00
05/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	177815	178	177815	178	0.00
05/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	177915	178	177915	178	0.00
05/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

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05/10/2011	R202 On 02-February-12			Bond Future	178.26	178.5219	178.2623	178.5219	0.00
05/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	1262	2	1262	2	0.00
05/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	1312	2	1312	2	0.00
05/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	1212	1	1212	1	0.00
05/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R203 On 03-November-11			Bond Future	7.69	103.2336	7.6860	103.2336	2,109.00
05/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3775	3	3775	3	0.00
05/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	3557	3	3557	3	0.00
05/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3995	3	3995	3	0.00
05/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	16	0	16	0	0.00
05/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	29	0	29	0	0.00
05/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	21	0	21	0	0.00
05/10/2011	R203 On 02-February-12			Bond Future	7.79	104.7164	7.7940	104.7164	0.00
05/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4614	4	4614	4	0.00
05/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4435	4	4435	4	0.00
05/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4795	4	4795	4	0.00
05/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	363	0	363	0	0.00
05/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	433	1	433	1	0.00
05/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	397	1	397	1	0.00
05/10/2011	R203 On 03-May-12			Bond Future	7.89	102.1317	7.8910	102.1317	0.00
05/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4549	4	4549	4	0.00
05/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4706	4	4706	4	0.00
05/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4395	4	4395	4	0.00
05/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	956	1	956	1	0.00
05/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	852	1	852	1	0.00
05/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	903	1	903	1	0.00
05/10/2011	R203 On 02-August-12			Bond Future	7.98	103.7262	7.9820	103.7262	0.00
05/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3932	4	3932	4	0.00
05/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4062	4	4062	4	0.00
05/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3804	3	3804	3	0.00
05/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1881	2	1881	2	0.00

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05/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1734	2	1734	2	0.00
05/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1807	2	1807	2	0.00
05/10/2011	R204 On 03-November-11			Bond Future	7.95	102.6937	7.9510	102.6937	3,163.00
05/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4204	4	4204	4	0.00
05/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	4451	4	4451	4	0.00
05/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3959	3	3959	3	0.00
05/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	38	0	38	0	0.00
05/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	21	0	21	0	0.00
05/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	28	0	28	0	0.00
05/10/2011	R204 On 02-February-12			Bond Future	8.05	100.1380	8.0520	100.1380	0.00
05/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5183	5	5183	5	0.00
05/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5390	5	5390	5	0.00
05/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4978	4	4978	4	0.00
05/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	449	1	449	1	0.00
05/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	373	0	373	0	0.00
05/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	410	1	410	1	0.00
05/10/2011	R204 On 03-May-12			Bond Future	8.15	101.6480	8.1480	101.6480	0.00
05/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4309	4	4309	4	0.00
05/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4144	4	4144	4	0.00
05/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4483	4	4483	4	0.00
05/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1277	1	1277	1	0.00
05/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1422	2	1422	2	0.00
05/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1345	2	1345	2	0.00
05/10/2011	R204 On 02-August-12			Bond Future	8.24	99.2033	8.2390	99.2033	0.00
05/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3744	3	3744	3	0.00
05/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3607	3	3607	3	0.00
05/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3884	4	3884	4	0.00
05/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2391	3	2391	3	0.00
05/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2591	3	2591	3	0.00
05/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2489	3	2489	3	0.00
05/10/2011	R206 On 03-November-11			Bond Future	6.15	104.7891	6.1510	104.7891	12,577.00
05/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3216	3	3216	3	0.00
05/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3117	3	3117	3	0.00

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05/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3315	3	3315	3	0.00
05/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R206 On 02-February-12			Bond Future	6.20	102.5308	6.1950	102.5308	0.00
05/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3236	3	3236	3	0.00
05/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3149	3	3149	3	0.00
05/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3323	3	3323	3	0.00
05/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	5	0	0.00
05/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	6	0	6	0	0.00
05/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	6	0	6	0	0.00
05/10/2011	R206 On 03-May-12			Bond Future	6.22	104.0742	6.2160	104.0742	0.00
05/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2170	2	2170	2	0.00
05/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2237	2	2237	2	0.00
05/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2104	2	2104	2	0.00
05/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	153	0	153	0	0.00
05/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	130	0	130	0	0.00
05/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	141	0	141	0	0.00
05/10/2011	R206 On 02-August-12			Bond Future	6.20	101.9367	6.1960	101.9367	0.00
05/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1712	1	1712	1	0.00
05/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1763	2	1763	2	0.00
05/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1660	1	1660	1	0.00
05/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	294	0	294	0	0.00
05/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	263	0	263	0	0.00
05/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	279	0	279	0	0.00
05/10/2011	R207 On 03-November-11			Bond Future	8.18	96.2095	8.1800	96.2095	8,999.00
05/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3280	3	3280	3	0.00
05/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3528	3	3528	3	0.00
05/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3037	3	3037	3	0.00
05/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	367	0	367	0	2,000.00
05/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	884	1	884	1	0.00
05/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1523	1	1523	1	0.00
05/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	14	0	14	0	900.00

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05/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	447	0	447	0	0.00
05/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1713	1	1713	1	0.00
05/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	191	0	191	0	300.00
05/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1765	2	1765	2	300.00
05/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	474	1	474	1	900.00
05/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	2673	3	2673	3	0.00
05/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	564	1	564	1	2,000.00
05/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5182	6	5182	6	0.00
05/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1055	1	1055	1	2,000.00
05/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	141	0	141	0	0.00
05/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1974	2	1974	2	0.00
05/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	88	0	88	0	0.00
05/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	111	0	111	0	0.00
05/10/2011	R207 On 02-February-12			Bond Future	8.28	93.9502	8.2790	93.9502	0.00
05/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4598	4	4598	4	0.00
05/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4802	4	4802	4	0.00
05/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4398	4	4398	4	0.00
05/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	784	1	784	1	0.00
05/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	664	1	664	1	0.00
05/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	722	1	722	1	0.00
05/10/2011	R207 On 03-May-12			Bond Future	8.37	95.3661	8.3740	95.3661	0.00
05/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3962	4	3962	4	0.00
05/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3796	3	3796	3	0.00
05/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4125	4	4125	4	0.00
05/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1874	2	1874	2	0.00
05/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2067	2	2067	2	0.00
05/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1972	2	1972	2	0.00
05/10/2011	R207 On 02-August-12			Bond Future	8.47	93.2164	8.4660	93.2164	0.00
05/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4104	4	4104	4	0.00
05/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3956	4	3956	4	0.00
05/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4254	4	4254	4	0.00
05/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2534	3	2534	3	0.00
05/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2747	3	2747	3	0.00

