



# Derivatives Weekly Statistics Report

From: 06/06/2011 To: 10/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	AL7T On 04-August-11			Index Future	389.06	388.8280	389.0620	388.8280	30.00
06/06/2011	AL7T On 03-November-11			Index Future	394.91	394.6800	394.9140	394.6800	0.00
06/06/2011	ALBI On 04-August-11			Index Future	357.23	357.0650	357.2270	357.0650	1,019.00
06/06/2011	ALBI On 03-November-11			Index Future	362.60	362.4390	362.6010	362.4390	0.00
06/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CRD1 On 04-August-11			Index Future	160.82	160.7560	160.8240	160.7560	2.00
06/06/2011	CRD1 On 03-November-11			Index Future	162.98	162.9150	162.9840	162.9150	0.00
06/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2011	GOVI On 04-August-11			GOVI	357.99	357.8150	357.9870	357.8150	179.00
06/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	99870	10	10	10	0.00
06/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	99770	10	10	10	0.00
06/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	99970	10	10	10	0.00
06/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11			GOVI	363.37	363.2010	363.3730	363.2010	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	63730	6	6	6	0.00
06/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	63630	6	6	6	0.00
06/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	63830	6	6	6	0.00
06/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2011	IGOV On 04-August-11			Index Future	155.59	155.3960	155.5890	155.3960	977.00
06/06/2011	IGOV On 03-November-11			Index Future	157.93	157.7350	157.9300	157.7350	0.00
06/06/2011	ILBI On 04-August-11			Index Future	411.25	411.1230	411.2490	411.1230	0.00
06/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,891.00
06/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	5,000.00
06/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
06/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2600	94.2800	94.2600	15,600.00
06/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.80	94.1700	94.2000	94.1700	0.00
06/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.90	94.0700	94.1000	94.0700	0.00
06/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.02	93.9500	93.9800	93.9500	5,591.00
06/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.30	93.6700	93.7000	93.6700	1,090.00
06/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3200	93.3500	93.3200	2,890.00
06/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.94	93.0100	93.0600	93.0100	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.25	92.7000	92.7500	92.7000	490.00
06/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.55	92.4000	92.4500	92.4000	290.00
06/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/06/2011	OTH1 On 04-August-11			Index Future	352.75	352.6400	352.7520	352.6400	3.00
06/06/2011	OTH1 On 03-November-11			Index Future	358.06	357.9480	358.0590	357.9480	0.00
06/06/2011	R157 On 04-August-11			Bond Future	7.49	126.2575	126.2850	126.2575	7,195.00
06/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	729	1	1	1	1,000.00
06/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	835	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	631	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	271	0	0	0	1,320.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2799	3	3	3	0.00
06/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	949	1	1	1	440.00
06/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1481	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	274	0	0	0	440.00
06/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	57	0	0	0	1,320.00
06/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	519	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	788	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1414	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	600	1	1	1	0.00
06/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	690	1	1	1	0.00
06/06/2011	R157 On 03-November-11			Bond Future	7.60	121.3291	121.3549	121.3291	3,358.00
06/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2670	3	3	3	0.00
06/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2526	3	3	3	0.00
06/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2817	3	3	3	0.00
06/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	284	0	0	0	0.00
06/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	352	0	0	0	0.00
06/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	316	0	0	0	0.00
06/06/2011	R157 On 02-February-12			Bond Future	7.73	123.1751	123.1992	123.1751	0.00
06/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3208	3	3	3	0.00
06/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3337	3	3	3	0.00
06/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3080	3	3	3	0.00
06/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	641	1	1	1	0.00
06/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	564	1	1	1	0.00
06/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	602	1	1	1	0.00
06/06/2011	R157 On 03-May-12			Bond Future	7.87	118.2430	118.2653	118.2430	0.00
06/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2380	2	2	2	0.00
06/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2482	2	2	2	0.00
06/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2279	2	2	2	0.00
06/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1235	1	1	1	0.00
06/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1123	1	1	1	0.00
06/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1178	1	1	1	0.00
06/06/2011	R186 On 04-August-11			Bond Future	8.45	118.9569	118.9185	118.9569	11,136.00
06/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1099	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1279	1	1	1	0.00
06/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	937	1	1	1	0.00
06/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1476	2	1	2	600.00
06/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11206	11	11	11	0.00
06/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3353	3	3	3	200.00
06/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5121	5	5	5	0.00
06/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	421	0	0	0	200.00
06/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	20	0	0	0	600.00
06/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	945	1	1	1	0.00
06/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3320	3	3	3	0.00
06/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2392	2	2	2	0.00
06/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2681	3	3	3	0.00
06/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2990	3	3	3	0.00
06/06/2011	R186 On 03-November-11			Bond Future	8.52	120.7282	120.6906	120.7282	13,789.00
06/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6036	6	6	6	0.00
06/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6355	6	6	6	0.00
06/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4542	5	5	5	5,600.00
06/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5723	6	6	6	0.00
06/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1737	2	2	2	0.00
06/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2368	2	2	2	0.00
06/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1479	1	1	1	0.00
06/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1603	2	2	2	0.00
06/06/2011	R186 On 02-February-12			Bond Future	8.59	117.2703	117.2333	117.2703	2,500.00
06/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6384	6	6	6	0.00
06/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6101	6	6	6	0.00
06/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6672	7	7	7	0.00
06/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2519	3	3	3	0.00
06/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2830	3	3	3	0.00
06/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2670	3	3	3	0.00
06/06/2011	R186 On 03-May-12			Bond Future	8.67	119.0626	119.0171	119.0626	0.00
06/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7070	7	7	7	0.00
06/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6809	7	7	7	0.00
06/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7335	7	7	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
06/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3914	4	4	4	0.00
06/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4262	4	4	4	0.00
06/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4085	4	4	4	0.00
06/06/2011	R189 On 04-August-11			Bond Future	213.17	213.1105	213.1701	213.1105	0.00
06/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1170	1	1	1	0.00
06/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1120	1	1	1	0.00
06/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1220	1	1	1	0.00
06/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11			Bond Future	234.89	234.8149	234.8883	234.8149	0.00
06/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3388	3	3	3	0.00
06/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3438	3	3	3	0.00
06/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3338	3	3	3	0.00
06/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R201 On 04-August-11			Bond Future	7.12	105.9621	105.9833	105.9621	170.00
06/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	691	1	1	1	0.00
06/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	794	1	1	1	0.00
06/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	598	1	1	1	0.00
06/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	353	0	0	0	0.00
06/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	247	0	0	0	0.00
06/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	295	0	0	0	0.00
06/06/2011	R201 On 03-November-11			Bond Future	7.21	107.5424	107.5594	107.5424	695.00
06/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2384	2	2	2	0.00
06/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2502	2	3	2	0.00
06/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2266	2	2	2	0.00
06/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	209	0	0	0	0.00
06/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	171	0	0	0	0.00
06/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	190	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
06/06/2011	R201 On 02-February-12			Bond Future	7.32	104.7680	104.7862	104.7680	0.00
06/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2690	3	3	3	0.00
06/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2798	3	3	3	0.00
06/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2585	3	3	3	0.00
06/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	310	0	0	0	0.00
06/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	270	0	0	0	0.00
06/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	289	0	0	0	0.00
06/06/2011	R201 On 03-May-12			Bond Future	7.44	106.3662	106.3829	106.3662	0.00
06/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1644	2	2	2	0.00
06/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1719	2	2	2	0.00
06/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1570	2	2	2	0.00
06/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	944	1	1	1	0.00
06/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	857	1	1	1	0.00
06/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	900	1	1	1	0.00
06/06/2011	R202 On 04-August-11			Bond Future	0.08	174.9728	175.0339	174.9728	10,198.00
06/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25520	25	26	25	0.00
06/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24247	24	24	24	0.00
06/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26779	27	27	27	0.00
06/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	177.0432	177.0432	400.00
06/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	14	14	0.00
06/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15	15	0.00
06/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	13	13	0.00
06/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R203 On 04-August-11			Bond Future	8.02	104.3927	104.4214	104.3927	824.00
06/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	844	1	1	1	0.00
06/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	731	1	1	1	0.00
06/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	968	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	801	1	1	1	0.00
06/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1043	1	1	1	0.00
06/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	916	1	1	1	0.00
06/06/2011	R203 On 03-November-11			Bond Future	8.12	101.7845	101.8167	101.7845	1,630.00
06/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2544	3	3	3	0.00
06/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2389	2	2	2	0.00
06/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2702	3	3	3	0.00
06/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	732	1	1	1	0.00
06/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	870	1	1	1	0.00
06/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	799	1	1	1	0.00
06/06/2011	R203 On 02-February-12			Bond Future	8.23	103.3347	103.3656	103.3347	0.00
06/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3396	3	3	3	0.00
06/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3248	3	3	3	0.00
06/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3546	4	4	4	0.00
06/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1060	1	1	1	0.00
06/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1192	1	1	1	0.00
06/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1125	1	1	1	0.00
06/06/2011	R203 On 03-May-12			Bond Future	8.35	100.7473	100.7769	100.7473	0.00
06/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3266	3	3	3	0.00
06/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3401	3	3	3	0.00
06/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3134	3	3	3	0.00
06/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1656	2	2	2	0.00
06/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1508	2	2	2	0.00
06/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1580	2	2	2	0.00
06/06/2011	R204 On 04-August-11			Bond Future	8.17	100.1664	100.1718	100.1664	70.00
06/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	606	1	1	1	0.00
06/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	711	1	1	1	0.00
06/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	511	1	1	1	0.00
06/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1691	2	2	2	0.00
06/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1343	1	1	1	0.00
06/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1512	2	2	2	0.00
06/06/2011	R204 On 03-November-11			Bond Future	8.26	101.6566	101.6618	101.6566	2,133.00
06/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3338	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3525	4	4	4	0.00
06/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3155	3	3	3	0.00