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05/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2639	3	2639	3	0.00
05/10/2011	R208 On 03-November-11			Bond Future	8.21	90.6964	8.2120	90.6964	7,097.00
05/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3328	3	3328	3	0.00
05/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3589	3	3589	3	0.00
05/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3072	3	3072	3	0.00
05/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	411	0	411	0	1,995.00
05/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4121	4	4121	4	0.00
05/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	988	1	988	1	665.00
05/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1692	1	1692	1	0.00
05/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	561	1	561	1	665.00
05/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	68	0	68	0	1,995.00
05/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1061	1	1061	1	0.00
05/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	173	0	173	0	0.00
05/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2018	2	2018	2	0.00
05/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	110	0	110	0	0.00
05/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	139	0	139	0	0.00
05/10/2011	R208 On 02-February-12			Bond Future	8.30	91.9961	8.3020	91.9961	0.00
05/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4832	4	4832	4	0.00
05/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4619	4	4619	4	0.00
05/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5049	5	5049	5	0.00
05/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	755	1	755	1	0.00
05/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	884	1	884	1	0.00
05/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	817	1	817	1	0.00
05/10/2011	R208 On 03-May-12			Bond Future	8.39	89.9874	8.3870	89.9874	0.00
05/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5023	5	5023	5	0.00
05/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5215	5	5215	5	0.00
05/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4834	4	4834	4	0.00
05/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1653	2	1653	2	0.00
05/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1484	2	1484	2	0.00
05/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1567	2	1567	2	0.00
05/10/2011	R208 On 02-August-12			Bond Future	8.47	91.3951	8.4670	91.3951	0.00
05/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4400	4	4400	4	0.00
05/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4564	4	4564	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
05/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4237	4	4237	4	0.00
05/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2934	3	2934	3	0.00
05/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2710	3	2710	3	0.00
05/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2821	3	2821	3	0.00
05/10/2011	R209 On 03-November-11			Bond Future	8.90	73.7055	8.9020	73.7055	1,374.00
05/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	897	1	897	1	0.00
05/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1050	1	1050	1	0.00
05/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	760	1	760	1	0.00
05/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2358	3	2358	3	0.00
05/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1850	2	1850	2	0.00
05/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2094	3	2094	3	0.00
05/10/2011	R209 On 02-February-12			Bond Future	8.98	74.7583	8.9750	74.7583	0.00
05/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3129	3	3129	3	0.00
05/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3326	3	3326	3	0.00
05/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2939	3	2939	3	0.00
05/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3131	4	3131	4	0.00
05/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2754	3	2754	3	0.00
05/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2938	3	2938	3	0.00
05/10/2011	R209 On 03-May-12			Bond Future	9.04	72.7396	9.0430	72.7396	0.00
05/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3823	3	3823	3	0.00
05/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3642	3	3642	3	0.00
05/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4010	4	4010	4	0.00
05/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3957	4	3957	4	0.00
05/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4352	5	4352	5	0.00
05/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4150	5	4150	5	0.00
05/10/2011	R209 On 02-August-12			Bond Future	9.11	73.8786	9.1080	73.8786	0.00
05/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5399	5	5399	5	0.00
05/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5206	5	5206	5	0.00
05/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5595	5	5595	5	0.00
05/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4181	5	4181	5	0.00
05/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4523	5	4523	5	0.00
05/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4349	5	4349	5	0.00
05/10/2011	R210 On 03-November-11			Bond Future	132.73	132.7089	132.7287	132.7089	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1729	2	1729	2	0.00
05/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	1679	2	1679	2	0.00
05/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1779	2	1779	2	0.00
05/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On 03-November-11			Bond Future	112.97	112.9652	112.9717	112.9652	529.00
05/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111722	112	111722	112	0.00
05/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111672	112	111672	112	0.00
05/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111772	112	111772	112	0.00
05/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On 02-February-12			Bond Future	113.26	113.2489	113.2554	113.2489	0.00
05/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2755	3	2755	3	0.00
05/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2805	3	2805	3	0.00
05/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2705	3	2705	3	0.00
05/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On 03-November-11			Bond Future	109.72	109.7079	109.7233	109.7079	2,667.00
05/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107223	107	107223	107	0.00
05/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107173	107	107173	107	0.00
05/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107273	107	107273	107	0.00
05/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On 02-February-12			Bond Future	109.83	109.8143	109.8299	109.8143	0.00
05/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1330	1	1330	1	0.00
05/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1280	1	1280	1	0.00
05/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1380	1	1380	1	0.00
05/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	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
05/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-November-11			Bond Future	8.93	83.1228	8.9260	83.1228	0.00
05/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	1815	2	1815	2	0.00
05/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1004	2	1004	2	0.00
05/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	1408	2	1408	2	0.00
05/10/2011	R213 On 02-February-12			Bond Future	9.01	84.3185	9.0100	84.3185	0.00
05/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	310	0	310	0	0.00
05/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	468	1	468	1	0.00
05/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	78	1	78	1	0.00
05/10/2011	R213 On 03-May-12			Bond Future	9.08	82.0460	9.0840	82.0460	0.00
05/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	1258	1	1258	1	0.00
05/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	1631	1	1631	1	0.00
05/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	882	0	882	0	0.00
05/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-August-12			Bond Future	9.15	83.3265	9.1540	83.3265	0.00
05/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	721	0	721	0	0.00
05/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1093	0	1093	0	0.00
05/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	347	0	347	0	0.00
05/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
05/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
05/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
05/10/2011	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
05/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
05/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
05/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
05/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
05/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
05/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
05/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
05/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
05/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
05/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
06/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	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
06/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	AL7T On 03-November-11			Index Future	398.75	398.9960	398.7510	398.9960	16.00
06/10/2011	AL7T On 02-February-12			Index Future	404.47	404.7230	404.4730	404.7230	0.00
06/10/2011	ALBI On 03-November-11			Index Future	365.48	365.6020	365.4770	365.6020	1,692.00
06/10/2011	ALBI On 02-February-12			Index Future	370.72	370.8490	370.7220	370.8490	0.00
06/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	CAAG On 24-October-11			Can-Do Future	8.01	8.0416	8.0110	8.0416	0.00
06/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1312	1	1312	1	0.00
06/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1262	1	1262	1	0.00
06/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1361	1	1361	1	0.00
06/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1013	1	1013	1	14,286.00
06/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	625	1	625	1	6,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	48	0	48	0	11,429.00
06/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	77	0	77	0	11,765.00
06/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	30	0	30	0	11,111.00
06/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1019	1	1019	1	0.00
06/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	566	1	566	1	0.00
06/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	787	1	787	1	0.00
06/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	14	0	14	0	0.00
06/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
06/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	2	0	2	0	0.00
06/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	1	0	1	0	0.00
06/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	1	0	1	0	0.00
06/10/2011	CAAJ On 20-October-11			Any day expiry	8.01	8.0363	8.0064	8.0363	0.00
06/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	328	0	328	0	0.00
06/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	295	0	295	0	0.00
06/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	363	0	363	0	0.00
06/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	57	0	57	0	0.00
06/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	89	0	89	0	0.00
06/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	72	0	72	0	0.00
06/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0700	0.0679	0.0700	12,659.00
06/10/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0943	0.0918	0.0943	18,519.00
06/10/2011	CAAM On 19-December-11			Can-Do Future	0.14	0.1366	0.1350	0.1366	12,423.00
06/10/2011	CAAN On 30-March-12			Can-Do Future	0.46	0.4736	0.4647	0.4736	100,000.00
06/10/2011	CAAO On 30-March-12			Can-Do Future	0.15	0.1418	0.1497	0.1418	100,000.00
06/10/2011	CAAP On 19-December-11			Can-Do Future	0.15	0.1539	0.1534	0.1539	12,346.00
06/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
06/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
06/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	GOVI On 03-November-11			GOVI	366.77	366.8110	366.7670	366.8110	163.00
06/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	97670	10	97670	10	0.00
06/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	97570	10	97570	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	97770	10	97770	10	0.00
06/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 02-February-12			GOVI	372.03	372.0760	372.0300	372.0760	0.00
06/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	30300	3	30300	3	0.00
06/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	30200	3	30200	3	0.00
06/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	30400	3	30400	3	0.00
06/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
06/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2011	IGOV On 03-November-11			Index Future	160.09	160.3690	160.0910	160.3690	85.00
06/10/2011	IGOV On 02-February-12			Index Future	162.39	162.6710	162.3890	162.6710	0.00
06/10/2011	ILBI On 02-February-12			Index Future	440.88	440.8800	440.8800	440.8800	88.00
06/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.56	94.4500	5.5600	94.4500	1,000.00
06/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.48	94.5300	5.4800	94.5300	1,700.00
06/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.37	94.6400	5.3700	94.6400	5,541.00
06/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.33	94.6800	5.3300	94.6800	0.00
06/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	0.00
06/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.24	94.7600	5.2400	94.7600	1,340.00
06/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	2,890.00
06/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.34	94.6200	5.3400	94.6200	44,760.00
06/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.51	94.4300	5.5100	94.4300	990.00
06/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.77	94.1700	5.7700	94.1700	790.00
06/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.06	93.8700	6.0600	93.8700	1,250.00
06/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.36	93.5800	6.3600	93.5800	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2011	OTH1 On 03-November-11			Index Future	358.24	358.7860	358.2430	358.7860	0.00
06/10/2011	OTH1 On 02-February-12			Index Future	363.38	363.9350	363.3840	363.9350	0.00
06/10/2011	R157 On 03-November-11			Bond Future	6.82	124.1772	6.8240	124.1772	15,680.00
06/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5259	5	5259	5	0.00
06/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5438	5	5438	5	0.00
06/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5080	5	5080	5	0.00
06/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	180	0	180	0	1,200.00
06/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	954	1	954	1	400.00
06/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1229	1	1229	1	0.00
06/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2730	3	2730	3	0.00
06/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	16	0	16	0	1,200.00
06/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	188	0	188	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	289	0	289	0	0.00
06/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1225	1	1225	1	0.00
06/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R157 On 02-February-12			Bond Future	6.91	125.9588	6.9140	125.9588	0.00
06/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5517	5	5517	5	0.00
06/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5676	6	5676	6	0.00
06/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5358	5	5358	5	0.00
06/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	688	1	688	1	0.00
06/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	218	0	218	0	130.00
06/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1501	1	1501	1	0.00
06/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1021	1	1021	1	130.00
06/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1985	2	1985	2	130.00
06/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3508	4	3508	4	0.00
06/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	74	0	74	0	0.00
06/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	58	0	58	0	0.00
06/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	66	0	66	0	0.00
06/10/2011	R157 On 03-May-12			Bond Future	6.99	121.0459	6.9870	121.0459	0.00
06/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4377	4	4377	4	0.00
06/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4242	4	4242	4	0.00
06/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4513	4	4513	4	0.00
06/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	288	0	288	0	0.00
06/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	332	0	332	0	0.00
06/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	309	0	309	0	0.00
06/10/2011	R157 On 02-August-12			Bond Future	7.05	122.9408	7.0470	122.9408	0.00
06/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3665	4	3665	4	0.00
06/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3776	4	3776	4	0.00
06/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3556	3	3556	3	0.00
06/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	844	1	844	1	0.00
06/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	768	1	768	1	0.00
06/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	805	1	805	1	0.00
06/10/2011	R186 On 03-November-11			Bond Future	8.54	120.4085	8.5350	120.4085	30,166.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	4567	4	4567	4	0.00
06/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4950	5	4950	5	0.00
06/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4192	4	4192	4	0.00
06/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2816	3	2816	3	0.00
06/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	324	0	324	0	1,275.00
06/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	898	1	898	1	425.00
06/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1698	2	1698	2	0.00
06/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	5341	5	5341	5	0.00
06/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	503	1	503	1	0.00
06/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	65	0	65	0	250.00
06/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	199	0	199	0	0.00
06/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	5388	5	5388	5	250.00
06/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	3714	4	3714	4	250.00
06/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	202	0	202	0	1,275.00
06/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	7280	7	7280	7	0.00
06/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	1557	2	1557	2	425.00
06/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	2656	3	2656	3	0.00
06/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	4518	5	4518	5	0.00
06/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	385	0	385	0	0.00
06/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	821	1	821	1	0.00
06/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	252	0	252	0	0.00
06/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	313	0	313	0	0.00
06/10/2011	R186 On 02-February-12			Bond Future	8.62	116.8457	8.6200	116.8457	2,501.00
06/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	5519	5	5519	5	0.00
06/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5810	6	5810	6	0.00
06/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5235	5	5235	5	0.00
06/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	824	1	824	1	6,000.00
06/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	60	0	60	0	6,000.00
06/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	33276	33	33276	33	0.00
06/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	105051	105	105051	105	0.00
06/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1346	1	1346	1	100.00
06/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R186 On 02-February-12	98.00	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
06/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	7272	7	7272	7	0.00
06/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	19325	19	19325	19	0.00
06/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2250	2	2250	2	0.00
06/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	9263	9	9263	9	0.00
06/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1943	2	1943	2	0.00
06/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2092	2	2092	2	100.00
06/10/2011	R186 On 03-May-12			Bond Future	8.70	118.6005	8.6990	118.6005	0.00
06/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6294	6	6294	6	0.00
06/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	6554	6	6554	6	0.00
06/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6039	6	6039	6	0.00
06/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3800	4	3800	4	0.00
06/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3441	3	3441	3	0.00
06/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3617	4	3617	4	0.00
06/10/2011	R186 On 02-August-12			Bond Future	8.77	115.1657	8.7740	115.1657	0.00
06/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5538	5	5538	5	0.00
06/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5320	5	5320	5	0.00
06/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5761	6	5761	6	0.00
06/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5530	6	5530	6	0.00
06/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5980	6	5980	6	0.00
06/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5751	6	5751	6	0.00
06/10/2011	R189 On 03-November-11			Bond Future	214.43	214.2166	214.4285	214.2166	0.00
06/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2428	2	2428	2	0.00
06/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2378	2	2378	2	0.00
06/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2478	2	2478	2	0.00
06/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R197 On 03-November-11			Bond Future	241.78	241.9939	241.7821	241.9939	183.00
06/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3282	3	3282	3	0.00
06/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3332	4	3332	4	0.00
06/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3232	3	3232	3	0.00
06/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R201 On 03-November-11			Bond Future	6.44	109.7139	6.4370	109.7139	3,084.00
06/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4409	4	4409	4	0.00
06/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4547	4	4547	4	0.00
06/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4272	4	4272	4	0.00
06/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R201 On 02-February-12			Bond Future	6.50	106.8814	6.4980	106.8814	0.00
06/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4561	5	4561	5	0.00
06/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4687	5	4687	5	0.00
06/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4436	4	4436	4	0.00
06/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	5	0	0.00
06/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	3	0	0.00
06/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	3	0	3	0	0.00
06/10/2011	R201 On 03-May-12			Bond Future	6.54	108.4900	6.5400	108.4900	0.00
06/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3059	3	3059	3	0.00
06/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2955	3	2955	3	0.00
06/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3164	3	3164	3	0.00
06/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	131	0	131	0	0.00
06/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	158	0	158	0	0.00
06/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	144	0	144	0	0.00
06/10/2011	R201 On 02-August-12			Bond Future	6.56	105.7773	6.5640	105.7773	0.00
06/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2384	2	2384	2	0.00
06/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2471	2	2471	2	0.00
06/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2298	2	2298	2	0.00
06/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	346	0	346	0	0.00
06/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	301	0	301	0	0.00
06/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	323	0	323	0	0.00
06/10/2011	R202 On 03-November-11			Bond Future	177.25	178.3653	177.2511	178.3653	32,686.00
06/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	176751	178	176751	178	0.00
06/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	176701	178	176701	178	0.00
06/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	176801	178	176801	178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 02-February-12			Bond Future	177.13	178.2623	177.1316	178.2623	0.00
06/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	132	1	132	1	0.00
06/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	182	1	182	1	0.00
06/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	82	1	82	1	0.00
06/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R203 On 03-November-11			Bond Future	7.69	103.8261	7.6900	103.8261	2,109.00
06/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3755	4	3755	4	0.00
06/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	3536	4	3536	4	0.00
06/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3975	4	3975	4	0.00
06/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	15	0	15	0	0.00
06/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	26	0	26	0	0.00
06/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	20	0	20	0	0.00
06/10/2011	R203 On 02-February-12			Bond Future	7.80	105.3119	7.7980	105.3119	0.00
06/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4594	5	4594	5	0.00
06/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4416	4	4416	4	0.00
06/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4775	5	4775	5	0.00
06/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	361	0	361	0	0.00
06/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	432	0	432	0	0.00
06/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	395	0	395	0	0.00
06/10/2011	R203 On 03-May-12			Bond Future	7.90	102.7373	7.8950	102.7373	0.00
06/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4532	5	4532	5	0.00
06/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4688	5	4688	5	0.00
06/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4378	4	4378	4	0.00
06/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	957	1	957	1	0.00
06/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	852	1	852	1	0.00
06/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	903	1	903	1	0.00
06/10/2011	R203 On 02-August-12			Bond Future	7.99	104.3433	7.9870	104.3433	0.00
06/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3914	4	3914	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
06/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4044	4	4044	4	0.00
06/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3787	4	3787	4	0.00
06/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1885	2	1885	2	0.00
06/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1737	2	1737	2	0.00
06/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1809	2	1809	2	0.00
06/10/2011	R204 On 03-November-11			Bond Future	7.96	103.3085	7.9600	103.3085	3,163.00
06/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4155	4	4155	4	0.00
06/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	4402	4	4402	4	0.00
06/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3909	4	3909	4	0.00
06/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	36	0	36	0	0.00
06/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	20	0	20	0	0.00
06/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	27	0	27	0	0.00
06/10/2011	R204 On 02-February-12			Bond Future	8.06	100.7636	8.0620	100.7636	0.00
06/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5134	5	5134	5	0.00
06/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5341	5	5341	5	0.00
06/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4929	5	4929	5	0.00
06/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	452	0	452	0	0.00
06/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	376	0	376	0	0.00
06/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	413	0	413	0	0.00
06/10/2011	R204 On 03-May-12			Bond Future	8.16	102.2777	8.1580	102.2777	0.00
06/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4269	4	4269	4	0.00
06/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4105	4	4105	4	0.00
06/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4442	4	4442	4	0.00
06/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1286	1	1286	1	0.00
06/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1433	1	1433	1	0.00
06/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1355	1	1355	1	0.00
06/10/2011	R204 On 02-August-12			Bond Future	8.25	99.8454	8.2500	99.8454	0.00
06/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3708	4	3708	4	0.00
06/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3572	4	3572	4	0.00
06/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3847	4	3847	4	0.00
06/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2407	2	2407	2	0.00
06/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2609	3	2609	3	0.00
06/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2506	2	2506	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R206 On 03-November-11			Bond Future	6.12	105.0698	6.1240	105.0698	12,577.00
06/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3272	3	3272	3	0.00
06/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3173	3	3173	3	0.00
06/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3370	3	3370	3	0.00
06/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	1	0	0.00
06/10/2011	R206 On 02-February-12			Bond Future	6.17	102.8153	6.1650	102.8153	0.00
06/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3290	3	3290	3	0.00
06/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3203	3	3203	3	0.00
06/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3377	3	3377	3	0.00
06/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	4	0	4	0	0.00
06/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	5	0	5	0	0.00
06/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	5	0	5	0	0.00
06/10/2011	R206 On 03-May-12			Bond Future	6.18	104.3619	6.1810	104.3619	0.00
06/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2217	2	2217	2	0.00
06/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2285	2	2285	2	0.00
06/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2151	2	2151	2	0.00
06/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	144	0	144	0	0.00
06/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	122	0	122	0	0.00
06/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	132	0	132	0	0.00
06/10/2011	R206 On 02-August-12			Bond Future	6.16	102.2299	6.1560	102.2299	0.00
06/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1753	2	1753	2	0.00
06/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1805	2	1805	2	0.00
06/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1701	2	1701	2	0.00
06/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	281	0	281	0	0.00
06/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	250	0	250	0	0.00
06/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	265	0	265	0	0.00
06/10/2011	R207 On 03-November-11			Bond Future	8.19	96.7978	8.1890	96.7978	8,999.00
06/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3227	3	3227	3	0.00
06/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3475	4	3475	4	0.00
06/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	2983	3	2983	3	0.00
06/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	341	0	341	0	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
06/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	843	1	843	1	0.00
06/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1474	2	1474	2	0.00
06/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	12	0	12	0	900.00
06/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	417	0	417	0	0.00
06/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1662	2	1662	2	0.00
06/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	174	0	174	0	300.00
06/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1786	2	1786	2	300.00
06/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	474	0	474	0	900.00
06/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	2707	3	2707	3	0.00
06/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	566	1	566	1	2,000.00
06/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5231	5	5231	5	0.00
06/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1065	1	1065	1	2,000.00
06/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	138	0	138	0	0.00
06/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1999	2	1999	2	0.00
06/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	86	0	86	0	0.00
06/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	109	0	109	0	0.00
06/10/2011	R207 On 02-February-12			Bond Future	8.29	94.5495	8.2880	94.5495	0.00
06/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4553	5	4553	5	0.00
06/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4756	5	4756	5	0.00
06/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4353	4	4353	4	0.00
06/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	789	1	789	1	0.00
06/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	668	1	668	1	0.00
06/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	726	1	726	1	0.00
06/10/2011	R207 On 03-May-12			Bond Future	8.38	95.9752	8.3840	95.9752	0.00
06/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3922	4	3922	4	0.00
06/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3757	4	3757	4	0.00
06/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4085	4	4085	4	0.00
06/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1888	2	1888	2	0.00
06/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2082	2	2082	2	0.00
06/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1985	2	1985	2	0.00
06/10/2011	R207 On 02-August-12			Bond Future	8.48	93.8339	8.4760	93.8339	0.00
06/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4068	4	4068	4	0.00
06/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3921	4	3921	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
06/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4217	4	4217	4	0.00
06/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2549	3	2549	3	0.00
06/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2764	3	2764	3	0.00
06/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2655	3	2655	3	0.00
06/10/2011	R208 On 03-November-11			Bond Future	8.23	91.2643	8.2260	91.2643	7,097.00
06/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3244	3	3244	3	0.00
06/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3504	4	3504	4	0.00
06/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	2989	3	2989	3	0.00
06/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	375	0	375	0	1,995.00
06/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4036	4	4036	4	0.00
06/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	929	1	929	1	665.00
06/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1619	2	1619	2	0.00
06/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	573	1	573	1	665.00
06/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	68	0	68	0	1,995.00
06/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1087	1	1087	1	0.00
06/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	175	0	175	0	0.00
06/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2067	2	2067	2	0.00
06/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	110	0	110	0	0.00
06/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	139	0	139	0	0.00
06/10/2011	R208 On 02-February-12			Bond Future	8.32	92.5740	8.3170	92.5740	0.00
06/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4757	5	4757	5	0.00
06/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4545	5	4545	5	0.00
06/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	4972	5	4972	5	0.00
06/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	767	1	767	1	0.00
06/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	899	1	899	1	0.00
06/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	831	1	831	1	0.00
06/10/2011	R208 On 03-May-12			Bond Future	8.40	90.5687	8.4020	90.5687	0.00
06/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	4957	5	4957	5	0.00
06/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5148	5	5148	5	0.00
06/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4768	5	4768	5	0.00
06/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1674	2	1674	2	0.00
06/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1504	1	1504	1	0.00
06/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1588	2	1588	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R208 On 02-August-12			Bond Future	8.48	91.9850	8.4830	91.9850	0.00
06/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4341	4	4341	4	0.00
06/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4504	5	4504	5	0.00
06/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4180	4	4180	4	0.00
06/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2968	3	2968	3	0.00
06/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2740	3	2740	3	0.00
06/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2852	3	2852	3	0.00
06/10/2011	R209 On 03-November-11			Bond Future	8.93	74.4231	8.9320	74.4231	1,374.00
06/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	790	1	790	1	0.00
06/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	932	1	932	1	0.00
06/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	663	1	663	1	0.00
06/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2494	2	2494	2	0.00
06/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1965	2	1965	2	0.00
06/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2220	2	2220	2	0.00
06/10/2011	R209 On 02-February-12			Bond Future	9.01	75.4889	9.0050	75.4889	0.00
06/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2996	3	2996	3	0.00
06/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3188	3	3188	3	0.00
06/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2811	3	2811	3	0.00
06/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3233	3	3233	3	0.00
06/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2846	3	2846	3	0.00
06/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	3034	3	3034	3	0.00
06/10/2011	R209 On 03-May-12			Bond Future	9.07	73.4832	9.0740	73.4832	0.00
06/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3694	4	3694	4	0.00
06/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3517	4	3517	4	0.00
06/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3877	4	3877	4	0.00
06/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	4058	4	4058	4	0.00
06/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4461	4	4461	4	0.00
06/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4255	4	4255	4	0.00
06/10/2011	R209 On 02-August-12			Bond Future	9.14	74.6281	9.1400	74.6281	0.00
06/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5257	5	5257	5	0.00
06/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5067	5	5067	5	0.00
06/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5450	6	5450	6	0.00
06/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4275	4	4275	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
06/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4623	5	4623	5	0.00
06/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4446	4	4446	4	0.00
06/10/2011	R210 On 03-November-11			Bond Future	132.03	132.7287	132.0298	132.7287	750.00
06/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1030	2	1030	2	0.00
06/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	980	2	980	2	0.00
06/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1080	2	1080	2	0.00
06/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 03-November-11			Bond Future	113.14	112.9717	113.1419	112.9717	529.00
06/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111892	112	111892	112	0.00
06/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111842	112	111842	112	0.00
06/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111942	112	111942	112	0.00
06/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 02-February-12			Bond Future	113.43	113.2554	113.4279	113.2554	0.00
06/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2928	3	2928	3	0.00
06/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2978	3	2978	3	0.00
06/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2878	3	2878	3	0.00
06/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 03-November-11			Bond Future	109.73	109.7233	109.7286	109.7233	2,667.00
06/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107229	107	107229	107	0.00
06/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107179	107	107179	107	0.00
06/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107279	107	107279	107	0.00
06/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 02-February-12			Bond Future	109.84	109.8299	109.8350	109.8299	0.00
06/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1335	1	1335	1	0.00
06/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1285	1	1285	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
06/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1385	1	1385	1	0.00
06/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-November-11			Bond Future	8.99	83.7355	8.9850	83.7355	0.00
06/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	2279	2	2279	2	0.00
06/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1469	1	1469	1	0.00
06/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	1872	1	1872	1	0.00
06/10/2011	R213 On 02-February-12			Bond Future	9.07	84.9369	9.0710	84.9369	0.00
06/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	162	0	162	0	0.00
06/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	941	0	941	0	0.00
06/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	550	0	550	0	0.00
06/10/2011	R213 On 03-May-12			Bond Future	9.15	82.6785	9.1470	82.6785	0.00
06/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	777	1	777	1	0.00
06/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	1150	2	1150	2	0.00
06/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	401	1	401	1	0.00
06/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-August-12			Bond Future	9.22	83.9729	9.2200	83.9729	0.00
06/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	224	1	224	1	0.00
06/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	596	1	596	1	0.00
06/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	150	0	150	0	0.00
06/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00

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06/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
06/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
06/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
06/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
06/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
06/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
06/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
06/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
06/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
06/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
06/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
06/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
06/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
07/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	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
07/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	AL7T On 03-November-11			Index Future	400.83	398.7510	400.8300	398.7510	16.00
07/10/2011	AL7T On 02-February-12			Index Future	406.58	404.4730	406.5820	404.4730	0.00
07/10/2011	ALBI On 03-November-11			Index Future	367.31	365.4770	367.3100	365.4770	1,692.00
07/10/2011	ALBI On 02-February-12			Index Future	372.58	370.7220	372.5810	370.7220	0.00
07/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	CAAG On 24-October-11			Can-Do Future	7.88	8.0110	7.8844	8.0110	0.00
07/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1185	1	1185	1	0.00
07/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1135	1	1135	1	0.00

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07/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1235	1	1235	1	0.00
07/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	886	1	886	1	14,286.00
07/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	505	1	505	1	6,757.00
07/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	30	0	30	0	11,429.00
07/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	49	0	49	0	11,765.00
07/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	18	0	18	0	11,111.00
07/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1134	1	1134	1	0.00
07/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	665	1	665	1	0.00
07/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	896	1	896	1	0.00
07/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	21	0	21	0	0.00
07/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	1	0	1	0	0.00
07/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	2	0	2	0	0.00
07/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	1	0	1	0	0.00
07/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	1	0	1	0	0.00
07/10/2011	CAAJ On 20-October-11			Any day expiry	7.88	8.0064	7.8796	8.0064	0.00
07/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	232	0	232	0	0.00
07/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	205	0	205	0	0.00
07/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	261	0	261	0	0.00
07/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	81	0	81	0	0.00
07/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	125	0	125	0	0.00
07/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	102	0	102	0	0.00
07/10/2011	CAAK On 19-December-11			Can-Do Future	0.06	0.0679	0.0633	0.0679	12,659.00
07/10/2011	CAAL On 19-December-11			Can-Do Future	0.08	0.0918	0.0819	0.0918	18,519.00
07/10/2011	CAAM On 19-December-11			Can-Do Future	0.15	0.1350	0.1467	0.1350	12,423.00
07/10/2011	CAAN On 30-March-12			Can-Do Future	0.42	0.4647	0.4150	0.4647	100,000.00
07/10/2011	CAAO On 30-March-12			Can-Do Future	0.18	0.1497	0.1803	0.1497	100,000.00
07/10/2011	CAAP On 19-December-11			Can-Do Future	0.17	0.1534	0.1657	0.1534	12,346.00
07/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
07/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
07/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	GOVI On 03-November-11			GOVI	368.50	366.7670	368.5040	366.7670	163.00
07/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	115040	10	115040	10	0.00
07/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	114940	10	114940	10	0.00
07/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	115140	10	115140	10	0.00
07/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
07/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
07/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
07/10/2011	GOVI On 02-February-12			GOVI	373.79	372.0300	373.7920	372.0300	0.00
07/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	47920	3	47920	3	0.00
07/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	47820	3	47820	3	0.00
07/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	48020	3	48020	3	0.00
07/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
07/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
07/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
07/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2011	IGOV On 03-November-11			Index Future	160.05	160.0910	160.0490	160.0910	85.00
07/10/2011	IGOV On 02-February-12			Index Future	162.35	162.3890	162.3460	162.3890	0.00
07/10/2011	ILBI On 02-February-12			Index Future	440.88	440.8800	440.8800	440.8800	88.00
07/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.4400	5.5900	94.4400	1,000.00
07/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.43	94.5200	5.4300	94.5200	1,700.00
07/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.39	94.6300	5.3900	94.6300	5,541.00
07/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.35	94.6700	5.3500	94.6700	0.00
07/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.28	94.7400	5.2800	94.7400	0.00
07/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.26	94.7600	5.2600	94.7600	1,340.00
07/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.27	94.7500	5.2700	94.7500	2,890.00
07/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	44,760.00
07/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.52	94.4900	5.5200	94.4900	990.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.77	94.2300	5.7700	94.2300	790.00
07/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.06	93.9400	6.0600	93.9400	1,250.00
07/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.35	93.6400	6.3500	93.6400	500.00
07/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/10/2011	OTH1 On 03-November-11			Index Future	360.58	358.2430	360.5820	358.2430	0.00
07/10/2011	OTH1 On 02-February-12			Index Future	365.76	363.3840	365.7570	363.3840	0.00
07/10/2011	R157 On 03-November-11			Bond Future	6.75	124.2606	6.7520	124.2606	15,680.00
07/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5533	5	5533	5	0.00
07/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5712	5	5712	5	0.00
07/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5353	5	5353	5	0.00
07/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	243	0	243	0	1,200.00
07/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2996	3	2996	3	0.00
07/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1142	1	1142	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1441	1	1441	1	0.00
07/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	127	0	127	0	400.00
07/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	8	0	8	0	1,200.00
07/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	203	0	203	0	0.00
07/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1014	1	1014	1	0.00
07/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R157 On 02-February-12			Bond Future	6.84	126.0437	6.8360	126.0437	0.00
07/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5780	6	5780	6	0.00
07/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5940	6	5940	6	0.00
07/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5620	5	5620	5	0.00
07/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	782	1	782	1	0.00
07/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	257	0	257	0	130.00
07/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1657	2	1657	2	0.00
07/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	900	1	900	1	130.00
07/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1803	2	1803	2	130.00
07/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3271	4	3271	4	0.00
07/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	60	0	60	0	0.00
07/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	46	0	46	0	0.00
07/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	53	0	53	0	0.00
07/10/2011	R157 On 03-May-12			Bond Future	6.90	121.1314	6.9010	121.1314	0.00
07/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4619	4	4619	4	0.00
07/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4482	4	4482	4	0.00
07/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4758	5	4758	5	0.00
07/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	249	0	249	0	0.00
07/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	288	0	288	0	0.00
07/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	267	0	267	0	0.00
07/10/2011	R157 On 02-August-12			Bond Future	6.95	123.0230	6.9530	123.0230	0.00
07/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3876	4	3876	4	0.00
07/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3989	4	3989	4	0.00
07/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3763	4	3763	4	0.00
07/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	764	1	764	1	0.00

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07/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	694	1	694	1	0.00
07/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	729	1	729	1	0.00
07/10/2011	R186 On 03-November-11			Bond Future	8.45	120.5118	8.4490	120.5118	30,166.00
07/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	683	1	683	1	0.00
07/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	98	0	98	0	250.00
07/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	284	0	284	0	0.00
07/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	5265	5	5265	5	0.00
07/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	5667	5	5667	5	0.00
07/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4869	4	4869	4	0.00
07/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3383	3	3383	3	0.00
07/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	451	0	451	0	1,275.00
07/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1176	1	1176	1	425.00
07/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	2124	2	2124	2	0.00
07/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6074	5	6074	5	0.00
07/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	4661	5	4661	5	250.00
07/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	3082	4	3082	4	250.00
07/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	123	0	123	0	1,275.00
07/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	6501	7	6501	7	0.00
07/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	1171	2	1171	2	425.00
07/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	2121	3	2121	3	0.00
07/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3833	5	3833	5	0.00
07/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	249	0	249	0	0.00
07/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	575	1	575	1	0.00
07/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	157	0	157	0	0.00
07/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	199	0	199	0	0.00
07/10/2011	R186 On 02-February-12			Bond Future	8.53	116.9470	8.5300	116.9470	2,501.00
07/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6074	6	6074	6	0.00
07/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6380	6	6380	6	0.00
07/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5775	5	5775	5	0.00
07/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	976	1	976	1	6,000.00
07/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	76	0	76	0	6,000.00
07/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	34110	33	34110	33	0.00
07/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	105885	105	105885	105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1567	1	1567	1	100.00
07/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6659	7	6659	7	0.00
07/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	18507	19	18507	19	0.00
07/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1956	2	1956	2	0.00
07/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8581	9	8581	9	0.00
07/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1679	2	1679	2	0.00
07/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1813	2	1813	2	100.00
07/10/2011	R186 On 03-May-12			Bond Future	8.61	118.7089	8.6060	118.7089	0.00
07/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6808	6	6808	6	0.00
07/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7080	7	7080	7	0.00
07/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6541	6	6541	6	0.00
07/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3456	4	3456	4	0.00
07/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3121	3	3121	3	0.00
07/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3285	4	3285	4	0.00
07/10/2011	R186 On 02-August-12			Bond Future	8.68	115.2722	8.6780	115.2722	0.00
07/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5983	6	5983	6	0.00
07/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5754	5	5754	5	0.00
07/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	6217	6	6217	6	0.00
07/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5129	6	5129	6	0.00
07/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5557	6	5557	6	0.00
07/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5339	6	5339	6	0.00
07/10/2011	R189 On 03-November-11			Bond Future	214.43	214.4285	214.4262	214.4285	0.00
07/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2426	2	2426	2	0.00
07/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2376	2	2376	2	0.00
07/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2476	2	2476	2	0.00
07/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R197 On 03-November-11			Bond Future	241.79	241.7821	241.7936	241.7821	183.00
07/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3294	3	3294	3	0.00
07/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3344	3	3344	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
07/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3244	3	3244	3	0.00
07/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R201 On 03-November-11			Bond Future	6.36	109.7747	6.3640	109.7747	3,084.00
07/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4621	4	4621	4	0.00
07/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4758	5	4758	5	0.00
07/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4484	4	4484	4	0.00
07/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R201 On 02-February-12			Bond Future	6.42	106.9428	6.4180	106.9428	0.00
07/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4774	5	4774	5	0.00
07/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4900	5	4900	5	0.00
07/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4648	4	4648	4	0.00
07/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	3	0	3	0	0.00
07/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	2	0	0.00
07/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
07/10/2011	R201 On 03-May-12			Bond Future	6.45	108.5537	6.4520	108.5537	0.00
07/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3251	3	3251	3	0.00
07/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3144	3	3144	3	0.00
07/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3357	3	3357	3	0.00
07/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	108	0	108	0	0.00
07/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	131	0	131	0	0.00
07/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	120	0	120	0	0.00
07/10/2011	R201 On 02-August-12			Bond Future	6.47	105.8398	6.4660	105.8398	0.00
07/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2558	2	2558	2	0.00
07/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2648	2	2648	2	0.00
07/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2469	2	2469	2	0.00
07/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	298	0	298	0	0.00
07/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	259	0	259	0	0.00
07/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	278	0	278	0	0.00
07/10/2011	R202 On 03-November-11			Bond Future	176.98	177.2511	176.9808	177.2511	32,686.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	176481	177	176481	177	0.00
07/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	176431	177	176431	177	0.00
07/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	176531	177	176531	177	0.00
07/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R202 On 02-February-12			Bond Future	176.86	177.1316	176.8573	177.1316	0.00
07/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
07/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
07/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
07/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	193	0	193	0	0.00
07/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	93	0	93	0	0.00
07/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	143	0	143	0	0.00
07/10/2011	R203 On 03-November-11			Bond Future	7.61	103.8072	7.6080	103.8072	2,109.00
07/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4133	4	4133	4	0.00
07/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	3911	4	3911	4	0.00
07/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4355	4	4355	4	0.00
07/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	7	0	7	0	0.00
07/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	14	0	14	0	0.00
07/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	10	0	10	0	0.00
07/10/2011	R203 On 02-February-12			Bond Future	7.71	105.2938	7.7110	105.2938	0.00
07/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4924	5	4924	5	0.00
07/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4741	4	4741	4	0.00
07/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5110	5	5110	5	0.00
07/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	302	0	302	0	0.00
07/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	362	0	362	0	0.00
07/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	330	0	330	0	0.00
07/10/2011	R203 On 03-May-12			Bond Future	7.80	102.7199	7.8030	102.7199	0.00
07/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4831	5	4831	5	0.00
07/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4992	5	4992	5	0.00
07/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4673	4	4673	4	0.00
07/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	852	1	852	1	0.00
07/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	756	1	756	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
07/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	802	1	802	1	0.00
07/10/2011	R203 On 02-August-12			Bond Future	7.89	104.3225	7.8890	104.3225	0.00
07/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4173	4	4173	4	0.00
07/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4307	4	4307	4	0.00
07/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4041	4	4041	4	0.00
07/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1731	2	1731	2	0.00
07/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1592	2	1592	2	0.00
07/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1660	2	1660	2	0.00
07/10/2011	R204 On 03-November-11			Bond Future	7.86	103.2602	7.8570	103.2602	3,163.00
07/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4694	4	4694	4	0.00
07/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	4945	4	4945	4	0.00
07/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4444	4	4444	4	0.00
07/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	17	0	17	0	0.00
07/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	9	0	9	0	0.00
07/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	12	0	12	0	0.00
07/10/2011	R204 On 02-February-12			Bond Future	7.95	100.7117	7.9540	100.7117	0.00
07/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5611	5	5611	5	0.00
07/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5824	5	5824	5	0.00
07/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5400	5	5400	5	0.00
07/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	361	0	361	0	0.00
07/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	297	0	297	0	0.00
07/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	327	0	327	0	0.00
07/10/2011	R204 On 03-May-12			Bond Future	8.05	102.2276	8.0450	102.2276	0.00
07/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4663	4	4663	4	0.00
07/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4491	4	4491	4	0.00
07/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4844	4	4844	4	0.00
07/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1120	1	1120	1	0.00
07/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1250	1	1250	1	0.00
07/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1180	1	1180	1	0.00
07/10/2011	R204 On 02-August-12			Bond Future	8.13	99.7921	8.1310	99.7921	0.00
07/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4046	4	4046	4	0.00
07/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3902	4	3902	4	0.00
07/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4192	4	4192	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2173	2	2173	2	0.00
07/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2360	3	2360	3	0.00
07/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2266	3	2266	3	0.00
07/10/2011	R206 On 03-November-11			Bond Future	6.06	105.1253	6.0570	105.1253	12,577.00
07/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3409	3	3409	3	0.00
07/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3311	3	3311	3	0.00
07/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3508	3	3508	3	0.00
07/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R206 On 02-February-12			Bond Future	6.09	102.8702	6.0880	102.8702	0.00
07/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3430	3	3430	3	0.00
07/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3343	3	3343	3	0.00
07/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3517	3	3517	3	0.00
07/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
07/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	4	0	0.00
07/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	4	0	4	0	0.00
07/10/2011	R206 On 03-May-12			Bond Future	6.09	104.4180	6.0910	104.4180	0.00
07/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2343	2	2343	2	0.00
07/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2411	2	2411	2	0.00
07/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2274	2	2274	2	0.00
07/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	122	0	122	0	0.00
07/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	103	0	103	0	0.00
07/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	113	0	113	0	0.00
07/10/2011	R206 On 02-August-12			Bond Future	6.05	102.2849	6.0510	102.2849	0.00
07/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1866	2	1866	2	0.00
07/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1919	2	1919	2	0.00
07/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1812	2	1812	2	0.00
07/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	247	0	247	0	0.00
07/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	220	0	220	0	0.00
07/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	234	0	234	0	0.00
07/10/2011	R207 On 03-November-11			Bond Future	8.11	96.7467	8.1070	96.7467	8,999.00
07/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3651	3	3651	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
07/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3907	3	3907	3	0.00
07/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3398	3	3398	3	0.00
07/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	456	0	456	0	2,000.00
07/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1063	1	1063	1	0.00
07/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1781	1	1781	1	0.00
07/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	18	0	18	0	900.00
07/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	551	0	551	0	0.00
07/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1988	2	1988	2	0.00
07/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	242	0	242	0	300.00
07/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1453	2	1453	2	300.00
07/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	333	0	333	0	900.00
07/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	2309	3	2309	3	0.00
07/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	406	1	406	1	2,000.00
07/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4771	5	4771	5	0.00
07/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	818	1	818	1	2,000.00
07/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	86	0	86	0	0.00
07/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1647	2	1647	2	0.00
07/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	51	0	51	0	0.00
07/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	67	0	67	0	0.00
07/10/2011	R207 On 02-February-12			Bond Future	8.20	94.4999	8.2030	94.4999	0.00
07/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4917	5	4917	5	0.00
07/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5127	5	5127	5	0.00
07/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4710	4	4710	4	0.00
07/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	675	1	675	1	0.00
07/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	569	1	569	1	0.00
07/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	620	1	620	1	0.00
07/10/2011	R207 On 03-May-12			Bond Future	8.30	95.9216	8.2950	95.9216	0.00
07/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4219	4	4219	4	0.00
07/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4047	4	4047	4	0.00
07/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4388	4	4388	4	0.00
07/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1712	2	1712	2	0.00
07/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1893	2	1893	2	0.00
07/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1804	2	1804	2	0.00