06/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	881	1	1	1	0.00
06/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	742	1	1	1	0.00
06/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	809	1	1	1	0.00
06/06/2011	R204 On 02-February-12			Bond Future	8.36	99.1755	99.1806	99.1755	0.00
06/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4201	4	4	4	0.00
06/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4382	4	4	4	0.00
06/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4024	4	4	4	0.00
06/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1078	1	1	1	0.00
06/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	948	1	1	1	0.00
06/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1011	1	1	1	0.00
06/06/2011	R204 On 03-May-12			Bond Future	8.47	100.6880	100.6880	100.6880	0.00
06/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3548	4	4	4	0.00
06/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3404	3	3	3	0.00
06/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3695	4	4	4	0.00
06/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2079	2	2	2	0.00
06/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2271	2	2	2	0.00
06/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2173	2	2	2	0.00
06/06/2011	R206 On 04-August-11			Bond Future	6.91	101.8167	101.8323	101.8167	9,866.00
06/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	0	0	0.00
06/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	418	0	0	0	0.00
06/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	553	1	1	1	0.00
06/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	232	0	0	0	0.00
06/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	318	0	0	0	0.00
06/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	271	0	0	0	0.00
06/06/2011	R206 On 03-November-11			Bond Future	7.00	103.3339	103.3480	103.3339	0.00
06/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1645	2	2	2	0.00
06/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1561	2	2	2	0.00
06/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1728	2	2	2	0.00
06/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	135	0	0	0	0.00
06/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	165	0	0	0	0.00
06/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	151	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
06/06/2011	R206 On 02-February-12			Bond Future	7.11	101.1412	101.1555	101.1412	0.00
06/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1810	2	2	2	0.00
06/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1739	2	2	2	0.00
06/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1883	2	2	2	0.00
06/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	225	0	0	0	0.00
06/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	256	0	0	0	0.00
06/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	239	0	0	0	0.00
06/06/2011	R206 On 03-May-12			Bond Future	7.27	102.6844	102.6969	102.6844	0.00
06/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	991	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1039	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	944	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	658	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	597	1	1	1	0.00
06/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	627	1	1	1	0.00
06/06/2011	R207 On 04-August-11			Bond Future	8.23	94.6120	94.6466	94.6120	5,725.00
06/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1130	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1287	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	984	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1140	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	867	1	1	1	0.00
06/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	997	1	1	1	0.00
06/06/2011	R207 On 03-November-11			Bond Future	8.31	96.0238	96.0575	96.0238	600.00
06/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3398	3	3	3	0.00
06/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3591	4	4	4	0.00
06/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3202	3	3	3	0.00
06/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1046	1	1	1	0.00
06/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	891	1	1	1	0.00
06/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	970	1	1	1	0.00
06/06/2011	R207 On 02-February-12			Bond Future	8.40	93.8463	93.8791	93.8463	0.00
06/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4337	4	4	4	0.00
06/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4527	5	5	5	0.00
06/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4150	4	4	4	0.00
06/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1206	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1060	1	1	1	0.00
06/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1131	1	1	1	0.00
06/06/2011	R207 On 03-May-12			Bond Future	8.50	95.2757	95.3076	95.2757	0.00
06/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3731	4	4	4	0.00
06/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3578	4	4	4	0.00
06/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3888	4	4	4	0.00
06/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2305	2	2	2	0.00
06/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2517	3	3	3	0.00
06/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2408	2	2	2	0.00
06/06/2011	R208 On 04-August-11			Bond Future	8.26	92.5120	92.5120	92.5120	1,361.00
06/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1154	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1314	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1007	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1382	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1075	1	1	1	0.00
06/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1222	1	1	1	0.00
06/06/2011	R208 On 03-November-11			Bond Future	8.34	90.4922	90.4922	90.4922	5,998.00
06/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3421	3	3	3	0.00
06/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3220	3	3	3	0.00
06/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3627	4	4	4	0.00
06/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	921	1	1	1	0.00
06/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1093	1	1	1	0.00
06/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1004	1	1	1	0.00
06/06/2011	R208 On 02-February-12			Bond Future	8.42	91.8670	91.8729	91.8670	0.00
06/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4645	5	5	5	0.00
06/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4447	4	4	4	0.00
06/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4845	5	5	5	0.00
06/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1252	1	1	1	0.00
06/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1413	1	1	1	0.00
06/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1331	1	1	1	0.00
06/06/2011	R208 On 03-May-12			Bond Future	8.51	89.8728	89.8728	89.8728	0.00
06/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4810	5	5	5	0.00
06/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4993	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4629	5	5	5	0.00
06/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2144	2	2	2	0.00
06/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1958	2	2	2	0.00
06/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2050	2	2	2	0.00
06/06/2011	R209 On 04-August-11			Bond Future	8.63	78.1671	78.1344	78.1671	0.00
06/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1149	1	1	1	0.00
06/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1324	1	1	1	0.00
06/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10659	11	11	11	0.00
06/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	990	1	1	1	0.00
06/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2449	2	2	2	0.00
06/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	0	0	0.00
06/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1949	2	2	2	0.00
06/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2189	2	2	2	0.00
06/06/2011	R209 On 03-November-11			Bond Future	8.68	76.1907	76.1503	76.1907	1,318.00
06/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3038	3	3	3	0.00
06/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3255	3	3	3	0.00
06/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2829	3	3	3	0.00
06/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2700	3	3	3	0.00
06/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2328	2	2	2	0.00
06/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2508	3	3	3	0.00
06/06/2011	R209 On 02-February-12			Bond Future	8.74	77.3438	77.3119	77.3438	0.00
06/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4803	5	5	5	0.00
06/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5032	5	5	5	0.00
06/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4578	5	5	5	0.00
06/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2947	3	3	3	0.00
06/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2637	3	3	3	0.00
06/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2789	3	3	3	0.00
06/06/2011	R209 On 03-May-12			Bond Future	8.80	75.3853	75.3458	75.3853	0.00
06/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5205	5	5	5	0.00
06/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4992	5	5	5	0.00
06/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5422	5	5	5	0.00
06/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3506	4	4	4	0.00
06/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3839	4	4	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
06/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3669	4	4	4	0.00
06/06/2011	R210 On 04-August-11			Bond Future	131.35	131.3039	131.3452	131.3039	425.00
06/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25345	25	25	25	0.00
06/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25295	25	25	25	0.00
06/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25395	25	25	25	0.00
06/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11			Bond Future	1.11	107.4122	107.4398	107.4122	0.00
06/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2137	2	2	2	0.00
06/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1867	2	2	2	0.00
06/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2406	2	2	2	0.00
06/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11			Bond Future	0.86	109.0082	109.0402	109.0082	539.00
06/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2055	2	2	2	0.00
06/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2315	2	2	2	0.00
06/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1793	2	2	2	0.00
06/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11			Bond Future	2.07	106.4280	106.4571	106.4280	3,042.00
06/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4092	4	4	4	0.00
06/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4555	5	5	5	0.00
06/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3626	4	4	4	0.00
06/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11			Bond Future	1.96	108.0065	108.0449	108.0065	240.00
06/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5056	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5509	5	6	5	0.00
06/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4600	5	5	5	0.00
06/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11			Bond Future	8.65	87.7745	87.7002	87.7745	0.00
06/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5136	5	5	5	0.00
06/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6045	6	6	6	0.00
06/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5589	6	6	6	0.00
06/06/2011	R213 On 03-November-11			Bond Future	8.71	85.5421	85.4605	85.5421	0.00
06/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	317	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	721	1	1	1	0.00
06/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	90	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 02-February-12			Bond Future	8.78	86.8433	86.7629	86.8433	0.00
06/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1748	2	2	2	0.00
06/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2136	2	2	2	0.00
06/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1358	1	1	1	0.00
06/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
06/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-May-12			Bond Future	8.85	84.6294	84.5421	84.6294	0.00
06/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3121	3	3	3	0.00
06/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3494	4	3	4	0.00
06/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2746	3	3	3	0.00
06/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	TRT1 On 04-August-11			Index Future	353.63	353.5360	353.6330	353.5360	100.00
06/06/2011	TRT1 On 03-November-11			Index Future	358.38	358.2850	358.3840	358.2850	0.00
07/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	AL7T On 04-August-11			Index Future	390.02	389.0620	390.0180	389.0620	30.00
07/06/2011	AL7T On 03-November-11			Index Future	395.88	394.9140	395.8840	394.9140	0.00
07/06/2011	ALBI On 04-August-11			Index Future	358.11	357.2270	358.1110	357.2270	1,019.00
07/06/2011	ALBI On 03-November-11			Index Future	363.50	362.6010	363.4970	362.6010	0.00
07/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	CAAD On 19-September-11			Can-Do Future	26.52	26.1300	26.5176	26.1300	22,388.00
07/06/2011	CAAE On 19-September-11			Can-Do Future	100.46	101.3800	100.4555	101.3800	21,898.00
07/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	CRD1 On 04-August-11			Index Future	161.11	160.8240	161.1110	160.8240	2.00
07/06/2011	CRD1 On 03-November-11			Index Future	163.28	162.9840	163.2760	162.9840	0.00
07/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2011	GOVI On 04-August-11			GOVI	358.83	357.9870	358.8320	357.9870	179.00
07/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	108320	10	11	10	0.00
07/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	108420	10	11	10	0.00
07/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	108220	10	11	10	0.00
07/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 03-November-11			GOVI	364.23	363.3730	364.2290	363.3730	0.00
07/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	72290	6	7	6	0.00
07/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	72190	6	7	6	0.00
07/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	72390	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
07/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
07/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2011	IGOV On 04-August-11			Index Future	155.66	155.5890	155.6620	155.5890	977.00
07/06/2011	IGOV On 03-November-11			Index Future	158.00	157.9300	158.0030	157.9300	0.00
07/06/2011	ILBI On 04-August-11			Index Future	415.80	411.2490	415.7990	411.2490	0.00