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07/10/2011	R207 On 02-August-12			Bond Future	8.38	93.7818	8.3830	93.7818	0.00
07/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4352	4	4352	4	0.00
07/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4199	4	4199	4	0.00
07/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4507	4	4507	4	0.00
07/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2353	3	2353	3	0.00
07/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2556	3	2556	3	0.00
07/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2453	3	2453	3	0.00
07/10/2011	R208 On 03-November-11			Bond Future	8.15	91.1794	8.1450	91.1794	7,097.00
07/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3684	3	3684	3	0.00
07/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3953	4	3953	4	0.00
07/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3417	3	3417	3	0.00
07/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	500	0	500	0	1,995.00
07/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4500	4	4500	4	0.00
07/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1167	1	1167	1	665.00
07/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1948	2	1948	2	0.00
07/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	409	1	409	1	665.00
07/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	39	0	39	0	1,995.00
07/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	832	1	832	1	0.00
07/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	110	0	110	0	0.00
07/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1699	2	1699	2	0.00
07/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	67	0	67	0	0.00
07/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	87	0	87	0	0.00
07/10/2011	R208 On 02-February-12			Bond Future	8.23	92.4852	8.2320	92.4852	0.00
07/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5142	5	5142	5	0.00
07/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4922	5	4922	5	0.00
07/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5364	5	5364	5	0.00
07/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	654	1	654	1	0.00
07/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	771	1	771	1	0.00
07/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	711	1	711	1	0.00
07/10/2011	R208 On 03-May-12			Bond Future	8.31	90.4821	8.3140	90.4821	0.00
07/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5308	5	5308	5	0.00
07/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5506	5	5506	5	0.00
07/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5113	5	5113	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
07/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1509	2	1509	2	0.00
07/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1352	2	1352	2	0.00
07/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1429	2	1429	2	0.00
07/10/2011	R208 On 02-August-12			Bond Future	8.39	91.8948	8.3910	91.8948	0.00
07/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4646	4	4646	4	0.00
07/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4815	5	4815	5	0.00
07/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4478	4	4478	4	0.00
07/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2745	3	2745	3	0.00
07/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2531	3	2531	3	0.00
07/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2637	3	2637	3	0.00
07/10/2011	R209 On 03-November-11			Bond Future	8.84	74.1904	8.8400	74.1904	1,374.00
07/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	1044	1	1044	1	0.00
07/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1217	1	1217	1	0.00
07/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	887	1	887	1	0.00
07/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2001	2	2001	2	0.00
07/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1532	2	1532	2	0.00
07/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1757	2	1757	2	0.00
07/10/2011	R209 On 02-February-12			Bond Future	8.91	75.2593	8.9110	75.2593	0.00
07/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3372	3	3372	3	0.00
07/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3579	3	3579	3	0.00
07/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3172	3	3172	3	0.00
07/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2871	3	2871	3	0.00
07/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2514	3	2514	3	0.00
07/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2687	3	2687	3	0.00
07/10/2011	R209 On 03-May-12			Bond Future	8.98	73.2491	8.9780	73.2491	0.00
07/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4063	4	4063	4	0.00
07/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3875	4	3875	4	0.00
07/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4257	4	4257	4	0.00
07/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3709	4	3709	4	0.00
07/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4090	4	4090	4	0.00
07/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3895	4	3895	4	0.00
07/10/2011	R209 On 02-August-12			Bond Future	9.04	74.3893	9.0410	74.3893	0.00
07/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5673	5	5673	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
07/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5474	5	5474	5	0.00
07/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5875	5	5875	5	0.00
07/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3957	4	3957	4	0.00
07/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4287	5	4287	5	0.00
07/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4119	4	4119	4	0.00
07/10/2011	R210 On 03-November-11			Bond Future	132.04	132.0298	132.0367	132.0298	750.00
07/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1037	1	1037	1	0.00
07/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	987	1	987	1	0.00
07/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1087	1	1087	1	0.00
07/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R211 On 03-November-11			Bond Future	113.14	113.1419	113.1440	113.1419	529.00
07/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111894	112	111894	112	0.00
07/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111844	112	111844	112	0.00
07/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111944	112	111944	112	0.00
07/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R211 On 02-February-12			Bond Future	113.43	113.4279	113.4299	113.4279	0.00
07/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2930	3	2930	3	0.00
07/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2980	3	2980	3	0.00
07/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2880	3	2880	3	0.00
07/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R212 On 03-November-11			Bond Future	109.59	109.7286	109.5873	109.7286	2,677.00
07/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107087	107	107087	107	0.00
07/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107037	107	107037	107	0.00
07/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107137	107	107137	107	0.00
07/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	R212 On 02-February-12			Bond Future	109.69	109.8350	109.6916	109.8350	0.00
07/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1192	1	1192	1	0.00
07/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1142	1	1142	1	0.00
07/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1242	1	1242	1	0.00
07/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 03-November-11			Bond Future	8.89	83.2714	8.8940	83.2714	0.00
07/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	1561	2	1561	2	0.00
07/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	751	1	751	1	0.00
07/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	1155	2	1155	2	0.00
07/10/2011	R213 On 02-February-12			Bond Future	8.98	84.4648	8.9770	84.4648	0.00
07/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	179	0	179	0	0.00
07/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	567	0	567	0	0.00
07/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	211	1	211	1	0.00
07/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	1	0	1	0.00
07/10/2011	R213 On 03-May-12			Bond Future	9.05	82.1977	9.0500	82.1977	0.00
07/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	1519	1	1519	1	0.00
07/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	1892	1	1892	1	0.00
07/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	1143	0	1143	0	0.00
07/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 02-August-12			Bond Future	9.12	83.4761	9.1190	83.4761	0.00
07/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	986	0	986	0	0.00
07/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1358	1	1358	1	0.00
07/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	612	0	612	0	0.00
07/10/2011	R213 On 02-August-12	9.20	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
07/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
07/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
07/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
07/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
07/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
07/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
07/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
07/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
07/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
07/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
07/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
07/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
07/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
07/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
10/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	AL7T On 03-November-11			Index Future	404.22	400.8300	404.2240	400.8300	16.00
10/10/2011	AL7T On 02-February-12			Index Future	410.02	406.5820	410.0240	406.5820	0.00
10/10/2011	ALBI On 03-November-11			Index Future	370.67	367.3100	370.6650	367.3100	1,692.00
10/10/2011	ALBI On 02-February-12			Index Future	375.98	372.5810	375.9830	372.5810	0.00
10/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	CAAG On 24-October-11			Can-Do Future	7.84	7.8844	7.8419	7.8844	0.00
10/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1142	1	1142	1	0.00
10/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1092	1	1092	1	0.00
10/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1192	1	1192	1	0.00
10/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	843	1	843	1	14,286.00
10/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	452	1	452	1	6,757.00
10/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	16	0	16	0	11,429.00
10/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	29	0	29	0	11,765.00
10/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	8	0	8	0	11,111.00
10/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1166	1	1166	1	0.00
10/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	687	1	687	1	0.00
10/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	924	1	924	1	0.00
10/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	10	0	10	0	0.00
10/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
10/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	1	0	0.00
10/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
10/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
10/10/2011	CAAJ On 20-October-11			Any day expiry	7.84	7.8796	7.8373	7.8796	0.00
10/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	175	0	175	0	0.00
10/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	150	0	150	0	0.00
10/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	203	0	203	0	0.00
10/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	66	0	66	0	0.00
10/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	113	0	113	0	0.00
10/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	88	0	88	0	0.00
10/10/2011	CAAK On 19-December-11			Can-Do Future	0.06	0.0633	0.0641	0.0633	12,659.00
10/10/2011	CAAL On 19-December-11			Can-Do Future	0.08	0.0819	0.0802	0.0819	18,519.00
10/10/2011	CAAM On 19-December-11			Can-Do Future	0.16	0.1467	0.1596	0.1467	12,423.00
10/10/2011	CAAN On 30-March-12			Can-Do Future	0.38	0.4150	0.3805	0.4150	100,000.00
10/10/2011	CAAO On 30-March-12			Can-Do Future	0.19	0.1803	0.1855	0.1803	100,000.00
10/10/2011	CAAP On 19-December-11			Can-Do Future	0.18	0.1657	0.1802	0.1657	12,346.00
10/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
10/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	GOVI On 03-November-11			GOVI	371.62	368.5040	371.6220	368.5040	163.00
10/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	146220	12	146220	12	0.00
10/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	146120	11	146120	11	0.00
10/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	146320	12	146320	12	0.00
10/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 02-February-12			GOVI	376.95	373.7920	376.9540	373.7920	0.00
10/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	79540	5	79540	5	0.00
10/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	79440	5	79440	5	0.00
10/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	79640	5	79640	5	0.00
10/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
10/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2011	IGOV On 03-November-11			Index Future	160.25	160.0490	160.2530	160.0490	85.00
10/10/2011	IGOV On 02-February-12			Index Future	162.55	162.3460	162.5520	162.3460	0.00
10/10/2011	ILBI On 02-February-12			Index Future	440.18	440.8800	440.1840	440.8800	88.00
10/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.56	94.4100	5.5620	94.4100	1,000.00
10/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.50	94.5700	5.5040	94.5700	1,700.00
10/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.38	94.6100	5.3810	94.6100	5,541.00
10/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.6500	5.3400	94.6500	0.00
10/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.28	94.7200	5.2760	94.7200	0.00
10/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.25	94.7400	5.2490	94.7400	1,340.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.26	94.7300	5.2600	94.7300	2,890.00
10/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.38	94.6400	5.3760	94.6400	44,760.00
10/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.53	94.4800	5.5300	94.4800	990.00
10/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.79	94.2300	5.7870	94.2300	790.00
10/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.08	93.9400	6.0800	93.9400	1,250.00
10/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	500.00
10/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/10/2011	OTH1 On 03-November-11			Index Future	365.19	360.5820	365.1880	360.5820	0.00
10/10/2011	OTH1 On 02-February-12			Index Future	370.43	365.7570	370.4270	365.7570	0.00
10/10/2011	R157 On 03-November-11			Bond Future	6.63	124.5340	6.6280	124.5340	15,680.00
10/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	6005	6	6005	6	0.00
10/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	6185	6	6185	6	0.00
10/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5826	5	5826	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	378	0	378	0	1,200.00
10/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1504	1	1504	1	400.00
10/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1839	1	1839	1	0.00
10/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3462	3	3462	3	0.00
10/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	2	0	2	0	1,200.00
10/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	52	0	52	0	400.00
10/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	93	0	93	0	0.00
10/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	677	1	677	1	0.00
10/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R157 On 02-February-12			Bond Future	6.70	126.3201	6.7010	126.3201	0.00
10/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	6242	6	6242	6	0.00
10/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6404	6	6404	6	0.00
10/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	6079	6	6079	6	0.00
10/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	961	1	961	1	0.00
10/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	334	0	334	0	130.00
10/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1945	2	1945	2	0.00
10/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	708	1	708	1	130.00
10/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1501	2	1501	2	130.00
10/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	2868	3	2868	3	0.00
10/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	38	0	38	0	0.00
10/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	30	0	30	0	0.00
10/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	34	0	34	0	0.00
10/10/2011	R157 On 03-May-12			Bond Future	6.76	121.4150	6.7550	121.4150	0.00
10/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	5040	5	5040	5	0.00
10/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4898	4	4898	4	0.00
10/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	5182	5	5182	5	0.00
10/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	190	0	190	0	0.00
10/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	221	0	221	0	0.00
10/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	205	0	205	0	0.00
10/10/2011	R157 On 02-August-12			Bond Future	6.79	123.3100	6.7930	123.3100	0.00
10/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	4245	4	4245	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	4128	4	4128	4	0.00
10/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4363	4	4363	4	0.00
10/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	578	1	578	1	0.00
10/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	638	1	638	1	0.00
10/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	607	1	607	1	0.00
10/10/2011	R186 On 03-November-11			Bond Future	8.29	121.3241	8.2910	121.3241	30,166.00
10/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	6646	5	6646	5	0.00
10/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	7073	6	7073	6	0.00
10/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	6220	5	6220	5	0.00
10/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	4566	3	4566	3	0.00
10/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	769	0	769	0	1,275.00
10/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1823	1	1823	1	425.00
10/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	3062	2	3062	2	0.00
10/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	7501	6	7501	6	0.00
10/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	1122	1	1122	1	0.00
10/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	184	0	184	0	250.00
10/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	503	0	503	0	0.00
10/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	3366	5	3366	5	250.00
10/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2007	3	2007	3	250.00
10/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	36	0	36	0	1,275.00
10/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	5073	7	5073	7	0.00
10/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	595	1	595	1	425.00
10/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1254	2	1254	2	0.00
10/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	2637	4	2637	4	0.00
10/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	86	0	86	0	0.00
10/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	244	1	244	1	0.00
10/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	49	0	49	0	0.00
10/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	66	0	66	0	0.00
10/10/2011	R186 On 02-February-12			Bond Future	8.37	117.7810	8.3680	117.7810	2,501.00
10/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	7143	6	7143	6	0.00
10/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	7475	6	7475	6	0.00
10/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	6817	6	6817	6	0.00
10/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	1296	1	1296	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	113	0	113	0	6,000.00
10/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	35634	34	35634	34	0.00
10/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	107408	106	107408	106	0.00
10/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	2023	2	2023	2	100.00
10/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	5591	7	5591	7	0.00
10/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	17021	19	17021	19	0.00
10/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1475	2	1475	2	0.00
10/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	7378	9	7378	9	0.00
10/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1251	2	1251	2	0.00
10/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1359	2	1359	2	100.00
10/10/2011	R186 On 03-May-12			Bond Future	8.44	119.5548	8.4380	119.5548	0.00
10/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7795	7	7795	7	0.00
10/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	8087	7	8087	7	0.00
10/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	7507	7	7507	7	0.00
10/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	2872	3	2872	3	0.00
10/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2577	3	2577	3	0.00
10/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	2721	3	2721	3	0.00
10/10/2011	R186 On 02-August-12			Bond Future	8.51	116.1296	8.5050	116.1296	0.00
10/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	6840	6	6840	6	0.00
10/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	7093	6	7093	6	0.00
10/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	6592	6	6592	6	0.00
10/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	4826	6	4826	6	0.00
10/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4436	5	4436	5	0.00
10/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	4627	5	4627	5	0.00
10/10/2011	R189 On 03-November-11			Bond Future	214.48	214.4262	214.4850	214.4262	0.00
10/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2485	2	2485	2	0.00
10/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2535	2	2535	2	0.00
10/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2435	2	2435	2	0.00
10/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	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
10/10/2011	R197 On 03-November-11			Bond Future	242.03	241.7936	242.0287	241.7936	183.00
10/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3529	3	3529	3	0.00
10/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3479	3	3479	3	0.00
10/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3579	3	3579	3	0.00
10/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R201 On 03-November-11			Bond Future	6.25	109.9864	6.2450	109.9864	3,084.00
10/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4967	5	4967	5	0.00
10/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	5105	5	5105	5	0.00
10/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4830	4	4830	4	0.00
10/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R201 On 02-February-12			Bond Future	6.29	107.1570	6.2880	107.1570	0.00
10/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	5122	5	5122	5	0.00
10/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5249	5	5249	5	0.00
10/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4996	5	4996	5	0.00
10/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	1	0	0.00
10/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
10/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	1	0	0.00
10/10/2011	R201 On 03-May-12			Bond Future	6.31	108.7698	6.3080	108.7698	0.00
10/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3572	3	3572	3	0.00
10/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3462	3	3462	3	0.00
10/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3681	3	3681	3	0.00
10/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	77	0	77	0	0.00
10/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	95	0	95	0	0.00
10/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	86	0	86	0	0.00
10/10/2011	R201 On 02-August-12			Bond Future	6.31	106.0586	6.3060	106.0586	0.00
10/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2852	3	2852	3	0.00
10/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2759	2	2759	2	0.00
10/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2945	3	2945	3	0.00
10/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	198	0	198	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	229	0	229	0	0.00
10/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	214	0	214	0	0.00
10/10/2011	R202 On 03-November-11			Bond Future	176.99	176.9808	176.9900	176.9808	32,686.00
10/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	176490	176	176490	176	0.00
10/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	176440	176	176440	176	0.00
10/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	176540	177	176540	177	0.00
10/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 02-February-12			Bond Future	176.87	176.8573	176.8662	176.8573	0.00
10/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	84	0	84	0	0.00
10/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	184	0	184	0	0.00
10/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	134	0	134	0	0.00
10/10/2011	R203 On 03-November-11			Bond Future	7.48	104.1950	7.4750	104.1950	2,109.00
10/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4758	4	4758	4	0.00
10/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4534	4	4534	4	0.00
10/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4982	4	4982	4	0.00
10/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	1	0	1	0	0.00
10/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	4	0	4	0	0.00
10/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	2	0	2	0	0.00
10/10/2011	R203 On 02-February-12			Bond Future	7.57	105.6885	7.5700	105.6885	0.00
10/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5476	5	5476	5	0.00
10/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5285	5	5285	5	0.00
10/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5668	5	5668	5	0.00
10/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	216	0	216	0	0.00
10/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	263	0	263	0	0.00
10/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	238	0	238	0	0.00
10/10/2011	R203 On 03-May-12			Bond Future	7.65	103.1202	7.6540	103.1202	0.00
10/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5332	5	5332	5	0.00
10/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5500	5	5500	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5166	5	5166	5	0.00
10/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	692	1	692	1	0.00
10/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	611	1	611	1	0.00
10/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	650	1	650	1	0.00
10/10/2011	R203 On 02-August-12			Bond Future	7.73	104.7308	7.7320	104.7308	0.00
10/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4604	4	4604	4	0.00
10/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4464	4	4464	4	0.00
10/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4745	4	4745	4	0.00
10/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1372	2	1372	2	0.00
10/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1496	2	1496	2	0.00
10/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1433	2	1433	2	0.00
10/10/2011	R204 On 03-November-11			Bond Future	7.73	103.8146	7.7300	103.8146	3,163.00
10/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5374	5	5374	5	0.00
10/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5627	5	5627	5	0.00
10/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	5120	4	5120	4	0.00
10/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	4	0	4	0	0.00
10/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	2	0	2	0	0.00
10/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	3	0	3	0	0.00
10/10/2011	R204 On 02-February-12			Bond Future	7.82	101.2740	7.8210	101.2740	0.00
10/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	6217	6	6217	6	0.00
10/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6437	6	6437	6	0.00
10/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5998	5	5998	5	0.00
10/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	261	0	261	0	0.00
10/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	212	0	212	0	0.00
10/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	236	0	236	0	0.00
10/10/2011	R204 On 03-May-12			Bond Future	7.90	102.7963	7.9040	102.7963	0.00
10/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	5175	5	5175	5	0.00
10/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4994	4	4994	4	0.00
10/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5364	5	5364	5	0.00
10/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	924	1	924	1	0.00
10/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1038	1	1038	1	0.00
10/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	977	1	977	1	0.00
10/10/2011	R204 On 02-August-12			Bond Future	7.98	100.3706	7.9840	100.3706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4480	4	4480	4	0.00
10/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4635	4	4635	4	0.00
10/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4328	4	4328	4	0.00
10/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2066	2	2066	2	0.00
10/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1896	2	1896	2	0.00
10/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	1979	2	1979	2	0.00
10/10/2011	R206 On 03-November-11			Bond Future	5.93	105.2630	5.9320	105.2630	12,577.00
10/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3667	3	3667	3	0.00
10/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3568	3	3568	3	0.00
10/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3765	4	3765	4	0.00
10/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R206 On 02-February-12			Bond Future	5.95	103.0111	5.9470	103.0111	0.00
10/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3687	3	3687	3	0.00
10/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3599	3	3599	3	0.00
10/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3774	4	3774	4	0.00
10/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	1	0	0.00
10/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	2	0	0.00
10/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	2	0	0.00
10/10/2011	R206 On 03-May-12			Bond Future	5.93	104.5624	5.9270	104.5624	0.00
10/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2576	2	2576	2	0.00
10/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2647	2	2647	2	0.00
10/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2506	2	2506	2	0.00
10/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	91	0	91	0	0.00
10/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	76	0	76	0	0.00
10/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	83	0	83	0	0.00
10/10/2011	R206 On 02-August-12			Bond Future	5.86	102.4292	5.8580	102.4292	0.00
10/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	2080	2	2080	2	0.00
10/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	2023	2	2023	2	0.00
10/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	2136	2	2136	2	0.00
10/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	170	0	170	0	0.00
10/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	192	0	192	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	182	0	182	0	0.00
10/10/2011	R207 On 03-November-11			Bond Future	7.97	97.2136	7.9740	97.2136	8,999.00
10/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4370	4	4370	4	0.00
10/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4635	4	4635	4	0.00
10/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	4105	3	4105	3	0.00
10/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	686	0	686	0	2,000.00
10/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1479	1	1479	1	0.00
10/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	2338	2	2338	2	0.00
10/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	32	0	32	0	900.00
10/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	816	1	816	1	0.00
10/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2575	2	2575	2	0.00
10/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	380	0	380	0	300.00
10/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	955	1	955	1	300.00
10/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	157	0	157	0	900.00
10/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1683	2	1683	2	0.00
10/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	200	0	200	0	2,000.00
10/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4021	5	4021	5	0.00
10/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	470	1	470	1	2,000.00
10/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	30	0	30	0	0.00
10/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1114	2	1114	2	0.00
10/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	16	0	16	0	0.00
10/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	22	0	22	0	0.00
10/10/2011	R207 On 02-February-12			Bond Future	8.06	94.9702	8.0640	94.9702	0.00
10/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5535	5	5535	5	0.00
10/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5756	5	5756	5	0.00
10/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5317	5	5317	5	0.00
10/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	507	1	507	1	0.00
10/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	422	1	422	1	0.00
10/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	462	1	462	1	0.00
10/10/2011	R207 On 03-May-12			Bond Future	8.15	96.4002	8.1500	96.4002	0.00
10/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4724	4	4724	4	0.00
10/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4542	4	4542	4	0.00
10/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4904	4	4904	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1442	2	1442	2	0.00
10/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1602	2	1602	2	0.00
10/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1522	2	1522	2	0.00
10/10/2011	R207 On 02-August-12			Bond Future	8.23	94.2675	8.2320	94.2675	0.00
10/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4834	4	4834	4	0.00
10/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4998	5	4998	5	0.00
10/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4671	4	4671	4	0.00
10/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2233	3	2233	3	0.00
10/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2049	2	2049	2	0.00
10/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2140	2	2140	2	0.00
10/10/2011	R208 On 03-November-11			Bond Future	8.01	91.6718	8.0070	91.6718	7,097.00
10/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	4473	4	4473	4	0.00
10/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4754	4	4754	4	0.00
10/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	4192	3	4192	3	0.00
10/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	768	1	768	1	1,995.00
10/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	5319	5	5319	5	0.00
10/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1645	1	1645	1	665.00
10/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2579	2	2579	2	0.00
10/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	194	0	194	0	665.00
10/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	12	0	12	0	1,995.00
10/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	464	1	464	1	0.00
10/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	39	0	39	0	0.00
10/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1121	2	1121	2	0.00
10/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	21	0	21	0	0.00
10/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	29	0	29	0	0.00
10/10/2011	R208 On 02-February-12			Bond Future	8.09	92.9896	8.0890	92.9896	0.00
10/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5818	5	5818	5	0.00
10/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5586	5	5586	5	0.00
10/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	6052	5	6052	5	0.00
10/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	486	1	486	1	0.00
10/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	578	1	578	1	0.00
10/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	531	1	531	1	0.00
10/10/2011	R208 On 03-May-12			Bond Future	8.17	90.9919	8.1650	90.9919	0.00

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10/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5928	5	5928	5	0.00
10/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	6137	6	6137	6	0.00
10/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5722	5	5722	5	0.00
10/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1247	2	1247	2	0.00
10/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1112	1	1112	1	0.00
10/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1177	1	1177	1	0.00
10/10/2011	R208 On 02-August-12			Bond Future	8.24	92.4151	8.2370	92.4151	0.00
10/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	5180	5	5180	5	0.00
10/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	5002	4	5002	4	0.00
10/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	5360	5	5360	5	0.00
10/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2196	3	2196	3	0.00
10/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2390	3	2390	3	0.00
10/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2291	3	2291	3	0.00
10/10/2011	R209 On 03-November-11			Bond Future	8.65	74.9079	8.6530	74.9079	1,374.00
10/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	1733	1	1733	1	0.00
10/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1977	1	1977	1	0.00
10/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	1505	1	1505	1	0.00
10/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1125	2	1125	2	0.00
10/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	799	2	799	2	0.00
10/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	952	2	952	2	0.00
10/10/2011	R209 On 02-February-12			Bond Future	8.72	75.9825	8.7190	75.9825	0.00
10/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	4234	3	4234	3	0.00
10/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	4471	4	4471	4	0.00
10/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	4004	3	4004	3	0.00
10/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2189	3	2189	3	0.00
10/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	1892	3	1892	3	0.00
10/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2036	3	2036	3	0.00
10/10/2011	R209 On 03-May-12			Bond Future	8.78	73.9782	8.7800	73.9782	0.00
10/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4904	4	4904	4	0.00
10/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	4692	4	4692	4	0.00
10/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	5121	4	5121	4	0.00
10/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3032	4	3032	4	0.00
10/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3365	4	3365	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3194	4	3194	4	0.00
10/10/2011	R209 On 02-August-12			Bond Future	8.84	75.1322	8.8380	75.1322	0.00
10/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	6598	6	6598	6	0.00
10/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	6818	6	6818	6	0.00
10/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	6381	5	6381	5	0.00
10/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	3632	4	3632	4	0.00
10/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3338	4	3338	4	0.00
10/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	3482	4	3482	4	0.00
10/10/2011	R210 On 03-November-11			Bond Future	132.04	132.0367	132.0435	132.0367	750.00
10/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1043	1	1043	1	0.00
10/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1093	1	1093	1	0.00
10/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	993	1	993	1	0.00
10/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 03-November-11			Bond Future	113.15	113.1440	113.1462	113.1440	529.00
10/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111896	112	111896	112	0.00
10/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111846	112	111846	112	0.00
10/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111946	112	111946	112	0.00
10/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 02-February-12			Bond Future	113.43	113.4299	113.4318	113.4299	0.00
10/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2932	3	2932	3	0.00
10/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2882	3	2882	3	0.00
10/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2982	3	2982	3	0.00
10/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On 03-November-11			Bond Future	109.69	109.5873	109.6902	109.5873	2,677.00
10/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107190	107	107190	107	0.00
10/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107140	107	107140	107	0.00
10/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107240	107	107240	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On 02-February-12			Bond Future	109.80	109.6916	109.7956	109.6916	0.00
10/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1296	1	1296	1	0.00
10/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1346	1	1346	1	0.00
10/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1246	1	1246	1	0.00
10/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 03-November-11			Bond Future	8.73	83.9888	8.7260	83.9888	0.00
10/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	195	0	195	0	0.00
10/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	599	0	599	0	0.00
10/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	212	2	212	2	0.00
10/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	1	0	1	0.00
10/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	1	0	1	0.00
10/10/2011	R213 On 02-February-12			Bond Future	8.80	85.1941	8.8040	85.1941	0.00
10/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	1548	0	1548	0	0.00
10/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	1157	0	1157	0	0.00
10/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	1936	1	1936	1	0.00
10/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 03-May-12			Bond Future	8.87	82.9398	8.8730	82.9398	0.00
10/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	2900	2	2900	2	0.00
10/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	3273	2	3273	2	0.00
10/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	2524	1	2524	1	0.00
10/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 02-August-12			Bond Future	8.94	84.2383	8.9370	84.2383	0.00
10/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	2387	1	2387	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	2759	1	2759	1	0.00
10/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	2013	1	2013	1	0.00
10/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
10/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
10/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
10/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
10/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
10/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
10/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
10/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
10/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
10/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
10/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
10/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
10/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
10/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
11/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	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
11/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	AL7T On 03-November-11			Index Future	402.05	404.2240	402.0520	404.2240	16.00
11/10/2011	AL7T On 02-February-12			Index Future	407.82	410.0240	407.8200	410.0240	0.00
11/10/2011	ALBI On 03-November-11			Index Future	368.36	370.6650	368.3590	370.6650	1,692.00
11/10/2011	ALBI On 02-February-12			Index Future	373.64	375.9830	373.6440	375.9830	0.00
11/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	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
11/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	CAAG On 24-October-11			Can-Do Future	7.92	7.8419	7.9188	7.8419	0.00
11/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1219	1	1219	1	0.00
11/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1169	1	1169	1	0.00
11/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1269	1	1269	1	0.00
11/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	919	1	919	1	14,286.00
11/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	525	0	525	0	6,757.00
11/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	16	0	16	0	11,429.00
11/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	29	0	29	0	11,765.00
11/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	8	0	8	0	11,111.00
11/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1089	1	1089	1	0.00
11/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	610	1	610	1	0.00
11/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	847	1	847	1	0.00
11/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	6	0	6	0	0.00
11/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
11/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	0	0	0	0	0.00
11/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
11/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
11/10/2011	CAAJ On 20-October-11			Any day expiry	7.91	7.8373	7.9142	7.8373	0.00
11/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	215	0	215	0	0.00
11/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	183	0	183	0	0.00
11/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	250	0	250	0	0.00
11/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	36	0	36	0	0.00
11/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	69	0	69	0	0.00
11/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	51	0	51	0	0.00
11/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0641	0.0660	0.0641	12,659.00
11/10/2011	CAAL On 19-December-11			Can-Do Future	0.07	0.0802	0.0688	0.0802	18,519.00
11/10/2011	CAAM On 19-December-11			Can-Do Future	0.18	0.1596	0.1789	0.1596	12,423.00
11/10/2011	CAAN On 30-March-12			Can-Do Future	0.39	0.3805	0.3885	0.3805	100,000.00
11/10/2011	CAAO On 30-March-12			Can-Do Future	0.16	0.1855	0.1587	0.1855	100,000.00
11/10/2011	CAAP On 19-December-11			Can-Do Future	0.20	0.1802	0.2009	0.1802	12,346.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
11/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
11/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2011	GOVI On 03-November-11			GOVI	369.51	371.6220	369.5110	371.6220	163.00
11/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	125110	15	125110	15	0.00
11/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	125010	15	125010	15	0.00
11/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	125210	15	125210	15	0.00
11/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
11/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
11/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
11/10/2011	GOVI On 02-February-12			GOVI	374.81	376.9540	374.8120	376.9540	0.00
11/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	58120	8	58120	8	0.00
11/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	58020	8	58020	8	0.00
11/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	58220	8	58220	8	0.00
11/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
11/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
11/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
11/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2011	IGOV On 03-November-11			Index Future	160.14	160.2530	160.1360	160.2530	86.00
11/10/2011	IGOV On 02-February-12			Index Future	162.43	162.5520	162.4340	162.5520	0.00
11/10/2011	ILBI On 02-February-12			Index Future	440.06	440.1840	440.0580	440.1840	88.00
11/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.53	94.4380	5.5300	94.4380	1,000.00
11/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.41	94.4960	5.4100	94.4960	1,700.00
11/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.40	94.6190	5.4000	94.6190	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.37	94.6600	5.3700	94.6600	700.00
11/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.30	94.7240	5.3000	94.7240	0.00
11/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.27	94.7510	5.2700	94.7510	1,340.00
11/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.28	94.7400	5.2800	94.7400	2,890.00
11/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.42	94.6240	5.4200	94.6240	44,760.00
11/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.58	94.4700	5.5800	94.4700	990.00
11/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.2130	5.8300	94.2130	790.00
11/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.11	93.9200	6.1100	93.9200	1,250.00
11/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.40	93.6500	6.4000	93.6500	500.00
11/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/10/2011	OTH1 On 03-November-11			Index Future	361.86	365.1880	361.8570	365.1880	0.00
11/10/2011	OTH1 On 02-February-12			Index Future	367.05	370.4270	367.0480	370.4270	0.00
11/10/2011	R157 On 03-November-11			Bond Future	6.72	125.0067	6.7200	125.0067	15,680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5655	6	5655	6	0.00
11/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5834	6	5834	6	0.00
11/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5475	6	5475	6	0.00
11/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	242	0	242	0	1,200.00
11/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1205	2	1205	2	400.00
11/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1520	2	1520	2	0.00
11/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3113	3	3113	3	0.00
11/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	4	0	4	0	1,200.00
11/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	84	0	84	0	400.00
11/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	145	0	145	0	0.00
11/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	891	1	891	1	0.00
11/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R157 On 02-February-12			Bond Future	6.80	126.8005	6.8010	126.8005	0.00
11/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5895	6	5895	6	0.00
11/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6056	6	6056	6	0.00
11/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5734	6	5734	6	0.00
11/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	809	1	809	1	0.00
11/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	265	0	265	0	130.00
11/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1713	2	1713	2	0.00
11/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	832	1	832	1	130.00
11/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1705	2	1705	2	130.00
11/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3155	3	3155	3	0.00
11/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	49	0	49	0	0.00
11/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	38	0	38	0	0.00
11/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	43	0	43	0	0.00
11/10/2011	R157 On 03-May-12			Bond Future	6.86	121.8985	6.8630	121.8985	0.00
11/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4721	5	4721	5	0.00
11/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4582	5	4582	5	0.00
11/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4861	5	4861	5	0.00
11/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	226	0	226	0	0.00
11/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	262	0	262	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	244	0	244	0	0.00
11/10/2011	R157 On 02-August-12			Bond Future	6.91	123.8007	6.9120	123.8007	0.00
11/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3960	4	3960	4	0.00
11/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4075	4	4075	4	0.00
11/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3846	4	3846	4	0.00
11/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	721	1	721	1	0.00
11/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	655	1	655	1	0.00
11/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	687	1	687	1	0.00
11/10/2011	R186 On 03-November-11			Bond Future	8.40	122.8381	8.4010	122.8381	30,166.00
11/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	5635	7	5635	7	0.00
11/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	6052	7	6052	7	0.00
11/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	5223	6	5223	6	0.00
11/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3653	5	3653	5	0.00
11/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	459	1	459	1	1,275.00
11/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1252	2	1252	2	425.00
11/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	2293	3	2293	3	0.00
11/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6472	8	6472	8	0.00
11/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	712	1	712	1	0.00
11/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	89	0	89	0	250.00
11/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	281	1	281	1	0.00
11/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	4201	3	4201	3	250.00
11/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2654	2	2654	2	250.00
11/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	64	0	64	0	1,275.00
11/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	6035	5	6035	5	0.00
11/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	883	1	883	1	425.00
11/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1740	1	1740	1	0.00
11/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3384	3	3384	3	0.00
11/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	146	0	146	0	0.00
11/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	388	0	388	0	0.00
11/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	85	0	85	0	0.00
11/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	112	0	112	0	0.00
11/10/2011	R186 On 02-February-12			Bond Future	8.48	119.3042	8.4810	119.3042	2,501.00
11/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6344	7	6344	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
11/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6660	7	6660	7	0.00
11/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	6036	7	6036	7	0.00
11/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	1031	1	1031	1	6,000.00
11/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	79	0	79	0	6,000.00
11/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	34568	36	34568	36	0.00
11/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	106342	107	106342	107	0.00
11/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1654	2	1654	2	100.00
11/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6288	6	6288	6	0.00
11/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	18053	17	18053	17	0.00
11/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1760	1	1760	1	0.00
11/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8178	7	8178	7	0.00
11/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1501	1	1501	1	0.00
11/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1625	1	1625	1	100.00
11/10/2011	R186 On 03-May-12			Bond Future	8.56	121.1057	8.5560	121.1057	0.00
11/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7058	8	7058	8	0.00
11/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7336	8	7336	8	0.00
11/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6784	8	6784	8	0.00
11/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3241	3	3241	3	0.00
11/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2919	3	2919	3	0.00
11/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3077	3	3077	3	0.00
11/10/2011	R186 On 02-August-12			Bond Future	8.63	117.6983	8.6270	117.6983	0.00
11/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	6197	7	6197	7	0.00
11/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5963	7	5963	7	0.00
11/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	6437	7	6437	7	0.00
11/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4890	4	4890	4	0.00
11/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5306	5	5306	5	0.00
11/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5094	5	5094	5	0.00
11/10/2011	R189 On 03-November-11			Bond Future	214.54	214.4850	214.5434	214.4850	0.00
11/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2543	2	2543	2	0.00
11/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2493	2	2493	2	0.00
11/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2593	3	2593	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R197 On 03-November-11			Bond Future	241.82	242.0287	241.8169	242.0287	183.00
11/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3317	4	3317	4	0.00
11/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3367	4	3367	4	0.00
11/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3267	3	3267	3	0.00
11/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R201 On 03-November-11			Bond Future	6.34	110.3325	6.3420	110.3325	3,084.00
11/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4685	5	4685	5	0.00
11/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4822	5	4822	5	0.00
11/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4547	5	4547	5	0.00
11/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R201 On 02-February-12			Bond Future	6.40	107.5062	6.3950	107.5062	0.00
11/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4836	5	4836	5	0.00
11/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4962	5	4962	5	0.00
11/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4709	5	4709	5	0.00
11/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
11/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	2	0	0.00
11/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
11/10/2011	R201 On 03-May-12			Bond Future	6.43	109.1245	6.4260	109.1245	0.00
11/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3304	4	3304	4	0.00
11/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3197	3	3197	3	0.00
11/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3412	4	3412	4	0.00
11/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	99	0	99	0	0.00
11/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	120	0	120	0	0.00
11/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	109	0	109	0	0.00
11/10/2011	R201 On 02-August-12			Bond Future	6.44	106.4171	6.4380	106.4171	0.00
11/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2604	3	2604	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2695	3	2695	3	0.00
11/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2515	3	2515	3	0.00
11/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	281	0	281	0	0.00
11/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	244	0	244	0	0.00
11/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	261	0	261	0	0.00
11/10/2011	R202 On 03-November-11			Bond Future	177.00	176.9900	176.9992	176.9900	32,686.00
11/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	176499	176	176499	176	0.00
11/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	176449	176	176449	176	0.00
11/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	176549	177	176549	177	0.00
11/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R202 On 02-February-12			Bond Future	176.88	176.8662	176.8750	176.8662	0.00
11/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
11/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
11/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
11/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	175	0	175	0	0.00
11/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	75	0	75	0	0.00
11/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	125	0	125	0	0.00
11/10/2011	R203 On 03-November-11			Bond Future	7.56	104.8278	7.5600	104.8278	2,109.00
11/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4355	5	4355	5	0.00
11/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4131	5	4131	5	0.00
11/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4578	5	4578	5	0.00
11/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	2	0	2	0	0.00
11/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	6	0	6	0	0.00
11/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	4	0	4	0	0.00
11/10/2011	R203 On 02-February-12			Bond Future	7.66	106.3323	7.6600	106.3323	0.00
11/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5109	5	5109	5	0.00
11/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4922	5	4922	5	0.00
11/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5298	6	5298	6	0.00
11/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	257	0	257	0	0.00
11/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	311	0	311	0	0.00
11/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	283	0	283	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R203 On 03-May-12			Bond Future	7.75	103.7726	7.7500	103.7726	0.00
11/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4994	5	4994	5	0.00
11/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5158	6	5158	6	0.00
11/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4833	5	4833	5	0.00
11/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	780	1	780	1	0.00
11/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	690	1	690	1	0.00
11/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	733	1	733	1	0.00
11/10/2011	R203 On 02-August-12			Bond Future	7.83	105.3891	7.8330	105.3891	0.00
11/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4311	5	4311	5	0.00
11/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4448	5	4448	5	0.00
11/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4176	4	4176	4	0.00
11/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1632	1	1632	1	0.00
11/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1499	1	1499	1	0.00
11/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1564	1	1564	1	0.00
11/10/2011	R204 On 03-November-11			Bond Future	7.81	104.5035	7.8100	104.5035	3,163.00
11/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4941	5	4941	5	0.00
11/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5193	6	5193	6	0.00
11/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4688	5	4688	5	0.00
11/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	7	0	7	0	0.00
11/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	3	0	3	0	0.00
11/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	5	0	5	0	0.00
11/10/2011	R204 On 02-February-12			Bond Future	7.91	101.9719	7.9050	101.9719	0.00
11/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5819	6	5819	6	0.00
11/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6036	6	6036	6	0.00
11/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5604	6	5604	6	0.00
11/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	309	0	309	0	0.00
11/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	252	0	252	0	0.00
11/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	279	0	279	0	0.00
11/10/2011	R204 On 03-May-12			Bond Future	7.99	103.5116	7.9920	103.5116	0.00
11/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4837	5	4837	5	0.00
11/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4661	5	4661	5	0.00
11/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5021	5	5021	5	0.00
11/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1029	1	1029	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1152	1	1152	1	0.00
11/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1086	1	1086	1	0.00
11/10/2011	R204 On 02-August-12			Bond Future	8.08	101.0911	8.0770	101.0911	0.00
11/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4187	4	4187	4	0.00
11/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4041	4	4041	4	0.00
11/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4337	5	4337	5	0.00
11/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2054	2	2054	2	0.00
11/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2236	2	2236	2	0.00
11/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2143	2	2143	2	0.00
11/10/2011	R206 On 03-November-11			Bond Future	6.03	105.5206	6.0300	105.5206	12,577.00
11/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3465	4	3465	4	0.00
11/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3366	4	3366	4	0.00
11/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3563	4	3563	4	0.00
11/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R206 On 02-February-12			Bond Future	6.06	103.2699	6.0590	103.2699	0.00
11/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3482	4	3482	4	0.00
11/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3395	4	3395	4	0.00
11/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3569	4	3569	4	0.00
11/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	2	0	0.00
11/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	3	0	0.00
11/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	3	0	3	0	0.00
11/10/2011	R206 On 03-May-12			Bond Future	6.06	104.8262	6.0570	104.8262	0.00
11/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2387	3	2387	3	0.00
11/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2457	3	2457	3	0.00
11/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2319	3	2319	3	0.00
11/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	113	0	113	0	0.00
11/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	95	0	95	0	0.00
11/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	103	0	103	0	0.00
11/10/2011	R206 On 02-August-12			Bond Future	6.01	102.6954	6.0120	102.6954	0.00
11/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1905	2	1905	2	0.00
11/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1959	2	1959	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1850	2	1850	2	0.00
11/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	231	0	231	0	0.00
11/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	206	0	206	0	0.00
11/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	219	0	219	0	0.00
11/10/2011	R207 On 03-November-11			Bond Future	8.06	97.9769	8.0640	97.9769	8,999.00
11/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3865	4	3865	4	0.00
11/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4127	5	4127	5	0.00
11/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3605	4	3605	4	0.00
11/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	471	1	471	1	2,000.00
11/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1132	1	1132	1	0.00
11/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1907	2	1907	2	0.00
11/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	15	0	15	0	900.00
11/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	575	1	575	1	0.00
11/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2129	3	2129	3	0.00
11/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	241	0	241	0	300.00
11/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1231	1	1231	1	300.00
11/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	228	0	228	0	900.00
11/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	2062	2	2062	2	0.00
11/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	286	0	286	0	2,000.00
11/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4522	4	4522	4	0.00
11/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	641	0	641	0	2,000.00
11/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	47	0	47	0	0.00
11/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1416	1	1416	1	0.00
11/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	25	0	25	0	0.00
11/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	35	0	35	0	0.00
11/10/2011	R207 On 02-February-12			Bond Future	8.16	95.7458	8.1580	95.7458	0.00
11/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5094	6	5094	6	0.00
11/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5308	6	5308	6	0.00
11/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4882	5	4882	5	0.00
11/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	597	1	597	1	0.00
11/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	499	0	499	0	0.00
11/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	547	0	547	0	0.00
11/10/2011	R207 On 03-May-12			Bond Future	8.25	97.1866	8.2480	97.1866	0.00