07/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	3,891.00
07/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	5,000.00
07/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.64	94.3500	94.3600	94.3500	0.00
07/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	15,600.00
07/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.79	94.2000	94.2100	94.2000	0.00
07/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.88	94.1000	94.1200	94.1000	0.00
07/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9800	93.9900	93.9800	5,591.00
07/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.7000	93.7100	93.7000	1,090.00
07/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	2,890.00
07/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0600	93.0500	93.0600	44,710.00
07/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	490.00
07/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2011	OTH1 On 04-August-11			Index Future	353.85	352.7520	353.8460	352.7520	3.00
07/06/2011	OTH1 On 03-November-11			Index Future	359.17	358.0590	359.1680	358.0590	0.00
07/06/2011	R157 On 04-August-11			Bond Future	7.44	126.2850	126.4732	126.2850	7,195.00
07/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	823	1	1	1	1,000.00
07/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	937	1	1	1	0.00
07/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	717	1	1	1	0.00
07/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	318	0	0	0	1,320.00
07/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2974	3	3	3	0.00
07/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	1060	1	1	1	440.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1620	1	2	1	0.00
07/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	225	0	0	0	440.00
07/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	44	0	0	0	1,320.00
07/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	442	1	0	1	0.00
07/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	686	1	1	1	0.00
07/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1273	1	1	1	0.00
07/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	514	1	1	1	0.00
07/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	596	1	1	1	0.00
07/06/2011	R157 On 03-November-11			Bond Future	7.55	121.3549	121.5463	121.3549	3,358.00
07/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2823	3	3	3	0.00
07/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2973	3	3	3	0.00
07/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2675	3	3	3	0.00
07/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	309	0	0	0	0.00
07/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	249	0	0	0	0.00
07/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	278	0	0	0	0.00
07/06/2011	R157 On 02-February-12			Bond Future	7.67	123.1992	123.3951	123.1992	0.00
07/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3354	3	3	3	0.00
07/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3223	3	3	3	0.00
07/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3486	3	3	3	0.00
07/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	517	1	1	1	0.00
07/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	588	1	1	1	0.00
07/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	552	1	1	1	0.00
07/06/2011	R157 On 03-May-12			Bond Future	7.81	118.2653	118.4634	118.2653	0.00
07/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2502	2	3	2	0.00
07/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2398	2	2	2	0.00
07/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2607	2	3	2	0.00
07/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1050	1	1	1	0.00
07/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1156	1	1	1	0.00
07/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1102	1	1	1	0.00
07/06/2011	R186 On 04-August-11			Bond Future	8.40	118.9185	119.3222	118.9185	11,136.00
07/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1232	1	1	1	0.00
07/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1427	1	1	1	0.00
07/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	1056	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1641	1	2	1	600.00
07/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11604	11	12	11	0.00
07/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3627	3	4	3	200.00
07/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5455	5	5	5	0.00
07/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	351	0	0	0	200.00
07/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	15	0	0	0	600.00
07/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	815	1	1	1	0.00
07/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3036	3	3	3	0.00
07/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2153	2	2	2	0.00
07/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2426	3	2	3	0.00
07/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2720	3	3	3	0.00
07/06/2011	R186 On 03-November-11			Bond Future	8.47	120.6906	121.0966	120.6906	13,789.00
07/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6319	6	6	6	0.00
07/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6645	6	7	6	0.00
07/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5999	6	6	6	0.00
07/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4785	5	5	5	5,600.00
07/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1607	2	2	2	0.00
07/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2205	2	2	2	0.00
07/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1363	1	1	1	0.00
07/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1480	2	1	2	0.00
07/06/2011	R186 On 02-February-12			Bond Future	8.55	117.2333	117.6414	117.2333	2,500.00
07/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6645	6	7	6	0.00
07/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6939	7	7	7	0.00
07/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6356	6	6	6	0.00
07/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2677	3	3	3	0.00
07/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2377	3	2	3	0.00
07/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2523	3	3	3	0.00
07/06/2011	R186 On 03-May-12			Bond Future	8.62	119.0171	119.4360	119.0171	0.00
07/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7319	7	7	7	0.00
07/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7589	7	8	7	0.00
07/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	7053	7	7	7	0.00
07/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4087	4	4	4	0.00
07/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3749	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	3915	4	4	4	0.00
07/06/2011	R189 On 04-August-11			Bond Future	213.41	213.1701	213.4126	213.1701	0.00
07/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1413	1	1	1	0.00
07/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1463	1	1	1	0.00
07/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1363	1	1	1	0.00
07/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R197 On 04-August-11			Bond Future	234.96	234.8883	234.9625	234.8883	0.00
07/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3463	3	3	3	0.00
07/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3413	3	3	3	0.00
07/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3513	3	4	3	0.00
07/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R201 On 04-August-11			Bond Future	7.07	105.9833	106.1291	105.9833	170.00
07/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	784	1	1	1	0.00
07/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	893	1	1	1	0.00
07/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	683	1	1	1	0.00
07/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	292	0	0	0	0.00
07/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	200	0	0	0	0.00
07/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	242	0	0	0	0.00
07/06/2011	R201 On 03-November-11			Bond Future	7.16	107.5594	107.7090	107.5594	695.00
07/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2510	2	3	2	0.00
07/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2389	2	2	2	0.00
07/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2630	3	3	3	0.00
07/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	149	0	0	0	0.00
07/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	183	0	0	0	0.00
07/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	166	0	0	0	0.00
07/06/2011	R201 On 02-February-12			Bond Future	7.26	104.7862	104.9375	104.7862	0.00
07/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2812	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2706	3	3	3	0.00
07/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2922	3	3	3	0.00
07/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	243	0	0	0	0.00
07/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	280	0	0	0	0.00
07/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	260	0	0	0	0.00
07/06/2011	R201 On 03-May-12			Bond Future	7.37	106.3829	106.5359	106.3829	0.00
07/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1735	2	2	2	0.00
07/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1659	2	2	2	0.00
07/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1813	2	2	2	0.00
07/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	798	1	1	1	0.00
07/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	880	1	1	1	0.00
07/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	838	1	1	1	0.00
07/06/2011	R202 On 04-August-11			Bond Future	0.08	175.0339	175.0951	175.0339	10,198.00
07/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	25581	26	26	26	0.00
07/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	26840	27	27	27	0.00
07/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24308	24	24	24	0.00
07/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	177.0432	177.0432	400.00
07/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	14	14	0.00
07/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15	15	0.00
07/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	13	13	0.00
07/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R203 On 04-August-11			Bond Future	7.98	104.4214	104.6034	104.4214	824.00
07/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	929	1	1	1	0.00
07/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	808	1	1	1	0.00
07/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	1061	1	1	1	0.00
07/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	712	1	1	1	0.00
07/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	938	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	819	1	1	1	0.00
07/06/2011	R203 On 03-November-11			Bond Future	8.08	101.8167	101.9966	101.8167	1,630.00
07/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2664	3	3	3	0.00
07/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2826	3	3	3	0.00
07/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2506	2	3	2	0.00
07/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	807	1	1	1	0.00
07/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	676	1	1	1	0.00
07/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	739	1	1	1	0.00
07/06/2011	R203 On 02-February-12			Bond Future	8.19	103.3656	103.5471	103.3656	0.00
07/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3516	3	4	3	0.00
07/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3669	4	4	4	0.00
07/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3366	3	3	3	0.00
07/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1129	1	1	1	0.00
07/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1002	1	1	1	0.00
07/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1064	1	1	1	0.00
07/06/2011	R203 On 03-May-12			Bond Future	8.30	100.7769	100.9636	100.7769	0.00
07/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3381	3	3	3	0.00
07/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3246	3	3	3	0.00
07/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3518	3	4	3	0.00
07/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1438	2	1	2	0.00
07/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1581	2	2	2	0.00
07/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1508	2	2	2	0.00
07/06/2011	R204 On 04-August-11			Bond Future	8.13	100.1718	100.3456	100.1718	70.00
07/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	663	1	1	1	0.00
07/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	775	1	1	1	0.00
07/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	562	1	1	1	0.00
07/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1569	2	2	2	0.00
07/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1233	1	1	1	0.00
07/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1395	2	1	2	0.00
07/06/2011	R204 On 03-November-11			Bond Future	8.23	101.6618	101.8408	101.6618	2,133.00
07/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3463	3	3	3	0.00
07/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3277	3	3	3	0.00
07/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3653	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	691	1	1	1	0.00
07/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	824	1	1	1	0.00
07/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	755	1	1	1	0.00
07/06/2011	R204 On 02-February-12			Bond Future	8.33	99.1806	99.3589	99.1806	0.00
07/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4327	4	4	4	0.00
07/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4147	4	4	4	0.00
07/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4510	4	5	4	0.00
07/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	898	1	1	1	0.00
07/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1023	1	1	1	0.00
07/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	959	1	1	1	0.00
07/06/2011	R204 On 03-May-12			Bond Future	8.43	100.6880	100.8702	100.6880	0.00
07/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3653	4	4	4	0.00
07/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3802	4	4	4	0.00
07/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3506	3	4	3	0.00
07/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2191	2	2	2	0.00
07/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2004	2	2	2	0.00
07/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2096	2	2	2	0.00
07/06/2011	R206 On 04-August-11			Bond Future	6.87	101.8323	101.9190	101.8323	9,866.00
07/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	532	0	1	0	0.00
07/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	464	0	0	0	0.00
07/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	606	1	1	1	0.00
07/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	198	0	0	0	0.00
07/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	277	0	0	0	0.00
07/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	235	0	0	0	0.00
07/06/2011	R206 On 03-November-11			Bond Future	6.96	103.3480	103.4344	103.3480	0.00