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11/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4359	5	4359	5	0.00
11/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4184	5	4184	5	0.00
11/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4532	5	4532	5	0.00
11/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1602	1	1602	1	0.00
11/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1776	2	1776	2	0.00
11/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1690	2	1690	2	0.00
11/10/2011	R207 On 02-August-12			Bond Future	8.34	95.0630	8.3350	95.0630	0.00
11/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4485	5	4485	5	0.00
11/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4329	5	4329	5	0.00
11/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4644	5	4644	5	0.00
11/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2238	2	2238	2	0.00
11/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2434	2	2434	2	0.00
11/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2334	2	2334	2	0.00
11/10/2011	R208 On 03-November-11			Bond Future	8.10	92.5185	8.1020	92.5185	7,097.00
11/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3907	4	3907	4	0.00
11/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4184	5	4184	5	0.00
11/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3632	4	3632	4	0.00
11/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	519	1	519	1	1,995.00
11/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4742	5	4742	5	0.00
11/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1245	2	1245	2	665.00
11/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2088	3	2088	3	0.00
11/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	287	0	287	0	665.00
11/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	19	0	19	0	1,995.00
11/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	648	0	648	0	0.00
11/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	63	0	63	0	0.00
11/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1456	1	1456	1	0.00
11/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	35	0	35	0	0.00
11/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	47	0	47	0	0.00
11/10/2011	R208 On 02-February-12			Bond Future	8.19	93.8463	8.1880	93.8463	0.00
11/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5324	6	5324	6	0.00
11/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5099	6	5099	6	0.00
11/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5551	6	5551	6	0.00
11/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	579	0	579	0	0.00

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11/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	686	1	686	1	0.00
11/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	631	1	631	1	0.00
11/10/2011	R208 On 03-May-12			Bond Future	8.27	91.8634	8.2680	91.8634	0.00
11/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5476	6	5476	6	0.00
11/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5678	6	5678	6	0.00
11/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5277	6	5277	6	0.00
11/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1405	1	1405	1	0.00
11/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1256	1	1256	1	0.00
11/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1329	1	1329	1	0.00
11/10/2011	R208 On 02-August-12			Bond Future	8.34	93.2947	8.3440	93.2947	0.00
11/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4787	5	4787	5	0.00
11/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4960	5	4960	5	0.00
11/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4616	5	4616	5	0.00
11/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2616	2	2616	2	0.00
11/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2408	2	2408	2	0.00
11/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2511	2	2511	2	0.00
11/10/2011	R209 On 03-November-11			Bond Future	8.81	76.4012	8.8090	76.4012	1,374.00
11/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	1047	2	1047	2	0.00
11/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1231	2	1231	2	0.00
11/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	881	2	881	2	0.00
11/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1750	1	1750	1	0.00
11/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1302	1	1302	1	0.00
11/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1515	1	1515	1	0.00
11/10/2011	R209 On 02-February-12			Bond Future	8.88	77.4958	8.8790	77.4958	0.00
11/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3460	4	3460	4	0.00
11/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3673	4	3673	4	0.00
11/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3255	4	3255	4	0.00
11/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2705	2	2705	2	0.00
11/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2359	2	2359	2	0.00
11/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2526	2	2526	2	0.00
11/10/2011	R209 On 03-May-12			Bond Future	8.94	75.5196	8.9440	75.5196	0.00
11/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4166	5	4166	5	0.00
11/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3973	5	3973	5	0.00

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11/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4364	5	4364	5	0.00
11/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3555	3	3555	3	0.00
11/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3927	3	3927	3	0.00
11/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3737	3	3737	3	0.00
11/10/2011	R209 On 02-August-12			Bond Future	9.01	76.6943	9.0060	76.6943	0.00
11/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5797	7	5797	7	0.00
11/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5595	6	5595	6	0.00
11/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	6002	7	6002	7	0.00
11/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3818	3	3818	3	0.00
11/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4142	4	4142	4	0.00
11/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	3977	3	3977	3	0.00
11/10/2011	R210 On 03-November-11			Bond Future	131.52	132.0435	131.5241	132.0435	750.00
11/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	524	1	524	1	0.00
11/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	474	1	474	1	0.00
11/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	574	1	574	1	0.00
11/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R211 On 03-November-11			Bond Future	112.87	113.1462	112.8689	113.1462	529.00
11/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111619	112	111619	112	0.00
11/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111569	112	111569	112	0.00
11/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111669	112	111669	112	0.00
11/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R211 On 02-February-12			Bond Future	113.15	113.4318	113.1505	113.4318	0.00
11/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2650	3	2650	3	0.00
11/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2700	3	2700	3	0.00
11/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2600	3	2600	3	0.00
11/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R212 On 03-November-11			Bond Future	109.70	109.6902	109.6954	109.6902	2,677.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107195	107	107195	107	0.00
11/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107145	107	107145	107	0.00
11/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107245	107	107245	107	0.00
11/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R212 On 02-February-12			Bond Future	109.80	109.7956	109.8008	109.7956	0.00
11/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1301	1	1301	1	0.00
11/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1251	1	1251	1	0.00
11/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1351	1	1351	1	0.00
11/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 03-November-11			Bond Future	8.85	85.3384	8.8520	85.3384	0.00
11/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	1	0	1	0.00
11/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	1227	0	1227	0	0.00
11/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	417	0	417	0	0.00
11/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	820	0	820	0	0.00
11/10/2011	R213 On 02-February-12			Bond Future	8.93	86.5624	8.9330	86.5624	0.00
11/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	524	2	524	2	0.00
11/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	133	1	133	1	0.00
11/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	912	2	912	2	0.00
11/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 03-May-12			Bond Future	9.01	84.3205	9.0050	84.3205	0.00
11/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	1867	3	1867	3	0.00
11/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	2240	3	2240	3	0.00
11/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	1491	3	1491	3	0.00
11/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 02-August-12			Bond Future	9.07	85.6391	9.0740	85.6391	0.00
11/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	1329	2	1329	2	0.00
11/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1701	3	1701	3	0.00
11/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	955	2	955	2	0.00
11/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
11/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
11/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
11/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
11/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
11/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
11/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
11/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
11/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
11/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
11/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
11/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
11/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
11/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
12/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	AL7T On 03-November-11			Index Future	403.35	402.0520	403.3460	402.0520	16.00
12/10/2011	AL7T On 02-February-12			Index Future	409.13	407.8200	409.1320	407.8200	0.00
12/10/2011	ALBI On 03-November-11			Index Future	369.39	368.3590	369.3890	368.3590	1,692.00
12/10/2011	ALBI On 02-February-12			Index Future	374.69	373.6440	374.6880	373.6440	0.00
12/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	CAAG On 24-October-11			Can-Do Future	7.80	7.9188	7.8031	7.9188	0.00
12/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1103	1	1103	1	0.00
12/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1053	1	1053	1	0.00
12/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1153	1	1153	1	0.00
12/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	804	1	804	1	14,286.00
12/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	412	1	412	1	6,757.00
12/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	9	0	9	0	11,429.00
12/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	19	0	19	0	11,765.00
12/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	4	0	4	0	11,111.00
12/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1201	1	1201	1	0.00
12/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	716	1	716	1	0.00
12/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	956	1	956	1	0.00
12/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	9	0	9	0	0.00
12/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
12/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	1	0	0.00
12/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
12/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
12/10/2011	CAAJ On 20-October-11			Any day expiry	7.80	7.9142	7.7983	7.9142	0.00
12/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	139	0	139	0	0.00
12/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	116	0	116	0	0.00
12/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	167	0	167	0	0.00
12/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	69	0	69	0	0.00
12/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	118	0	118	0	0.00
12/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	91	0	91	0	0.00
12/10/2011	CAAK On 19-December-11			Can-Do Future	0.06	0.0660	0.0565	0.0660	12,659.00
12/10/2011	CAAL On 19-December-11			Can-Do Future	0.07	0.0688	0.0688	0.0688	18,519.00
12/10/2011	CAAM On 19-December-11			Can-Do Future	0.18	0.1789	0.1789	0.1789	12,423.00

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12/10/2011	CAAN On 30-March-12			Can-Do Future	0.35	0.3885	0.3510	0.3885	100,000.00
12/10/2011	CAAO On 30-March-12			Can-Do Future	0.19	0.1587	0.1895	0.1587	100,000.00
12/10/2011	CAAP On 19-December-11			Can-Do Future	0.20	0.2009	0.2009	0.2009	12,346.00
12/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
12/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
12/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2011	GOVI On 03-November-11			GOVI	370.55	369.5110	370.5520	369.5110	163.00
12/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	135520	13	135520	13	0.00
12/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	135420	13	135420	13	0.00
12/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	135620	13	135620	13	0.00
12/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/10/2011	GOVI On 02-February-12			GOVI	375.87	374.8120	375.8670	374.8120	0.00
12/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	68670	6	68670	6	0.00
12/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	68570	6	68570	6	0.00
12/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	68770	6	68770	6	0.00
12/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
12/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
12/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
12/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2011	IGOV On 03-November-11			Index Future	160.00	160.1360	159.9960	160.1360	86.00
12/10/2011	IGOV On 02-February-12			Index Future	162.29	162.4340	162.2910	162.4340	0.00
12/10/2011	ILBI On 02-February-12			Index Future	439.95	440.0580	439.9510	440.0580	88.00
12/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.54	94.4700	5.5400	94.4700	1,000.00
12/10/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.42	94.5900	5.4200	94.5900	1,700.00
12/10/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.39	94.6000	5.3900	94.6000	5,541.00
12/10/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.36	94.6300	5.3600	94.6300	700.00
12/10/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	0.00
12/10/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.27	94.7300	5.2700	94.7300	1,340.00
12/10/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	2,890.00
12/10/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.38	94.5800	5.3800	94.5800	44,760.00
12/10/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.54	94.4200	5.5400	94.4200	990.00
12/10/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.79	94.1700	5.7900	94.1700	790.00
12/10/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.08	93.8900	6.0800	93.8900	1,250.00
12/10/2011	JBAF On	18-September-13			Jibar Tradeable Future	6.36	93.6000	6.3600	93.6000	500.00
12/10/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/10/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/10/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/10/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/10/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/10/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/10/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/10/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/10/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/10/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/10/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/10/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/10/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/10/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/10/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/10/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/10/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/10/2011	JN10 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/10/2011	JN10 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/10/2011	JN10 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/10/2011	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
12/10/2011	OTH1 On 03-November-11			Index Future	362.82	361.8570	362.8170	361.8570	0.00
12/10/2011	OTH1 On 02-February-12			Index Future	368.02	367.0480	368.0220	367.0480	0.00
12/10/2011	R157 On 03-November-11			Bond Future	6.66	124.6558	6.6610	124.6558	15,680.00
12/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5879	6	5879	6	0.00
12/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	6059	6	6059	6	0.00
12/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5700	5	5700	5	0.00
12/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	308	0	308	0	1,200.00
12/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3336	3	3336	3	0.00
12/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1383	1	1383	1	400.00
12/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1715	2	1715	2	0.00
12/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	54	0	54	0	400.00
12/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	2	0	2	0	1,200.00
12/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	98	0	98	0	0.00
12/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	733	1	733	1	0.00
12/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R157 On 02-February-12			Bond Future	6.74	126.4444	6.7370	126.4444	0.00
12/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	6115	6	6115	6	0.00
12/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6277	6	6277	6	0.00
12/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5953	6	5953	6	0.00
12/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	302	0	302	0	130.00
12/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1851	2	1851	2	0.00
12/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	896	1	896	1	0.00
12/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1564	2	1564	2	130.00
12/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	2964	3	2964	3	0.00
12/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	742	1	742	1	130.00
12/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	41	0	41	0	0.00
12/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	31	0	31	0	0.00
12/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	36	0	36	0	0.00
12/10/2011	R157 On 03-May-12			Bond Future	6.79	121.5406	6.7940	121.5406	0.00
12/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4921	5	4921	5	0.00
12/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4780	5	4780	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
12/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	5062	5	5062	5	0.00
12/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	199	0	199	0	0.00
12/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	232	0	232	0	0.00
12/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	215	0	215	0	0.00
12/10/2011	R157 On 02-August-12			Bond Future	6.84	123.4355	6.8370	123.4355	0.00
12/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	4135	4	4135	4	0.00
12/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4252	4	4252	4	0.00
12/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	4019	4	4019	4	0.00
12/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	664	1	664	1	0.00
12/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	602	1	602	1	0.00
12/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	632	1	632	1	0.00
12/10/2011	R186 On 03-November-11			Bond Future	8.35	121.7811	8.3530	121.7811	30,166.00
12/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	6059	6	6059	6	0.00
12/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	6483	6	6483	6	0.00
12/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	5638	5	5638	5	0.00
12/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	4015	4	4015	4	0.00
12/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	543	0	543	0	1,275.00
12/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1439	1	1439	1	425.00
12/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	2575	2	2575	2	0.00
12/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6910	6	6910	6	0.00
12/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	108	0	108	0	250.00
12/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	336	0	336	0	0.00
12/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	832	1	832	1	0.00
12/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2314	3	2314	3	250.00
12/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	3797	4	3797	4	250.00
12/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	42	0	42	0	1,275.00
12/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	5594	6	5594	6	0.00
12/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	705	1	705	1	425.00
12/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1468	2	1468	2	0.00
12/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3009	3	3009	3	0.00
12/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	102	0	102	0	0.00
12/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	291	0	291	0	0.00
12/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	57	0	57	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
12/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	76	0	76	0	0.00
12/10/2011	R186 On 02-February-12			Bond Future	8.43	118.2387	8.4320	118.2387	2,501.00
12/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6666	6	6666	6	0.00
12/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6989	7	6989	7	0.00
12/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	6350	6	6350	6	0.00
12/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	1124	1	1124	1	6,000.00
12/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	89	0	89	0	6,000.00
12/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1788	2	1788	2	100.00
12/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	35028	35	35028	35	0.00
12/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	106803	106	106803	106	0.00
12/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	5962	6	5962	6	0.00
12/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	17602	18	17602	18	0.00
12/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1613	2	1613	2	0.00
12/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	7811	8	7811	8	0.00
12/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1370	2	1370	2	0.00
12/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1487	2	1487	2	100.00
12/10/2011	R186 On 03-May-12			Bond Future	8.51	120.0133	8.5050	120.0133	0.00
12/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7355	7	7355	7	0.00
12/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7640	7	7640	7	0.00
12/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	7075	7	7075	7	0.00
12/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3062	3	3062	3	0.00
12/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2752	3	2752	3	0.00
12/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	2903	3	2903	3	0.00
12/10/2011	R186 On 02-August-12			Bond Future	8.57	116.5889	8.5740	116.5889	0.00
12/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	6458	6	6458	6	0.00
12/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	6217	6	6217	6	0.00
12/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	6703	6	6703	6	0.00
12/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4676	5	4676	5	0.00
12/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5080	5	5080	5	0.00
12/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	4875	5	4875	5	0.00
12/10/2011	R189 On 03-November-11			Bond Future	214.87	214.5434	214.8684	214.5434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2868	3	2868	3	0.00
12/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2818	2	2818	2	0.00
12/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2918	3	2918	3	0.00
12/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R197 On 03-November-11			Bond Future	241.85	241.8169	241.8512	241.8169	183.00
12/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3351	3	3351	3	0.00
12/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3401	3	3401	3	0.00
12/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3301	3	3301	3	0.00
12/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R201 On 03-November-11			Bond Future	6.29	110.0503	6.2850	110.0503	3,084.00
12/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4851	5	4851	5	0.00
12/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4713	5	4713	5	0.00
12/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4988	5	4988	5	0.00
12/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R201 On 02-February-12			Bond Future	6.33	107.2187	6.3310	107.2187	0.00
12/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	5007	5	5007	5	0.00
12/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4881	5	4881	5	0.00
12/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5133	5	5133	5	0.00
12/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
12/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
12/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	1	0	0.00
12/10/2011	R201 On 03-May-12			Bond Future	6.36	108.8337	6.3560	108.8337	0.00
12/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3461	3	3461	3	0.00
12/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3352	3	3352	3	0.00
12/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3569	3	3569	3	0.00
12/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	83	0	83	0	0.00
12/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	103	0	103	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
12/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	94	0	94	0	0.00
12/10/2011	R201 On 02-August-12			Bond Future	6.36	106.1212	6.3610	106.1212	0.00
12/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2746	3	2746	3	0.00
12/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2838	3	2838	3	0.00
12/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2654	3	2654	3	0.00
12/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	248	0	248	0	0.00
12/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	214	0	214	0	0.00
12/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	231	0	231	0	0.00
12/10/2011	R202 On 03-November-11			Bond Future	176.19	176.9992	176.1918	176.9992	32,686.00
12/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	175692	176	175692	176	0.00
12/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	175642	176	175642	176	0.00
12/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	175742	177	175742	177	0.00
12/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R202 On 02-February-12			Bond Future	176.06	176.8750	176.0560	176.8750	0.00
12/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
12/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
12/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
12/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	994	0	994	0	0.00
12/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	894	0	894	0	0.00
12/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	944	0	944	0	0.00
12/10/2011	R203 On 03-November-11			Bond Future	7.48	104.4228	7.4760	104.4228	2,109.00
12/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4753	4	4753	4	0.00
12/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4977	5	4977	5	0.00
12/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4528	4	4528	4	0.00
12/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	3	0	3	0	0.00
12/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	1	0	1	0	0.00
12/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	2	0	2	0	0.00
12/10/2011	R203 On 02-February-12			Bond Future	7.57	105.9208	7.5710	105.9208	0.00
12/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5464	5	5464	5	0.00
12/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5657	5	5657	5	0.00
12/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5273	5	5273	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
12/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	255	0	255	0	0.00
12/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	209	0	209	0	0.00
12/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	231	0	231	0	0.00
12/10/2011	R203 On 03-May-12			Bond Future	7.66	103.3517	7.6560	103.3517	0.00
12/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5317	5	5317	5	0.00
12/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5485	5	5485	5	0.00
12/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5151	5	5151	5	0.00
12/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	686	1	686	1	0.00
12/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	605	1	605	1	0.00
12/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	644	1	644	1	0.00
12/10/2011	R203 On 02-August-12			Bond Future	7.73	104.9650	7.7340	104.9650	0.00
12/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4590	4	4590	4	0.00
12/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4731	4	4731	4	0.00
12/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4450	4	4450	4	0.00
12/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1490	2	1490	2	0.00
12/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1366	1	1366	1	0.00
12/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1427	2	1427	2	0.00
12/10/2011	R204 On 03-November-11			Bond Future	7.74	104.0689	7.7410	104.0689	3,163.00
12/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5313	5	5313	5	0.00
12/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	5059	5	5059	5	0.00
12/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5566	5	5566	5	0.00
12/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	1	0	1	0	0.00
12/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	3	0	3	0	0.00
12/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	2	0	2	0	0.00
12/10/2011	R204 On 02-February-12			Bond Future	7.83	101.5304	7.8320	101.5304	0.00
12/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	6157	6	6157	6	0.00
12/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5938	6	5938	6	0.00
12/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6378	6	6378	6	0.00
12/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	211	0	211	0	0.00
12/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	259	0	259	0	0.00
12/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	234	0	234	0	0.00
12/10/2011	R204 On 03-May-12			Bond Future	7.92	103.0644	7.9170	103.0644	0.00
12/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	5115	5	5115	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
12/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4934	5	4934	5	0.00
12/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5303	5	5303	5	0.00
12/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	930	1	930	1	0.00
12/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1044	1	1044	1	0.00
12/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	983	1	983	1	0.00
12/10/2011	R204 On 02-August-12			Bond Future	8.00	100.6345	7.9970	100.6345	0.00
12/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4430	4	4430	4	0.00
12/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4278	4	4278	4	0.00
12/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4583	4	4583	4	0.00
12/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1908	2	1908	2	0.00
12/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2080	2	2080	2	0.00
12/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	1993	2	1993	2	0.00
12/10/2011	R206 On 03-November-11			Bond Future	5.98	105.3186	5.9780	105.3186	12,577.00
12/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3572	3	3572	3	0.00
12/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3670	4	3670	4	0.00
12/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3473	3	3473	3	0.00
12/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R206 On 02-February-12			Bond Future	6.00	103.0643	5.9990	103.0643	0.00
12/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3591	3	3591	3	0.00
12/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3679	4	3679	4	0.00
12/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3504	3	3504	3	0.00
12/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	2	0	0.00
12/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	2	0	0.00
12/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	2	0	0.00
12/10/2011	R206 On 03-May-12			Bond Future	5.99	104.6170	5.9880	104.6170	0.00
12/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2486	2	2486	2	0.00
12/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2556	2	2556	2	0.00
12/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2416	2	2416	2	0.00
12/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	99	0	99	0	0.00
12/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	83	0	83	0	0.00
12/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	91	0	91	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
12/10/2011	R206 On 02-August-12			Bond Future	5.93	102.4830	5.9310	102.4830	0.00
12/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1995	2	1995	2	0.00
12/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	2050	2	2050	2	0.00
12/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1939	2	1939	2	0.00
12/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	209	0	209	0	0.00
12/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	185	0	185	0	0.00
12/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	197	0	197	0	0.00
12/10/2011	R207 On 03-November-11			Bond Future	8.01	97.4595	8.0060	97.4595	8,999.00
12/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4184	4	4184	4	0.00
12/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4450	4	4450	4	0.00
12/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3920	4	3920	4	0.00
12/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	574	0	574	0	2,000.00
12/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1322	1	1322	1	0.00
12/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	2160	2	2160	2	0.00
12/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	19	0	19	0	900.00
12/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	301	0	301	0	300.00
12/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	694	1	694	1	0.00
12/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2395	2	2395	2	0.00
12/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	161	0	161	0	900.00
12/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1017	1	1017	1	300.00
12/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1789	2	1789	2	0.00
12/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	206	0	206	0	2,000.00
12/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4193	5	4193	5	0.00
12/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	498	1	498	1	2,000.00
12/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	29	0	29	0	0.00
12/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1186	1	1186	1	0.00
12/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	15	0	15	0	0.00
12/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	21	0	21	0	0.00
12/10/2011	R207 On 02-February-12			Bond Future	8.10	95.2204	8.0970	95.2204	0.00
12/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5369	5	5369	5	0.00
12/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5153	5	5153	5	0.00
12/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5588	5	5588	5	0.00
12/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	439	0	439	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
12/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	528	1	528	1	0.00
12/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	481	1	481	1	0.00
12/10/2011	R207 On 03-May-12			Bond Future	8.19	96.6542	8.1850	96.6542	0.00
12/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4582	4	4582	4	0.00
12/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4401	4	4401	4	0.00
12/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4759	5	4759	5	0.00
12/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1487	2	1487	2	0.00
12/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1651	2	1651	2	0.00
12/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1571	2	1571	2	0.00
12/10/2011	R207 On 02-August-12			Bond Future	8.27	94.5195	8.2690	94.5195	0.00
12/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4698	4	4698	4	0.00
12/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4538	4	4538	4	0.00
12/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4861	5	4861	5	0.00
12/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2108	2	2108	2	0.00
12/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2295	2	2295	2	0.00
12/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2199	2	2199	2	0.00
12/10/2011	R208 On 03-November-11			Bond Future	8.04	91.9345	8.0440	91.9345	7,097.00
12/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	4244	4	4244	4	0.00
12/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4526	4	4526	4	0.00
12/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3965	4	3965	4	0.00
12/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	633	1	633	1	1,995.00
12/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1453	1	1453	1	665.00
12/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2362	2	2362	2	0.00
12/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	5090	5	5090	5	0.00
12/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	11	0	11	0	1,995.00
12/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	205	0	205	0	665.00
12/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	500	1	500	1	0.00
12/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	40	0	40	0	0.00
12/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1214	1	1214	1	0.00
12/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	21	0	21	0	0.00
12/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	28	0	28	0	0.00
12/10/2011	R208 On 02-February-12			Bond Future	8.13	93.2521	8.1280	93.2521	0.00
12/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5610	5	5610	5	0.00

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12/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5842	6	5842	6	0.00
12/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5381	5	5381	5	0.00
12/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	608	1	608	1	0.00
12/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	510	1	510	1	0.00
12/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	557	1	557	1	0.00
12/10/2011	R208 On 03-May-12			Bond Future	8.21	91.2598	8.2050	91.2598	0.00
12/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5741	5	5741	5	0.00
12/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5947	6	5947	6	0.00
12/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5537	5	5537	5	0.00
12/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1297	1	1297	1	0.00
12/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1157	1	1157	1	0.00
12/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1225	1	1225	1	0.00
12/10/2011	R208 On 02-August-12			Bond Future	8.28	92.6824	8.2790	92.6824	0.00
12/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	5014	5	5014	5	0.00
12/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	5191	5	5191	5	0.00
12/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4839	5	4839	5	0.00
12/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2468	3	2468	3	0.00
12/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2268	2	2268	2	0.00
12/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2366	3	2366	3	0.00
12/10/2011	R209 On 03-November-11			Bond Future	8.76	75.1522	8.7610	75.1522	3,000.00
12/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	1199	1	1199	1	0.00
12/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	1015	1	1015	1	0.00
12/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1402	1	1402	1	0.00
12/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1092	1	1092	1	0.00
12/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1503	2	1503	2	0.00
12/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1287	2	1287	2	0.00
12/10/2011	R209 On 02-February-12			Bond Future	8.83	76.2313	8.8300	76.2313	0.00
12/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3670	3	3670	3	0.00
12/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3457	3	3457	3	0.00
12/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3890	4	3890	4	0.00
12/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2192	2	2192	2	0.00
12/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2523	3	2523	3	0.00
12/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2353	3	2353	3	0.00

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12/10/2011	R209 On 03-May-12			Bond Future	8.89	74.2393	8.8940	74.2393	0.00
12/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4370	4	4370	4	0.00
12/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	4171	4	4171	4	0.00
12/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4573	4	4573	4	0.00
12/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3377	4	3377	4	0.00
12/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3738	4	3738	4	0.00
12/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3554	4	3554	4	0.00
12/10/2011	R209 On 02-August-12			Bond Future	8.96	75.3978	8.9550	75.3978	0.00
12/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	6022	6	6022	6	0.00
12/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5815	6	5815	6	0.00
12/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	6232	6	6232	6	0.00
12/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3658	4	3658	4	0.00
12/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	3972	4	3972	4	0.00
12/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	3812	4	3812	4	0.00
12/10/2011	R210 On 03-November-11			Bond Future	131.20	131.5241	131.1955	131.5241	750.00
12/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	195	1	195	1	0.00
12/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	145	0	145	0	0.00
12/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	245	1	245	1	0.00
12/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R211 On 03-November-11			Bond Future	113.27	112.8689	113.2663	112.8689	529.00
12/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112016	112	112016	112	0.00
12/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111966	112	111966	112	0.00
12/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112066	112	112066	112	0.00
12/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R211 On 02-February-12			Bond Future	113.55	113.1505	113.5534	113.1505	0.00
12/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3053	3	3053	3	0.00
12/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3103	3	3103	3	0.00
12/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3003	3	3003	3	0.00
12/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00