07/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1715	2	2	2	0.00
07/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1800	2	2	2	0.00
07/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1631	2	2	2	0.00
07/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	149	0	0	0	0.00
07/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	121	0	0	0	0.00
07/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	134	0	0	0	0.00
07/06/2011	R206 On 02-February-12			Bond Future	7.06	101.1555	101.2450	101.1555	0.00
07/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1880	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1954	2	2	2	0.00
07/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1808	2	2	2	0.00
07/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	236	0	0	0	0.00
07/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	206	0	0	0	0.00
07/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	220	0	0	0	0.00
07/06/2011	R206 On 03-May-12			Bond Future	7.21	102.6969	102.7863	102.6969	0.00
07/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	1042	1	1	1	0.00
07/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	994	1	1	1	0.00
07/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1091	1	1	1	0.00
07/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	559	1	1	1	0.00
07/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	618	1	1	1	0.00
07/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	588	1	1	1	0.00
07/06/2011	R207 On 04-August-11			Bond Future	8.19	94.6466	94.8894	94.6466	5,725.00
07/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1253	1	1	1	0.00
07/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1421	1	1	1	0.00
07/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	1097	1	1	1	0.00
07/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1010	1	1	1	0.00
07/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	758	1	1	1	0.00
07/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	878	1	1	1	0.00
07/06/2011	R207 On 03-November-11			Bond Future	8.27	96.0575	96.3053	96.0575	600.00
07/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3568	3	4	3	0.00
07/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3368	3	3	3	0.00
07/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3766	4	4	4	0.00
07/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	818	1	1	1	0.00
07/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	964	1	1	1	0.00
07/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	892	1	1	1	0.00
07/06/2011	R207 On 02-February-12			Bond Future	8.36	93.8791	94.1312	93.8791	0.00
07/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4515	4	5	4	0.00
07/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4324	4	4	4	0.00
07/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4708	5	5	5	0.00
07/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	989	1	1	1	0.00
07/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1128	1	1	1	0.00
07/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1057	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R207 On 03-May-12			Bond Future	8.45	95.3076	95.5633	95.3076	0.00
07/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3878	4	4	4	0.00
07/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	4038	4	4	4	0.00
07/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3721	4	4	4	0.00
07/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2404	3	2	3	0.00
07/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2199	2	2	2	0.00
07/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2300	2	2	2	0.00
07/06/2011	R208 On 04-August-11			Bond Future	8.21	92.5120	92.8009	92.5120	1,361.00
07/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1293	1	1	1	0.00
07/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1465	1	1	1	0.00
07/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1135	1	1	1	0.00
07/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1221	1	1	1	0.00
07/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	937	1	1	1	0.00
07/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1072	1	1	1	0.00
07/06/2011	R208 On 03-November-11			Bond Future	8.29	90.4922	90.7867	90.4922	5,998.00
07/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3624	3	4	3	0.00
07/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3836	4	4	4	0.00
07/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3417	3	3	3	0.00
07/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	995	1	1	1	0.00
07/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	835	1	1	1	0.00
07/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	912	1	1	1	0.00
07/06/2011	R208 On 02-February-12			Bond Future	8.37	91.8729	92.1725	91.8729	0.00
07/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4853	5	5	5	0.00
07/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	5057	5	5	5	0.00
07/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4651	4	5	4	0.00
07/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1317	1	1	1	0.00
07/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1165	1	1	1	0.00
07/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1239	1	1	1	0.00
07/06/2011	R208 On 03-May-12			Bond Future	8.46	89.8728	90.1768	89.8728	0.00
07/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	5005	5	5	5	0.00
07/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4821	5	5	5	0.00
07/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5192	5	5	5	0.00
07/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1853	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2032	2	2	2	0.00
07/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	1941	2	2	2	0.00
07/06/2011	R209 On 04-August-11			Bond Future	8.58	78.1344	78.5527	78.1344	0.00
07/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1315	1	1	1	0.00
07/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1506	1	2	1	0.00
07/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	1140	1	1	1	0.00
07/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	11075	11	11	11	0.00
07/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	5	0	0	0	0.00
07/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2181	2	2	2	0.00
07/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1712	2	2	2	0.00
07/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	1937	2	2	2	0.00
07/06/2011	R209 On 03-November-11			Bond Future	8.63	76.1503	76.5800	76.1503	1,318.00
07/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3269	3	3	3	0.00
07/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	3051	3	3	3	0.00
07/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3496	3	3	3	0.00
07/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2139	2	2	2	0.00
07/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2492	3	2	3	0.00
07/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2310	3	2	3	0.00
07/06/2011	R209 On 02-February-12			Bond Future	8.69	77.3119	77.7447	77.3119	0.00
07/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	5063	5	5	5	0.00
07/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4831	5	5	5	0.00
07/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5299	5	5	5	0.00
07/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2471	3	2	3	0.00
07/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2767	3	3	3	0.00
07/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2616	3	3	3	0.00
07/06/2011	R209 On 03-May-12			Bond Future	8.75	75.3458	75.7815	75.3458	0.00
07/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5456	5	5	5	0.00
07/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5679	5	6	5	0.00
07/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	5238	5	5	5	0.00
07/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3650	4	4	4	0.00
07/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3328	4	3	4	0.00
07/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3485	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	R210 On 04-August-11			Bond Future	131.39	131.3452	131.3866	131.3452	425.00
07/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25387	25	25	25	0.00
07/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25437	25	25	25	0.00
07/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25337	25	25	25	0.00
07/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 04-August-11			Bond Future	1.10	107.4398	107.4728	107.4398	0.00
07/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2170	2	2	2	0.00
07/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2439	2	2	2	0.00
07/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1900	2	2	2	0.00
07/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 03-November-11			Bond Future	0.86	109.0402	109.0723	109.0402	529.00
07/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2087	2	2	2	0.00
07/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1825	2	2	2	0.00
07/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2347	2	2	2	0.00
07/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 04-August-11			Bond Future	2.07	106.4571	106.4862	106.4571	3,042.00
07/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4121	4	4	4	0.00
07/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3656	4	4	4	0.00
07/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4584	5	5	5	0.00
07/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 03-November-11			Bond Future	1.96	108.0449	108.0737	108.0449	240.00
07/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5085	5	5	5	0.00
07/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5538	6	6	6	0.00
07/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4629	5	5	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
07/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 04-August-11			Bond Future	8.60	87.7002	88.0814	87.7002	0.00
07/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	4755	5	5	5	0.00
07/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5664	6	6	6	0.00
07/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5208	6	5	6	0.00
07/06/2011	R213 On 03-November-11			Bond Future	8.66	85.4605	85.8531	85.4605	0.00
07/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	709	0	1	0	0.00
07/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	1113	1	1	1	0.00
07/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	303	0	0	0	0.00
07/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 02-February-12			Bond Future	8.73	86.7629	87.1662	86.7629	0.00
07/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	2151	2	2	2	0.00
07/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2539	2	3	2	0.00
07/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1761	1	2	1	0.00
07/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-May-12			Bond Future	8.79	84.5421	84.9481	84.5421	0.00
07/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3527	3	4	3	0.00
07/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3900	3	4	3	0.00
07/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	3152	3	3	3	0.00
07/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/06/2011	TRT1 On 04-August-11			Index Future	354.51	353.6330	354.5140	353.6330	100.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	TRT1 On 03-November-11			Index Future	359.28	358.3840	359.2780	358.3840	0.00
08/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	AL7T On 04-August-11			Index Future	389.06	390.0180	389.0600	390.0180	30.00
08/06/2011	AL7T On 03-November-11			Index Future	394.91	395.8840	394.9100	395.8840	0.00
08/06/2011	ALBI On 04-August-11			Index Future	357.18	358.1110	357.1810	358.1110	1,019.00
08/06/2011	ALBI On 03-November-11			Index Future	362.55	363.4970	362.5520	363.4970	0.00
08/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	26.5176	0.0263	26.5176	22,388.00
08/06/2011	CAAE On 19-September-11			Can-Do Future	0.10	100.4555	0.1014	100.4555	21,898.00
08/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	CRD1 On 04-August-11			Index Future	160.85	161.1110	160.8480	161.1110	2.00
08/06/2011	CRD1 On 03-November-11			Index Future	163.01	163.2760	163.0100	163.2760	0.00
08/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2011	GOVI On 04-August-11			GOVI	357.94	358.8320	357.9350	358.8320	179.00
08/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	99350	11	10	11	0.00
08/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	99450	11	10	11	0.00
08/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	99250	11	10	11	0.00
08/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 03-November-11			GOVI	363.32	364.2290	363.3170	364.2290	0.00
08/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	63170	7	6	7	0.00
08/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	63070	7	6	7	0.00
08/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	63270	7	6	7	0.00
08/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
08/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
08/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2011	IGOV On 04-August-11			Index Future	155.72	155.6620	155.7200	155.6620	977.00
08/06/2011	IGOV On 03-November-11			Index Future	158.06	158.0030	158.0620	158.0030	0.00
08/06/2011	ILBI On 04-August-11			Index Future	416.42	415.7990	416.4230	415.7990	0.00
08/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	3,891.00
08/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	5,000.00
08/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3600	94.3500	94.3600	0.00
08/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.71	94.2900	94.2900	94.2900	15,600.00
08/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.80	94.2100	94.2000	94.2100	0.00
08/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.89	94.1200	94.1100	94.1200	0.00
08/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9900	93.9900	93.9900	5,591.00
08/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.7100	93.7100	93.7100	1,090.00
08/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	2,890.00
08/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.42	93.0500	93.5800	93.0500	44,710.00
08/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7500	92.7900	92.7500	490.00
08/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.4500	92.5000	92.4500	290.00
08/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2011	OTH1 On 04-August-11			Index Future	352.73	353.8460	352.7340	353.8460	3.00
08/06/2011	OTH1 On 03-November-11			Index Future	358.04	359.1680	358.0380	359.1680	0.00
08/06/2011	R157 On 04-August-11			Bond Future	7.47	126.4732	126.3673	126.4732	7,195.00
08/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	759	1	1	1	1,000.00
08/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	869	1	1	1	0.00
08/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	659	1	1	1	0.00
08/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	283	0	0	0	1,320.00