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12/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R212 On 03-November-11			Bond Future	109.71	109.6954	109.7108	109.6954	2,677.00
12/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107211	107	107211	107	0.00
12/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107161	107	107161	107	0.00
12/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107261	107	107261	107	0.00
12/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R212 On 02-February-12			Bond Future	109.82	109.8008	109.8164	109.8008	0.00
12/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1316	1	1316	1	0.00
12/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1266	1	1266	1	0.00
12/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1366	1	1366	1	0.00
12/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 03-November-11			Bond Future	8.81	84.3231	8.8140	84.3231	0.00
12/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	923	1	923	1	0.00
12/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	113	0	113	0	0.00
12/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	516	1	516	1	0.00
12/10/2011	R213 On 02-February-12			Bond Future	8.89	85.5389	8.8940	85.5389	0.00
12/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	832	1	832	1	0.00
12/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	1219	1	1219	1	0.00
12/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	441	0	441	0	0.00
12/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 03-May-12			Bond Future	8.97	83.2875	8.9650	83.2875	0.00
12/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	2178	2	2178	2	0.00
12/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	2551	2	2551	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	1802	1	1802	1	0.00
12/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 02-August-12			Bond Future	9.03	84.5813	9.0330	84.5813	0.00
12/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	1644	1	1644	1	0.00
12/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	2016	2	2016	2	0.00
12/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	1270	1	1270	1	0.00
12/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
12/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
12/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
12/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
12/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
12/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
12/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
12/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
12/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
12/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
12/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
12/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
12/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
13/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	AL7T On 03-November-11			Index Future	401.17	403.3460	401.1710	403.3460	16.00
13/10/2011	AL7T On 02-February-12			Index Future	406.93	409.1320	406.9250	409.1320	0.00
13/10/2011	ALBI On 03-November-11			Index Future	367.50	369.3890	367.4950	369.3890	1,692.00
13/10/2011	ALBI On 02-February-12			Index Future	372.77	374.6880	372.7660	374.6880	0.00
13/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	CAAG On 24-October-11			Can-Do Future	7.94	7.8031	7.9375	7.8031	0.00
13/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1238	1	1238	1	0.00
13/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1188	1	1188	1	0.00
13/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1288	1	1288	1	0.00
13/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	938	1	938	1	14,286.00
13/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	540	0	540	0	6,757.00
13/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	11	0	11	0	11,429.00
13/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	22	0	22	0	11,765.00
13/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	3	0	3	0	11,111.00
13/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1066	1	1066	1	0.00
13/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	585	1	585	1	0.00
13/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	824	1	824	1	0.00
13/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	3	0	3	0	0.00
13/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	1	0	1	0	0.00
13/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	1	0	0.00
13/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	1	0	1	0	0.00
13/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	1	0	1	0	0.00
13/10/2011	CAAJ On 20-October-11			Any day expiry	7.93	7.7983	7.9329	7.7983	0.00
13/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	214	0	214	0	0.00
13/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	180	0	180	0	0.00
13/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	253	0	253	0	0.00
13/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	20	0	20	0	0.00
13/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	47	0	47	0	0.00
13/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	31	0	31	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
13/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0565	0.0704	0.0565	12,659.00
13/10/2011	CAAL On 19-December-11			Can-Do Future	0.08	0.0688	0.0832	0.0688	18,519.00
13/10/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1789	0.1907	0.1789	12,423.00
13/10/2011	CAAN On 30-March-12			Can-Do Future	0.39	0.3510	0.3923	0.3510	100,000.00
13/10/2011	CAAO On 30-March-12			Can-Do Future	0.15	0.1895	0.1519	0.1895	100,000.00
13/10/2011	CAAP On 19-December-11			Can-Do Future	0.21	0.2009	0.2149	0.2009	12,346.00
13/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
13/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
13/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2011	GOVI On 03-November-11			GOVI	368.73	370.5520	368.7290	370.5520	163.00
13/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	117290	14	117290	14	0.00
13/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	117190	14	117190	14	0.00
13/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	117390	14	117390	14	0.00
13/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
13/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
13/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
13/10/2011	GOVI On 02-February-12			GOVI	374.02	375.8670	374.0180	375.8670	0.00
13/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	50180	7	50180	7	0.00
13/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	50080	7	50080	7	0.00
13/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	50280	7	50280	7	0.00
13/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
13/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
13/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
13/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/10/2011	IGOV On 03-November-11			Index Future	159.85	159.9960	159.8540	159.9960	86.00
13/10/2011	IGOV On 02-February-12			Index Future	162.15	162.2910	162.1470	162.2910	0.00
13/10/2011	ILBI On 02-February-12			Index Future	439.55	439.9510	439.5530	439.9510	88.00
13/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.4600	5.5500	94.4600	1,000.00
13/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.5800	5.4200	94.5800	1,700.00
13/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.41	94.6100	5.4100	94.6100	5,541.00
13/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.39	94.6400	5.3900	94.6400	700.00
13/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.32	94.7000	5.3200	94.7000	0.00
13/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.30	94.7300	5.3000	94.7300	1,340.00
13/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.31	94.7200	5.3100	94.7200	2,890.00
13/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.44	94.6200	5.4400	94.6200	44,760.00
13/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.62	94.4600	5.6200	94.4600	990.00
13/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.87	94.2100	5.8700	94.2100	790.00
13/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.15	93.9200	6.1500	93.9200	1,250.00
13/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.44	93.6400	6.4400	93.6400	500.00
13/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/10/2011	OTH1 On 03-November-11			Index Future	360.55	362.8170	360.5510	362.8170	0.00
13/10/2011	OTH1 On 02-February-12			Index Future	365.72	368.0220	365.7230	368.0220	0.00
13/10/2011	R157 On 03-November-11			Bond Future	6.76	124.8807	6.7570	124.8807	15,680.00
13/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5514	6	5514	6	0.00
13/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5693	6	5693	6	0.00
13/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5334	6	5334	6	0.00
13/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	184	0	184	0	1,200.00
13/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1078	1	1078	1	400.00
13/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1386	2	1386	2	0.00
13/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2972	3	2972	3	0.00
13/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	3	0	3	0	1,200.00
13/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	91	0	91	0	400.00
13/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	158	0	158	0	0.00
13/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	974	1	974	1	0.00
13/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R157 On 02-February-12			Bond Future	6.84	126.6721	6.8420	126.6721	0.00
13/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5753	6	5753	6	0.00
13/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5913	6	5913	6	0.00
13/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5592	6	5592	6	0.00
13/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	744	1	744	1	0.00
13/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	235	0	235	0	130.00
13/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1614	2	1614	2	0.00
13/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	879	1	879	1	130.00
13/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1786	2	1786	2	130.00
13/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3270	3	3270	3	0.00
13/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	53	0	53	0	0.00
13/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	40	0	40	0	0.00
13/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	47	0	47	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
13/10/2011	R157 On 03-May-12			Bond Future	6.91	121.7691	6.9080	121.7691	0.00
13/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4587	5	4587	5	0.00
13/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4449	5	4449	5	0.00
13/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4725	5	4725	5	0.00
13/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	239	0	239	0	0.00
13/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	278	0	278	0	0.00
13/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	258	0	258	0	0.00
13/10/2011	R157 On 02-August-12			Bond Future	6.96	123.6655	6.9620	123.6655	0.00
13/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3839	4	3839	4	0.00
13/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3727	4	3727	4	0.00
13/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3953	4	3953	4	0.00
13/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	686	1	686	1	0.00
13/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	755	1	755	1	0.00
13/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	719	1	719	1	0.00
13/10/2011	R186 On 03-November-11			Bond Future	8.44	122.2407	8.4380	122.2407	30,166.00
13/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	5285	6	5285	6	0.00
13/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	5700	6	5700	6	0.00
13/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4875	6	4875	6	0.00
13/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3323	4	3323	4	0.00
13/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	343	1	343	1	1,275.00
13/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1035	1	1035	1	425.00
13/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	2005	3	2005	3	0.00
13/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6119	7	6119	7	0.00
13/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	555	1	555	1	0.00
13/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	56	0	56	0	250.00
13/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	199	0	199	0	0.00
13/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	4472	4	4472	4	250.00
13/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2849	2	2849	2	250.00
13/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	63	0	63	0	1,275.00
13/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	6354	6	6354	6	0.00
13/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	947	1	947	1	425.00
13/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1876	1	1876	1	0.00
13/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3621	3	3621	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	151	0	151	0	0.00
13/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	411	0	411	0	0.00
13/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	86	0	86	0	0.00
13/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	114	0	114	0	0.00
13/10/2011	R186 On 02-February-12			Bond Future	8.52	118.6990	8.5200	118.6990	2,501.00
13/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6058	7	6058	7	0.00
13/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6368	7	6368	7	0.00
13/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5756	6	5756	6	0.00
13/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	932	1	932	1	6,000.00
13/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	66	0	66	0	6,000.00
13/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	34204	35	34204	35	0.00
13/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	105978	107	105978	107	0.00
13/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1517	2	1517	2	100.00
13/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6515	6	6515	6	0.00
13/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	18404	18	18404	18	0.00
13/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1844	2	1844	2	0.00
13/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8444	8	8444	8	0.00
13/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1574	1	1574	1	0.00
13/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1704	1	1704	1	100.00
13/10/2011	R186 On 03-May-12			Bond Future	8.60	120.4836	8.5950	120.4836	0.00
13/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6805	7	6805	7	0.00
13/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7079	8	7079	8	0.00
13/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6536	7	6536	7	0.00
13/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3351	3	3351	3	0.00
13/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3020	3	3020	3	0.00
13/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3181	3	3181	3	0.00
13/10/2011	R186 On 02-August-12			Bond Future	8.67	117.0690	8.6680	117.0690	0.00
13/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5975	6	5975	6	0.00
13/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	6210	7	6210	7	0.00
13/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5745	6	5745	6	0.00
13/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5458	5	5458	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
13/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5032	5	5032	5	0.00
13/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5241	5	5241	5	0.00
13/10/2011	R189 On 03-November-11			Bond Future	214.62	214.8684	214.6235	214.8684	0.00
13/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2624	3	2624	3	0.00
13/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2674	3	2674	3	0.00
13/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2574	3	2574	3	0.00
13/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R197 On 03-November-11			Bond Future	242.09	241.8512	242.0857	241.8512	183.00
13/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3586	3	3586	3	0.00
13/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3536	3	3536	3	0.00
13/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3636	3	3636	3	0.00
13/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R201 On 03-November-11			Bond Future	6.37	110.2160	6.3660	110.2160	3,084.00
13/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4615	5	4615	5	0.00
13/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4753	5	4753	5	0.00
13/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4478	5	4478	5	0.00
13/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R201 On 02-February-12			Bond Future	6.42	107.3906	6.4210	107.3906	0.00
13/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4766	5	4766	5	0.00
13/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4892	5	4892	5	0.00
13/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4640	5	4640	5	0.00
13/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	3	0	3	0	0.00
13/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	2	0	0.00
13/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
13/10/2011	R201 On 03-May-12			Bond Future	6.45	109.0061	6.4540	109.0061	0.00
13/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3240	3	3240	3	0.00
13/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3133	3	3133	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3347	4	3347	4	0.00
13/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	103	0	103	0	0.00
13/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	125	0	125	0	0.00
13/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	114	0	114	0	0.00
13/10/2011	R201 On 02-August-12			Bond Future	6.47	106.2937	6.4710	106.2937	0.00
13/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2542	3	2542	3	0.00
13/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2453	3	2453	3	0.00
13/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2631	3	2631	3	0.00
13/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	254	0	254	0	0.00
13/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	293	0	293	0	0.00
13/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	273	0	273	0	0.00
13/10/2011	R202 On 03-November-11			Bond Future	175.10	176.1918	175.0963	176.1918	32,686.00
13/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	174596	176	174596	176	0.00
13/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	174546	176	174546	176	0.00
13/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	174646	176	174646	176	0.00
13/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R202 On 02-February-12			Bond Future	174.94	176.0560	174.9446	176.0560	0.00
13/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
13/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
13/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
13/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	2005	1	2005	1	0.00
13/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2105	1	2105	1	0.00
13/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	2055	1	2055	1	0.00
13/10/2011	R203 On 03-November-11			Bond Future	7.57	104.8231	7.5710	104.8231	2,109.00
13/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4301	5	4301	5	0.00
13/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4077	5	4077	5	0.00
13/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4525	5	4525	5	0.00
13/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	1	0	1	0	0.00
13/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	4	0	4	0	0.00
13/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	2	0	2	0	0.00
13/10/2011	R203 On 02-February-12			Bond Future	7.67	106.3277	7.6720	106.3277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5053	5	5053	5	0.00
13/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4866	5	4866	5	0.00
13/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5242	6	5242	6	0.00
13/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	256	0	256	0	0.00
13/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	310	0	310	0	0.00
13/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	282	0	282	0	0.00
13/10/2011	R203 On 03-May-12			Bond Future	7.76	103.7639	7.7620	103.7639	0.00
13/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4945	5	4945	5	0.00
13/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5108	5	5108	5	0.00
13/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4784	5	4784	5	0.00
13/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	784	1	784	1	0.00
13/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	693	1	693	1	0.00
13/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	737	1	737	1	0.00
13/10/2011	R203 On 02-August-12			Bond Future	7.85	105.3807	7.8470	105.3807	0.00
13/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4264	5	4264	5	0.00
13/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4129	4	4129	4	0.00
13/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4400	5	4400	5	0.00
13/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1509	1	1509	1	0.00
13/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1643	1	1643	1	0.00
13/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1576	1	1576	1	0.00
13/10/2011	R204 On 03-November-11			Bond Future	7.83	104.4436	7.8310	104.4436	3,163.00
13/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4826	5	4826	5	0.00
13/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5079	6	5079	6	0.00
13/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4573	5	4573	5	0.00
13/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	5	0	5	0	0.00
13/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	3	0	3	0	0.00
13/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	3	0	3	0	0.00
13/10/2011	R204 On 02-February-12			Bond Future	7.93	101.9139	7.9270	101.9139	0.00
13/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5709	6	5709	6	0.00
13/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5925	6	5925	6	0.00
13/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5494	6	5494	6	0.00
13/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	314	0	314	0	0.00
13/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	257	0	257	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
13/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	284	0	284	0	0.00
13/10/2011	R204 On 03-May-12			Bond Future	8.02	103.4454	8.0160	103.4454	0.00
13/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4738	5	4738	5	0.00
13/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4563	5	4563	5	0.00
13/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4920	5	4920	5	0.00
13/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1049	1	1049	1	0.00
13/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1175	1	1175	1	0.00
13/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1108	1	1108	1	0.00
13/10/2011	R204 On 02-August-12			Bond Future	8.10	101.0272	8.1020	101.0272	0.00
13/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4102	4	4102	4	0.00
13/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4250	5	4250	5	0.00
13/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3957	4	3957	4	0.00
13/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2274	2	2274	2	0.00
13/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2090	2	2090	2	0.00
13/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2180	2	2180	2	0.00
13/10/2011	R206 On 03-November-11			Bond Future	6.05	105.4257	6.0500	105.4257	12,577.00
13/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3424	4	3424	4	0.00
13/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3325	3	3325	3	0.00
13/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3522	4	3522	4	0.00
13/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R206 On 02-February-12			Bond Future	6.08	103.1743	6.0810	103.1743	0.00
13/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3442	4	3442	4	0.00
13/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3355	4	3355	4	0.00
13/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3529	4	3529	4	0.00
13/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	2	0	0.00
13/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	4	0	0.00
13/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	3	0	3	0	0.00
13/10/2011	R206 On 03-May-12			Bond Future	6.08	104.7280	6.0830	104.7280	0.00
13/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2349	2	2349	2	0.00
13/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2418	3	2418	3	0.00
13/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2280	2	2280	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	116	0	116	0	0.00
13/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	98	0	98	0	0.00
13/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	106	0	106	0	0.00
13/10/2011	R206 On 02-August-12			Bond Future	6.04	102.5946	6.0440	102.5946	0.00
13/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1868	2	1868	2	0.00
13/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1813	2	1813	2	0.00
13/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1921	2	1921	2	0.00
13/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	212	0	212	0	0.00
13/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	238	0	238	0	0.00
13/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	226	0	226	0	0.00
13/10/2011	R207 On 03-November-11			Bond Future	8.09	97.7926	8.0910	97.7926	8,999.00
13/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3708	4	3708	4	0.00
13/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3971	4	3971	4	0.00
13/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3448	4	3448	4	0.00
13/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	388	1	388	1	2,000.00
13/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1004	1	1004	1	0.00
13/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1759	2	1759	2	0.00
13/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	9	0	9	0	900.00
13/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	481	1	481	1	0.00
13/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1978	2	1978	2	0.00
13/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	186	0	186	0	300.00
13/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1292	1	1292	1	300.00
13/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	232	0	232	0	900.00
13/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	2161	2	2161	2	0.00
13/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	293	0	293	0	2,000.00
13/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4670	4	4670	4	0.00
13/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	667	0	667	0	2,000.00
13/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	45	0	45	0	0.00
13/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1488	1	1488	1	0.00
13/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	24	0	24	0	0.00
13/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	32	0	32	0	0.00
13/10/2011	R207 On 02-February-12			Bond Future	8.19	95.5609	8.1860	95.5609	0.00
13/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4954	5	4954	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
13/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5167	6	5167	6	0.00
13/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4745	5	4745	5	0.00
13/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	616	1	616	1	0.00
13/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	514	0	514	0	0.00
13/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	563	0	563	0	0.00
13/10/2011	R207 On 03-May-12			Bond Future	8.28	96.9961	8.2770	96.9961	0.00
13/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4243	5	4243	5	0.00
13/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4070	4	4070	4	0.00
13/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4414	5	4414	5	0.00
13/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1641	1	1641	1	0.00
13/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1819	2	1819	2	0.00
13/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1731	2	1731	2	0.00
13/10/2011	R207 On 02-August-12			Bond Future	8.37	94.8673	8.3660	94.8673	0.00
13/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4374	5	4374	5	0.00
13/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4531	5	4531	5	0.00
13/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4220	5	4220	5	0.00
13/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2488	2	2488	2	0.00
13/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2288	2	2288	2	0.00
13/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2386	2	2386	2	0.00
13/10/2011	R208 On 03-November-11			Bond Future	8.14	92.2905	8.1390	92.2905	7,097.00
13/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3681	4	3681	4	0.00
13/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3957	5	3957	5	0.00
13/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3407	4	3407	4	0.00
13/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	409	1	409	1	1,995.00
13/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4515	5	4515	5	0.00
13/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1072	1	1072	1	665.00
13/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1881	2	1881	2	0.00
13/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	306	0	306	0	665.00
13/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	18	0	18	0	1,995.00
13/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	701	1	701	1	0.00
13/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	64	0	64	0	0.00
13/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1572	1	1572	1	0.00
13/10/2011	R208 On 03-November-11	8.80	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
13/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	47	0	47	0	0.00
13/10/2011	R208 On 02-February-12			Bond Future	8.23	93.6117	8.2260	93.6117	0.00
13/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5127	6	5127	6	0.00
13/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4906	5	4906	5	0.00
13/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5352	6	5352	6	0.00
13/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	607	1	607	1	0.00
13/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	719	1	719	1	0.00
13/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	660	1	660	1	0.00
13/10/2011	R208 On 03-May-12			Bond Future	8.31	91.6284	8.3080	91.6284	0.00
13/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5296	6	5296	6	0.00
13/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5494	6	5494	6	0.00
13/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5099	6	5099	6	0.00
13/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1460	1	1460	1	0.00
13/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1305	1	1305	1	0.00
13/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1382	1	1382	1	0.00
13/10/2011	R208 On 02-August-12			Bond Future	8.39	93.0537	8.3860	93.0537	0.00
13/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4628	5	4628	5	0.00
13/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4460	5	4460	5	0.00
13/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4798	5	4798	5	0.00
13/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2485	2	2485	2	0.00
13/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2699	2	2699	2	0.00
13/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2591	2	2591	2	0.00
13/10/2011	R209 On 03-November-11			Bond Future	8.85	75.5329	8.8510	75.5329	3,000.00
13/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	851	1	851	1	0.00
13/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1017	1	1017	1	0.00
13/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	703	1	703	1	0.00
13/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1903	2	1903	2	0.00
13/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1419	1	1419	1	0.00
13/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1650	1	1650	1	0.00
13/10/2011	R209 On 02-February-12			Bond Future	8.92	76.6149	8.9220	76.6149	0.00
13/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3247	4	3247	4	0.00
13/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3453	4	3453	4	0.00
13/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3049	3	3049	3	0.00

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13/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2833	3	2833	3	0.00
13/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2473	2	2473	2	0.00
13/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2647	2	2647	2	0.00
13/10/2011	R209 On 03-May-12			Bond Future	8.99	74.6259	8.9890	74.6259	0.00
13/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3961	4	3961	4	0.00
13/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3774	4	3774	4	0.00
13/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4154	5	4154	5	0.00
13/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3690	3	3690	3	0.00
13/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4073	4	4073	4	0.00
13/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3877	4	3877	4	0.00
13/10/2011	R209 On 02-August-12			Bond Future	9.05	75.7876	9.0530	75.7876	0.00
13/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5572	6	5572	6	0.00
13/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5773	6	5773	6	0.00
13/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5374	6	5374	6	0.00
13/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4277	4	4277	4	0.00
13/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3945	4	3945	4	0.00
13/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4108	4	4108	4	0.00
13/10/2011	R210 On 03-November-11			Bond Future	131.20	131.1955	131.2022	131.1955	750.00
13/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	202	0	202	0	0.00
13/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	252	0	252	0	0.00
13/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	152	0	152	0	0.00
13/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R211 On 03-November-11			Bond Future	113.27	113.2663	113.2683	113.2663	529.00
13/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112018	112	112018	112	0.00
13/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112068	112	112068	112	0.00
13/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111968	112	111968	112	0.00
13/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R211 On 02-February-12			Bond Future	113.56	113.5534	113.5553	113.5534	0.00
13/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3055	3	3055	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3005	3	3005	3	0.00
13/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3105	3	3105	3	0.00
13/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R212 On 03-November-11			Bond Future	110.01	109.7108	110.0089	109.7108	2,677.00
13/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107509	107	107509	107	0.00
13/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107459	107	107459	107	0.00
13/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107559	107	107559	107	0.00
13/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R212 On 02-February-12			Bond Future	110.12	109.8164	110.1187	109.8164	0.00
13/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1619	1	1619	1	0.00
13/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1669	1	1669	1	0.00
13/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1569	1	1569	1	0.00
13/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 03-November-11			Bond Future	8.87	84.6274	8.8730	84.6274	0.00
13/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	1395	1	1395	1	0.00
13/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	584	0	584	0	0.00
13/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	988	1	988	1	0.00
13/10/2011	R213 On 02-February-12			Bond Future	8.96	85.8463	8.9560	85.8463	0.00
13/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	344	1	344	1	0.00
13/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	732	1	732	1	0.00
13/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	47	0	47	0	0.00
13/10/2011	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
13/10/2011	R213 On 03-May-12			Bond Future	9.03	83.5985	9.0280	83.5985	0.00
13/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	1689	2	1689	2	0.00
13/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	2062	3	2062	3	0.00
13/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	1313	2	1313	2	0.00
13/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 02-August-12			Bond Future	9.10	84.8957	9.0980	84.8957	0.00
13/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	1146	2	1146	2	0.00
13/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1518	2	1518	2	0.00
13/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	772	1	772	1	0.00
13/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
13/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
13/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
13/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
13/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
13/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
13/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
13/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
13/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
13/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
13/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
13/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
13/10/2011	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
13/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
13/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00