08/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2872	3	3	3	0.00
08/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	987	1	1	1	440.00
08/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1533	2	2	2	0.00
08/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	244	0	0	0	440.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	48	0	0	0	1,320.00
08/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	475	0	0	0	0.00
08/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	734	1	1	1	0.00
08/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1344	1	1	1	0.00
08/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	552	1	1	1	0.00
08/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	638	1	1	1	0.00
08/06/2011	R157 On 03-November-11			Bond Future	7.58	121.5463	121.4358	121.5463	3,358.00
08/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2730	3	3	3	0.00
08/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2879	3	3	3	0.00
08/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2584	3	3	3	0.00
08/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	329	0	0	0	0.00
08/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	265	0	0	0	0.00
08/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	295	0	0	0	0.00
08/06/2011	R157 On 02-February-12			Bond Future	7.71	123.3951	123.2851	123.3951	0.00
08/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3267	3	3	3	0.00
08/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3138	3	3	3	0.00
08/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3398	3	3	3	0.00
08/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	539	1	1	1	0.00
08/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	613	1	1	1	0.00
08/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	575	1	1	1	0.00
08/06/2011	R157 On 03-May-12			Bond Future	7.85	118.4634	118.3483	118.4634	0.00
08/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2427	3	2	3	0.00
08/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2530	3	3	3	0.00
08/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2325	2	2	2	0.00
08/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1198	1	1	1	0.00
08/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1088	1	1	1	0.00
08/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1142	1	1	1	0.00
08/06/2011	R186 On 04-August-11			Bond Future	8.45	119.3222	118.8994	119.3222	11,136.00
08/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	1062	1	1	1	0.00
08/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1240	1	1	1	0.00
08/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	903	1	1	1	0.00
08/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1436	2	1	2	600.00
08/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11184	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3310	4	3	4	200.00
08/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	5085	5	5	5	0.00
08/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	404	0	0	0	200.00
08/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	17	0	0	0	600.00
08/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	921	1	1	1	0.00
08/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3306	3	3	3	0.00
08/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2371	2	2	2	0.00
08/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2661	2	3	2	0.00
08/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	2973	3	3	3	0.00
08/06/2011	R186 On 03-November-11			Bond Future	8.52	121.0966	120.6717	121.0966	13,789.00
08/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	6003	6	6	6	0.00
08/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6322	7	6	7	0.00
08/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5690	6	6	6	0.00
08/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4508	5	5	5	5,600.00
08/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1723	2	2	2	0.00
08/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2353	2	2	2	0.00
08/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1464	1	1	1	0.00
08/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1589	1	2	1	0.00
08/06/2011	R186 On 02-February-12			Bond Future	8.59	117.6414	117.2148	117.6414	2,500.00
08/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6355	7	6	7	0.00
08/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6643	7	7	7	0.00
08/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	6073	6	6	6	0.00
08/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2820	3	3	3	0.00
08/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2508	2	3	2	0.00
08/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2660	3	3	3	0.00
08/06/2011	R186 On 03-May-12			Bond Future	8.67	119.4360	118.9990	119.4360	0.00
08/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	7043	7	7	7	0.00
08/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6782	7	7	7	0.00
08/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7307	8	7	8	0.00
08/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3904	4	4	4	0.00
08/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4253	4	4	4	0.00
08/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4076	4	4	4	0.00
08/06/2011	R189 On 04-August-11			Bond Future	213.59	213.4126	213.5925	213.4126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1593	1	2	1	0.00
08/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1543	1	2	1	0.00
08/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1643	1	2	1	0.00
08/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	1	0	0	0	0.00
08/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	1	0	0	0	0.00
08/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	1	0	0	0	0.00
08/06/2011	R197 On 04-August-11			Bond Future	235.19	234.9625	235.1851	234.9625	0.00
08/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3685	3	4	3	0.00
08/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3735	4	4	4	0.00
08/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3635	3	4	3	0.00
08/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R201 On 04-August-11			Bond Future	7.10	106.1291	106.0289	106.1291	170.00
08/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	713	1	1	1	0.00
08/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	818	1	1	1	0.00
08/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	617	1	1	1	0.00
08/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	326	0	0	0	0.00
08/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	225	0	0	0	0.00
08/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	271	0	0	0	0.00
08/06/2011	R201 On 03-November-11			Bond Future	7.20	107.7090	107.6074	107.7090	695.00
08/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2421	3	2	3	0.00
08/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2302	2	2	2	0.00
08/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2540	3	3	3	0.00
08/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	161	0	0	0	0.00
08/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	197	0	0	0	0.00
08/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	179	0	0	0	0.00
08/06/2011	R201 On 02-February-12			Bond Future	7.30	104.9375	104.8331	104.9375	0.00
08/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2725	3	3	3	0.00
08/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2620	3	3	3	0.00
08/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2834	3	3	3	0.00
08/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	259	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	299	0	0	0	0.00
08/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	277	0	0	0	0.00
08/06/2011	R201 On 03-May-12			Bond Future	7.42	106.5359	106.4307	106.5359	0.00
08/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1669	2	2	2	0.00
08/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1745	2	2	2	0.00
08/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1594	2	2	2	0.00
08/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	920	1	1	1	0.00
08/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	835	1	1	1	0.00
08/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	877	1	1	1	0.00
08/06/2011	R202 On 04-August-11			Bond Future	0.07	175.0951	175.5240	175.0951	10,198.00
08/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26010	26	26	26	0.00
08/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24737	24	25	24	0.00
08/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27269	27	27	27	0.00
08/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	177.0432	177.0432	400.00
08/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	14	14	0.00
08/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15	15	0.00
08/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	13	13	0.00
08/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R203 On 04-August-11			Bond Future	8.01	104.6034	104.4453	104.6034	824.00
08/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	841	1	1	1	0.00
08/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	726	1	1	1	0.00
08/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	966	1	1	1	0.00
08/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	775	1	1	1	0.00
08/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1014	1	1	1	0.00
08/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	889	1	1	1	0.00
08/06/2011	R203 On 03-November-11			Bond Future	8.11	101.9966	101.8352	101.9966	1,630.00
08/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2547	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2706	3	3	3	0.00
08/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2392	3	2	3	0.00
08/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	854	1	1	1	0.00
08/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	718	1	1	1	0.00
08/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	784	1	1	1	0.00
08/06/2011	R203 On 02-February-12			Bond Future	8.22	103.5471	103.3877	103.5471	0.00
08/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3403	4	3	4	0.00
08/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3554	4	4	4	0.00
08/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3255	3	3	3	0.00
08/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1177	1	1	1	0.00
08/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1046	1	1	1	0.00
08/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1110	1	1	1	0.00
08/06/2011	R203 On 03-May-12			Bond Future	8.34	100.9636	100.7981	100.9636	0.00
08/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3273	3	3	3	0.00
08/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3408	4	3	4	0.00
08/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3140	3	3	3	0.00
08/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1641	2	2	2	0.00
08/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1494	1	1	1	0.00
08/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1566	2	2	2	0.00
08/06/2011	R204 On 04-August-11			Bond Future	8.16	100.3456	100.1989	100.3456	70.00
08/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	600	1	1	1	0.00
08/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	705	1	1	1	0.00
08/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	505	1	1	1	0.00
08/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1658	2	2	2	0.00
08/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1310	1	1	1	0.00
08/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1478	1	1	1	0.00
08/06/2011	R204 On 03-November-11			Bond Future	8.26	101.8408	101.6881	101.8408	2,133.00
08/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3346	3	3	3	0.00
08/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3163	3	3	3	0.00
08/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3534	4	4	4	0.00
08/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	725	1	1	1	0.00
08/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	862	1	1	1	0.00
08/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	791	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R204 On 02-February-12			Bond Future	8.36	99.3589	99.2061	99.3589	0.00
08/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4212	4	4	4	0.00
08/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	4034	4	4	4	0.00
08/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4393	5	4	5	0.00
08/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	934	1	1	1	0.00
08/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1063	1	1	1	0.00
08/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	996	1	1	1	0.00
08/06/2011	R204 On 03-May-12			Bond Future	8.46	100.8702	100.7175	100.8702	0.00
08/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3557	4	4	4	0.00
08/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3412	4	3	4	0.00
08/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3705	4	4	4	0.00
08/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2060	2	2	2	0.00
08/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2250	2	2	2	0.00
08/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2153	2	2	2	0.00
08/06/2011	R206 On 04-August-11			Bond Future	6.90	101.9190	101.8545	101.9190	9,866.00
08/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	489	1	0	1	0.00
08/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	424	0	0	0	0.00
08/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	561	1	1	1	0.00
08/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	217	0	0	0	0.00
08/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	302	0	0	0	0.00
08/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	256	0	0	0	0.00
08/06/2011	R206 On 03-November-11			Bond Future	6.99	103.4344	103.3701	103.4344	0.00
08/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1660	2	2	2	0.00
08/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1744	2	2	2	0.00
08/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1576	2	2	2	0.00
08/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	158	0	0	0	0.00
08/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	129	0	0	0	0.00
08/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	144	0	0	0	0.00
08/06/2011	R206 On 02-February-12			Bond Future	7.10	101.2450	101.1788	101.2450	0.00
08/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1826	2	2	2	0.00
08/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1899	2	2	2	0.00
08/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1755	2	2	2	0.00
08/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	249	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	218	0	0	0	0.00
08/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	232	0	0	0	0.00
08/06/2011	R206 On 03-May-12			Bond Future	7.25	102.7863	102.7189	102.7863	0.00
08/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	1001	1	1	1	0.00
08/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1050	1	1	1	0.00
08/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	954	1	1	1	0.00
08/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	646	1	1	1	0.00
08/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	586	1	1	1	0.00
08/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	615	1	1	1	0.00
08/06/2011	R207 On 04-August-11			Bond Future	8.22	94.8894	94.7044	94.8894	5,725.00
08/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1142	1	1	1	0.00
08/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1302	1	1	1	0.00
08/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	994	1	1	1	0.00
08/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1092	1	1	1	0.00
08/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	824	1	1	1	0.00
08/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	952	1	1	1	0.00
08/06/2011	R207 On 03-November-11			Bond Future	8.30	96.3053	96.1137	96.3053	600.00
08/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3426	4	3	4	0.00
08/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3229	3	3	3	0.00
08/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3621	4	4	4	0.00
08/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	865	1	1	1	0.00
08/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1017	1	1	1	0.00
08/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	941	1	1	1	0.00
08/06/2011	R207 On 02-February-12			Bond Future	8.39	94.1312	93.9338	94.1312	0.00
08/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4368	5	4	5	0.00
08/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4180	4	4	4	0.00
08/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4559	5	5	5	0.00
08/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1037	1	1	1	0.00
08/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1182	1	1	1	0.00
08/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1107	1	1	1	0.00
08/06/2011	R207 On 03-May-12			Bond Future	8.49	95.5633	95.3661	95.5633	0.00
08/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3757	4	4	4	0.00
08/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3602	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3914	4	4	4	0.00
08/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2272	2	2	2	0.00
08/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2482	2	2	2	0.00
08/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2376	2	2	2	0.00
08/06/2011	R208 On 04-August-11			Bond Future	8.25	92.8009	92.5672	92.8009	1,361.00
08/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1161	1	1	1	0.00
08/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1323	1	1	1	0.00
08/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	1012	1	1	1	0.00
08/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1332	1	1	1	0.00
08/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1029	1	1	1	0.00
08/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1173	1	1	1	0.00
08/06/2011	R208 On 03-November-11			Bond Future	8.33	90.7867	90.5462	90.7867	5,998.00
08/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3447	4	3	4	0.00
08/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3655	4	4	4	0.00
08/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3245	3	3	3	0.00
08/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1064	1	1	1	0.00
08/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	895	1	1	1	0.00
08/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	976	1	1	1	0.00
08/06/2011	R208 On 02-February-12			Bond Future	8.41	92.1725	91.9257	92.1725	0.00
08/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4672	5	5	5	0.00
08/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4873	5	5	5	0.00
08/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4474	5	4	5	0.00
08/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1387	1	1	1	0.00
08/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1227	1	1	1	0.00
08/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1305	1	1	1	0.00
08/06/2011	R208 On 03-May-12			Bond Future	8.50	90.1768	89.9301	90.1768	0.00
08/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4838	5	5	5	0.00
08/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	5022	5	5	5	0.00
08/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4657	5	5	5	0.00
08/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2115	2	2	2	0.00
08/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1930	2	2	2	0.00
08/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2021	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R209 On 04-August-11			Bond Future	8.63	78.5527	78.1100	78.5527	0.00
08/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1113	1	1	1	0.00
08/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1286	2	1	2	0.00
08/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10633	11	11	11	0.00
08/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	955	1	1	1	0.00
08/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2439	2	2	2	0.00
08/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	6	0	0	0	0.00
08/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1935	2	2	2	0.00
08/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2178	2	2	2	0.00
08/06/2011	R209 On 03-November-11			Bond Future	8.69	76.5800	76.1342	76.5800	1,318.00
08/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	3010	3	3	3	0.00
08/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2802	3	3	3	0.00
08/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3227	3	3	3	0.00
08/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2316	2	2	2	0.00
08/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2689	2	3	2	0.00
08/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2496	2	2	2	0.00
08/06/2011	R209 On 02-February-12			Bond Future	8.75	77.7447	77.2880	77.7447	0.00
08/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4773	5	5	5	0.00
08/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4549	5	5	5	0.00
08/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	5002	5	5	5	0.00
08/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2631	2	3	2	0.00
08/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2942	3	3	3	0.00
08/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2783	3	3	3	0.00
08/06/2011	R209 On 03-May-12			Bond Future	8.81	75.7815	75.3222	75.7815	0.00
08/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5178	5	5	5	0.00
08/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4966	5	5	5	0.00
08/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5395	6	5	6	0.00
08/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3503	3	4	3	0.00
08/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3837	4	4	4	0.00
08/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3666	3	4	3	0.00
08/06/2011	R210 On 04-August-11			Bond Future	131.60	131.3866	131.6002	131.3866	425.00
08/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25600	25	26	25	0.00
08/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25550	25	26	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25650	25	26	25	0.00
08/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 04-August-11			Bond Future	1.08	107.4728	107.5722	107.4728	0.00
08/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2269	2	2	2	0.00
08/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1999	2	2	2	0.00
08/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2538	2	3	2	0.00
08/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 03-November-11			Bond Future	0.84	109.0723	109.1738	109.0723	529.00
08/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2188	2	2	2	0.00
08/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1927	2	2	2	0.00
08/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2449	2	2	2	0.00
08/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 04-August-11			Bond Future	2.06	106.4862	106.5931	106.4862	3,042.00
08/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4228	4	4	4	0.00
08/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4691	5	5	5	0.00
08/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3762	4	4	4	0.00
08/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 03-November-11			Bond Future	1.95	108.0737	108.1795	108.0737	240.00
08/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5190	5	5	5	0.00
08/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5644	6	6	6	0.00
08/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4735	5	5	5	0.00
08/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	R213 On 04-August-11			Bond Future	8.63	88.0814	87.8076	88.0814	0.00
08/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5029	5	5	5	0.00
08/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	5938	6	6	6	0.00
08/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5482	5	5	5	0.00
08/06/2011	R213 On 03-November-11			Bond Future	8.70	85.8531	85.5747	85.8531	0.00
08/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	431	1	0	1	0.00
08/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	835	1	1	1	0.00
08/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	25	0	0	0	0.00
08/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1	0	0	0	0.00
08/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 02-February-12			Bond Future	8.77	87.1662	86.8755	87.1662	0.00
08/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1861	2	2	2	0.00
08/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2249	3	2	3	0.00
08/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1470	2	1	2	0.00
08/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 03-May-12			Bond Future	8.83	84.9481	84.6612	84.9481	0.00
08/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3240	4	3	4	0.00
08/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3613	4	4	4	0.00
08/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2865	3	3	3	0.00
08/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/06/2011	TRT1 On 04-August-11			Index Future	353.67	354.5140	353.6720	354.5140	100.00
08/06/2011	TRT1 On 03-November-11			Index Future	358.43	359.2780	358.4260	359.2780	0.00
09/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	AL7T On 04-August-11			Index Future	388.61	389.0600	388.6110	389.0600	30.00
09/06/2011	AL7T On 03-November-11			Index Future	394.45	394.9100	394.4530	394.9100	0.00
09/06/2011	ALBI On 04-August-11			Index Future	356.83	357.1810	356.8340	357.1810	1,019.00
09/06/2011	ALBI On 03-November-11			Index Future	362.20	362.5520	362.1980	362.5520	0.00
09/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0263	0.0271	0.0263	22,388.00
09/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1014	0.1058	0.1014	21,898.00
09/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	CRD1 On 04-August-11			Index Future	160.77	160.8480	160.7700	160.8480	2.00
09/06/2011	CRD1 On 03-November-11			Index Future	162.93	163.0100	162.9320	163.0100	0.00
09/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2011	GOVI On 04-August-11			GOVI	357.61	357.9350	357.6050	357.9350	179.00
09/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	96050	10	10	10	0.00
09/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	96150	10	10	10	0.00
09/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	95950	10	10	10	0.00
09/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 03-November-11			GOVI	362.98	363.3170	362.9810	363.3170	0.00
09/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	59810	6	6	6	0.00
09/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	59710	6	6	6	0.00
09/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	59910	6	6	6	0.00
09/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
09/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
09/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	IGOV On 04-August-11			Index Future	155.77	155.7200	155.7680	155.7200	977.00
09/06/2011	IGOV On 03-November-11			Index Future	158.11	158.0620	158.1100	158.0620	0.00
09/06/2011	ILBI On 04-August-11			Index Future	416.53	416.4230	416.5280	416.4230	0.00
09/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,891.00
09/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	5,000.00
09/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	0.00
09/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2900	94.2800	94.2900	15,600.00
09/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.81	94.2000	94.1900	94.2000	0.00
09/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.89	94.1100	94.1100	94.1100	0.00
09/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9900	93.9900	93.9900	5,591.00
09/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.30	93.7100	93.7000	93.7100	1,090.00
09/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.67	93.3500	93.3300	93.3500	2,890.00
09/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.93	93.5800	93.0700	93.5800	44,710.00
09/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.22	92.7900	92.7800	92.7900	490.00
09/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.5000	92.5000	92.5000	290.00
09/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/06/2011	OTH1 On 04-August-11			Index Future	352.30	352.7340	352.2950	352.7340	3.00
09/06/2011	OTH1 On 03-November-11			Index Future	357.59	358.0380	357.5910	358.0380	0.00
09/06/2011	R157 On 04-August-11			Bond Future	7.48	126.3673	126.3281	126.3673	7,195.00
09/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	733	1	1	1	1,000.00
09/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	841	1	1	1	0.00
09/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	634	1	1	1	0.00
09/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	268	0	0	0	1,320.00
09/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2833	3	3	3	0.00
09/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	957	1	1	1	440.00
09/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1499	2	1	2	0.00
09/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	249	0	0	0	440.00
09/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	48	0	0	0	1,320.00
09/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	484	0	0	0	0.00
09/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	748	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1368	1	1	1	0.00
09/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	563	1	1	1	0.00
09/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	651	1	1	1	0.00
09/06/2011	R157 On 03-November-11			Bond Future	7.59	121.4358	121.3990	121.4358	3,358.00
09/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2698	3	3	3	0.00
09/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2846	3	3	3	0.00
09/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2552	3	3	3	0.00
09/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	334	0	0	0	0.00
09/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	269	0	0	0	0.00
09/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	300	0	0	0	0.00
09/06/2011	R157 On 02-February-12			Bond Future	7.72	123.2851	123.2473	123.2851	0.00
09/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3236	3	3	3	0.00
09/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3107	3	3	3	0.00
09/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3366	3	3	3	0.00
09/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	545	1	1	1	0.00
09/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	620	1	1	1	0.00
09/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	581	1	1	1	0.00
09/06/2011	R157 On 03-May-12			Bond Future	7.86	118.3483	118.3100	118.3483	0.00
09/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2400	2	2	2	0.00
09/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2299	2	2	2	0.00
09/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2503	3	3	3	0.00
09/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1099	1	1	1	0.00
09/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1210	1	1	1	0.00
09/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1153	1	1	1	0.00
09/06/2011	R186 On 04-August-11			Bond Future	8.47	118.8994	118.7175	118.8994	11,136.00
09/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	985	1	1	1	0.00
09/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	1155	1	1	1	0.00
09/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	833	1	1	1	0.00
09/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	1344	1	1	1	600.00
09/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	11003	11	11	11	0.00
09/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	3169	3	3	3	200.00
09/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	4921	5	5	5	0.00
09/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	422	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	18	0	0	0	600.00
09/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	962	1	1	1	0.00
09/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3418	3	3	3	0.00
09/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2461	2	2	2	0.00
09/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	2758	3	3	3	0.00
09/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3077	3	3	3	0.00
09/06/2011	R186 On 03-November-11			Bond Future	8.54	120.6717	120.4836	120.6717	13,789.00
09/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5859	6	6	6	0.00
09/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	6176	6	6	6	0.00
09/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5550	6	6	6	0.00
09/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	4382	5	4	5	5,600.00
09/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1771	2	2	2	0.00
09/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2415	2	2	2	0.00
09/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1507	1	2	1	0.00
09/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1633	2	2	2	0.00
09/06/2011	R186 On 02-February-12			Bond Future	8.61	117.2148	117.0208	117.2148	2,500.00
09/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	6221	6	6	6	0.00
09/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6506	7	7	7	0.00
09/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5941	6	6	6	0.00
09/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	2882	3	3	3	0.00
09/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2565	3	3	3	0.00
09/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2720	3	3	3	0.00
09/06/2011	R186 On 03-May-12			Bond Future	8.69	118.9990	118.8085	118.9990	0.00
09/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6919	7	7	7	0.00
09/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	7182	7	7	7	0.00
09/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6661	7	7	7	0.00
09/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4323	4	4	4	0.00
09/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	3969	4	4	4	0.00
09/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4142	4	4	4	0.00
09/06/2011	R189 On 04-August-11			Bond Future	213.65	213.5925	213.6523	213.5925	0.00
09/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1652	2	2	2	0.00
09/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1702	2	2	2	0.00
09/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1602	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R197 On 04-August-11			Bond Future	235.26	235.1851	235.2591	235.1851	0.00
09/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3759	4	4	4	0.00
09/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3709	4	4	4	0.00
09/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3809	4	4	4	0.00
09/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R201 On 04-August-11			Bond Future	7.11	106.0289	106.0167	106.0289	170.00
09/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	702	1	1	1	0.00
09/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	806	1	1	1	0.00
09/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	606	1	1	1	0.00
09/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	327	0	0	0	0.00
09/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	225	0	0	0	0.00
09/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	272	0	0	0	0.00
09/06/2011	R201 On 03-November-11			Bond Future	7.20	107.6074	107.5932	107.6074	695.00
09/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2408	2	2	2	0.00
09/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2288	2	2	2	0.00
09/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2526	3	3	3	0.00
09/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	161	0	0	0	0.00
09/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	198	0	0	0	0.00
09/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	180	0	0	0	0.00
09/06/2011	R201 On 02-February-12			Bond Future	7.30	104.8331	104.8201	104.8331	0.00
09/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2713	3	3	3	0.00
09/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2608	3	3	3	0.00
09/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2821	3	3	3	0.00
09/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	259	0	0	0	0.00
09/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	300	0	0	0	0.00
09/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	278	0	0	0	0.00
09/06/2011	R201 On 03-May-12			Bond Future	7.42	106.4307	106.4163	106.4307	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1659	2	2	2	0.00
09/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1584	2	2	2	0.00
09/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1735	2	2	2	0.00
09/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	839	1	1	1	0.00
09/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	925	1	1	1	0.00
09/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	881	1	1	1	0.00
09/06/2011	R202 On 04-August-11			Bond Future	0.07	175.5240	175.5853	175.5240	10,198.00
09/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26071	26	26	26	0.00
09/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27330	27	27	27	0.00
09/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24799	25	25	25	0.00
09/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 03-November-11			Bond Future	0.02	177.0432	177.0432	177.0432	400.00
09/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	13997	14	14	14	0.00
09/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15375	15	15	15	0.00
09/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	12606	13	13	13	0.00
09/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R203 On 04-August-11			Bond Future	8.02	104.4453	104.3784	104.4453	824.00
09/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	801	1	1	1	0.00
09/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	689	1	1	1	0.00
09/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	923	1	1	1	0.00
09/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	799	1	1	1	0.00
09/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1044	1	1	1	0.00
09/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	916	1	1	1	0.00
09/06/2011	R203 On 03-November-11			Bond Future	8.13	101.8352	101.7661	101.8352	1,630.00
09/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2495	3	2	3	0.00
09/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2653	3	3	3	0.00
09/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2342	2	2	2	0.00
09/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	873	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	734	1	1	1	0.00
09/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	801	1	1	1	0.00
09/06/2011	R203 On 02-February-12			Bond Future	8.24	103.3877	103.3170	103.3877	0.00
09/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3351	3	3	3	0.00
09/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3501	4	4	4	0.00
09/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3204	3	3	3	0.00
09/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1197	1	1	1	0.00
09/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1064	1	1	1	0.00
09/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1129	1	1	1	0.00
09/06/2011	R203 On 03-May-12			Bond Future	8.36	100.7981	100.7261	100.7981	0.00
09/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3224	3	3	3	0.00
09/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	3092	3	3	3	0.00
09/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3359	3	3	3	0.00
09/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1517	1	2	1	0.00
09/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1665	2	2	2	0.00
09/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1589	2	2	2	0.00
09/06/2011	R204 On 04-August-11			Bond Future	8.18	100.1989	100.0959	100.1989	70.00
09/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	555	1	1	1	0.00
09/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	656	1	1	1	0.00
09/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	1	0	1	0.00
09/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1721	2	2	2	0.00
09/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1364	1	1	1	0.00
09/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1536	1	2	1	0.00
09/06/2011	R204 On 03-November-11			Bond Future	8.28	101.6881	101.5830	101.6881	2,133.00
09/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	3266	3	3	3	0.00
09/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	3084	3	3	3	0.00
09/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3452	4	3	4	0.00
09/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	748	1	1	1	0.00
09/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	888	1	1	1	0.00
09/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	816	1	1	1	0.00
09/06/2011	R204 On 02-February-12			Bond Future	8.38	99.2061	99.0992	99.2061	0.00
09/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	4131	4	4	4	0.00
09/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3954	4	4	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
09/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4310	4	4	4	0.00
09/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	957	1	1	1	0.00
09/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1090	1	1	1	0.00
09/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1022	1	1	1	0.00
09/06/2011	R204 On 03-May-12			Bond Future	8.49	100.7175	100.6044	100.7175	0.00
09/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3486	4	3	4	0.00
09/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3633	4	4	4	0.00
09/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3343	3	3	3	0.00
09/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2294	2	2	2	0.00
09/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2101	2	2	2	0.00
09/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2195	2	2	2	0.00
09/06/2011	R206 On 04-August-11			Bond Future	6.90	101.8545	101.8456	101.8545	9,866.00
09/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	481	0	0	0	0.00
09/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	416	0	0	0	0.00
09/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	552	1	1	1	0.00
09/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	217	0	0	0	0.00
09/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	303	0	0	0	0.00
09/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	257	0	0	0	0.00
09/06/2011	R206 On 03-November-11			Bond Future	6.99	103.3701	103.3600	103.3701	0.00
09/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1651	2	2	2	0.00
09/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1734	2	2	2	0.00
09/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1567	2	2	2	0.00
09/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	159	0	0	0	0.00
09/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	129	0	0	0	0.00
09/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	145	0	0	0	0.00
09/06/2011	R206 On 02-February-12			Bond Future	7.11	101.1788	101.1699	101.1788	0.00
09/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1817	2	2	2	0.00
09/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1891	2	2	2	0.00
09/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1747	2	2	2	0.00
09/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	250	0	0	0	0.00
09/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	218	0	0	0	0.00
09/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	232	0	0	0	0.00
09/06/2011	R206 On 03-May-12			Bond Future	7.26	102.7189	102.7079	102.7189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	994	1	1	1	0.00
09/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	947	1	1	1	0.00
09/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1042	1	1	1	0.00
09/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	589	1	1	1	0.00
09/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	650	1	1	1	0.00
09/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	619	1	1	1	0.00
09/06/2011	R207 On 04-August-11			Bond Future	8.24	94.7044	94.5601	94.7044	5,725.00
09/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	1057	1	1	1	0.00
09/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	1211	1	1	1	0.00
09/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	916	1	1	1	0.00
09/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1159	1	1	1	0.00
09/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	877	1	1	1	0.00
09/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1011	1	1	1	0.00
09/06/2011	R207 On 03-November-11			Bond Future	8.33	96.1137	95.9676	96.1137	600.00
09/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	3318	3	3	3	0.00
09/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	3124	3	3	3	0.00
09/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3510	4	4	4	0.00
09/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	900	1	1	1	0.00
09/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1058	1	1	1	0.00
09/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	980	1	1	1	0.00
09/06/2011	R207 On 02-February-12			Bond Future	8.42	93.9338	93.7862	93.9338	0.00
09/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	4258	4	4	4	0.00
09/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	4072	4	4	4	0.00
09/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4447	5	4	5	0.00
09/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1073	1	1	1	0.00
09/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1221	1	1	1	0.00
09/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1145	1	1	1	0.00
09/06/2011	R207 On 03-May-12			Bond Future	8.52	95.3661	95.2173	95.3661	0.00
09/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3665	4	4	4	0.00
09/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3821	4	4	4	0.00
09/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3513	4	4	4	0.00
09/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2542	2	3	2	0.00
09/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2328	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2433	2	2	2	0.00
09/06/2011	R208 On 04-August-11			Bond Future	8.27	92.5672	92.4813	92.5672	1,361.00
09/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	1108	1	1	1	0.00
09/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	1267	1	1	1	0.00
09/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	963	1	1	1	0.00
09/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1369	1	1	1	0.00
09/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1059	1	1	1	0.00
09/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1206	1	1	1	0.00
09/06/2011	R208 On 03-November-11			Bond Future	8.35	90.5462	90.4562	90.5462	5,998.00
09/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3379	3	3	3	0.00
09/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3584	4	4	4	0.00
09/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	3178	3	3	3	0.00
09/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1087	1	1	1	0.00
09/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	914	1	1	1	0.00
09/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	998	1	1	1	0.00
09/06/2011	R208 On 02-February-12			Bond Future	8.43	91.9257	91.8377	91.9257	0.00
09/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4605	5	5	5	0.00
09/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4805	5	5	5	0.00
09/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4408	4	4	4	0.00
09/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1409	1	1	1	0.00
09/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1247	1	1	1	0.00
09/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1326	1	1	1	0.00
09/06/2011	R208 On 03-May-12			Bond Future	8.51	89.9301	89.8385	89.9301	0.00
09/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4773	5	5	5	0.00
09/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4593	5	5	5	0.00
09/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4956	5	5	5	0.00
09/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	1956	2	2	2	0.00
09/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2143	2	2	2	0.00
09/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2047	2	2	2	0.00
09/06/2011	R209 On 04-August-11			Bond Future	8.64	78.1100	77.9959	78.1100	0.00
09/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	1054	1	1	1	0.00
09/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	1222	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	10519	11	11	11	0.00
09/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	902	1	1	1	0.00
09/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2500	2	3	2	0.00
09/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	6	0	0	0	0.00
09/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	1985	2	2	2	0.00
09/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2233	2	2	2	0.00
09/06/2011	R209 On 03-November-11			Bond Future	8.70	76.1342	76.0133	76.1342	1,318.00
09/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2935	3	3	3	0.00
09/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2730	3	3	3	0.00
09/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	3149	3	3	3	0.00
09/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2359	2	2	2	0.00
09/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	2738	3	3	3	0.00
09/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2542	2	3	2	0.00
09/06/2011	R209 On 02-February-12			Bond Future	8.76	77.2880	77.1685	77.2880	0.00
09/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4693	5	5	5	0.00
09/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4471	5	4	5	0.00
09/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4920	5	5	5	0.00
09/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2669	3	3	3	0.00
09/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	2984	3	3	3	0.00
09/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	2822	3	3	3	0.00
09/06/2011	R209 On 03-May-12			Bond Future	8.82	75.3222	75.1962	75.3222	0.00
09/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	5098	5	5	5	0.00
09/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	5313	5	5	5	0.00
09/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4888	5	5	5	0.00
09/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	3885	4	4	4	0.00
09/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3547	4	4	4	0.00
09/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3712	4	4	4	0.00
09/06/2011	R210 On 04-August-11			Bond Future	131.64	131.6002	131.6417	131.6002	425.00
09/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25642	26	26	26	0.00
09/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25692	26	26	26	0.00
09/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25592	26	26	26	0.00
09/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 04-August-11			Bond Future	1.08	107.5722	107.6053	107.5722	0.00
09/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2302	2	2	2	0.00
09/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2571	3	3	3	0.00
09/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	2032	2	2	2	0.00
09/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 03-November-11			Bond Future	0.83	109.1738	109.2059	109.1738	529.00
09/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2220	2	2	2	0.00
09/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2481	2	2	2	0.00
09/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1959	2	2	2	0.00
09/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 04-August-11			Bond Future	2.05	106.5931	106.6320	106.5931	3,769.00
09/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4267	4	4	4	0.00
09/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3801	4	4	4	0.00
09/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4730	5	5	5	0.00
09/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 03-November-11			Bond Future	1.94	108.1795	108.2179	108.1795	240.00
09/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5229	5	5	5	0.00
09/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5682	6	6	6	0.00
09/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4773	5	5	5	0.00
09/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 04-August-11			Bond Future	8.66	87.8076	87.6011	87.8076	0.00
09/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5235	5	5	5	0.00
09/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6144	6	6	6	0.00
09/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	5688	5	6	5	0.00
09/06/2011	R213 On 03-November-11			Bond Future	8.72	85.5747	85.3628	85.5747	0.00
09/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	219	0	0	0	0.00
09/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	623	1	1	1	0.00
09/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	187	0	0	0	0.00
09/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 02-February-12			Bond Future	8.79	86.8755	86.6666	86.8755	0.00
09/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1652	2	2	2	0.00
09/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	2040	2	2	2	0.00
09/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	1261	1	1	1	0.00
09/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 03-May-12			Bond Future	8.86	84.6612	84.4470	84.6612	0.00
09/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	3026	3	3	3	0.00
09/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	3399	4	3	4	0.00
09/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	2651	3	3	3	0.00
09/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	1	0	0	0	0.00
09/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/06/2011	TRT1 On 04-August-11			Index Future	353.32	353.6720	353.3200	353.6720	100.00
09/06/2011	TRT1 On 03-November-11			Index Future	358.07	358.4260	358.0710	358.4260	0.00
10/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	AL7T On 04-August-11			Index Future	386.69	388.6110	386.6910	388.6110	30.00
10/06/2011	AL7T On 03-November-11			Index Future	392.50	394.4530	392.5030	394.4530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	ALBI On 04-August-11			Index Future	355.31	356.8340	355.3110	356.8340	1,019.00
10/06/2011	ALBI On 03-November-11			Index Future	360.65	362.1980	360.6510	362.1980	0.00
10/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0271	0.0264	0.0271	22,388.00
10/06/2011	CAAE On 19-September-11			Can-Do Future	0.12	0.1058	0.1181	0.1058	21,898.00
10/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	CRD1 On 04-August-11			Index Future	160.35	160.7700	160.3530	160.7700	2.00
10/06/2011	CRD1 On 03-November-11			Index Future	162.51	162.9320	162.5090	162.9320	0.00
10/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/06/2011	GOVI On 04-August-11			GOVI	356.14	357.6050	356.1390	357.6050	179.00
10/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	81390	10	8	10	0.00
10/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	81490	10	8	10	0.00
10/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	81290	10	8	10	0.00
10/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 03-November-11			GOVI	361.49	362.9810	361.4920	362.9810	0.00
10/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	44920	6	4	6	0.00
10/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	44820	6	4	6	0.00
10/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	45020	6	5	6	0.00
10/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
10/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2011	IGOV On 04-August-11			Index Future	155.80	155.7680	155.8010	155.7680	628.00
10/06/2011	IGOV On 03-November-11			Index Future	158.14	158.1100	158.1430	158.1100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	ILBI On 04-August-11			Index Future	416.64	416.5280	416.6370	416.5280	0.00
10/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,891.00
10/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3900	94.3700	94.3900	5,000.00
10/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.68	94.3400	94.3200	94.3400	0.00
10/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2800	94.2500	94.2800	15,600.00
10/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.1900	94.1500	94.1900	0.00
10/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.92	94.1100	94.0800	94.1100	0.00
10/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.05	93.9900	93.9500	93.9900	5,491.00
10/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.34	93.7000	93.6600	93.7000	1,090.00
10/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.72	93.3300	93.2800	93.3300	2,890.00
10/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0700	93.0300	93.0700	44,710.00
10/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.28	92.7800	92.7200	92.7800	490.00
10/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.52	92.5000	92.4800	92.5000	290.00
10/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/06/2011	OTH1 On 04-August-11			Index Future	350.46	352.2950	350.4610	352.2950	3.00
10/06/2011	OTH1 On 03-November-11			Index Future	355.73	357.5910	355.7290	357.5910	0.00
10/06/2011	R157 On 04-August-11			Bond Future	7.54	126.3281	126.0892	126.3281	7,196.00
10/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	608	1	1	1	1,000.00
10/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	706	1	1	1	0.00
10/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	520	1	1	1	0.00
10/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	206	0	0	0	1,320.00
10/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	812	1	1	1	440.00
10/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1316	1	1	1	0.00
10/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2609	3	3	3	0.00
10/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	63	0	0	0	1,320.00
10/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	305	0	0	0	440.00
10/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	578	0	1	0	0.00
10/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	873	1	1	1	0.00
10/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1545	1	2	1	0.00
10/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	667	1	1	1	0.00
10/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	765	1	1	1	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R157 On	03-November-11				Bond Future	7.66	121.3990	121.1528	121.3990	3,358.00
10/06/2011	R157 On	03-November-11	8.25	Call		Bond Future	2499	3	2	3	0.00
10/06/2011	R157 On	03-November-11	8.30	Call		Bond Future	2643	3	3	3	0.00
10/06/2011	R157 On	03-November-11	8.20	Call		Bond Future	2358	3	2	3	0.00
10/06/2011	R157 On	03-November-11	8.20	Put		Bond Future	386	0	0	0	0.00
10/06/2011	R157 On	03-November-11	8.30	Put		Bond Future	312	0	0	0	0.00
10/06/2011	R157 On	03-November-11	8.25	Put		Bond Future	348	0	0	0	0.00
10/06/2011	R157 On	02-February-12				Bond Future	7.79	123.2473	122.9968	123.2473	0.00
10/06/2011	R157 On	02-February-12	8.50	Call		Bond Future	3046	3	3	3	0.00
10/06/2011	R157 On	02-February-12	8.45	Call		Bond Future	2921	3	3	3	0.00
10/06/2011	R157 On	02-February-12	8.55	Call		Bond Future	3174	3	3	3	0.00
10/06/2011	R157 On	02-February-12	8.55	Put		Bond Future	603	1	1	1	0.00
10/06/2011	R157 On	02-February-12	8.45	Put		Bond Future	684	1	1	1	0.00
10/06/2011	R157 On	02-February-12	8.50	Put		Bond Future	642	1	1	1	0.00
10/06/2011	R157 On	03-May-12				Bond Future	7.94	118.3100	118.0549	118.3100	0.00
10/06/2011	R157 On	03-May-12	8.25	Call		Bond Future	2242	2	2	2	0.00
10/06/2011	R157 On	03-May-12	8.30	Call		Bond Future	2342	3	2	3	0.00
10/06/2011	R157 On	03-May-12	8.20	Call		Bond Future	2144	2	2	2	0.00
10/06/2011	R157 On	03-May-12	8.20	Put		Bond Future	1310	1	1	1	0.00
10/06/2011	R157 On	03-May-12	8.30	Put		Bond Future	1193	1	1	1	0.00
10/06/2011	R157 On	03-May-12	8.25	Put		Bond Future	1251	1	1	1	0.00
10/06/2011	R186 On	04-August-11				Bond Future	8.54	118.7175	117.9939	118.7175	11,137.00
10/06/2011	R186 On	04-August-11	8.25	Call		Bond Future	751	1	1	1	0.00
10/06/2011	R186 On	04-August-11	8.30	Call		Bond Future	893	1	1	1	0.00
10/06/2011	R186 On	04-August-11	8.20	Call		Bond Future	627	1	1	1	0.00
10/06/2011	R186 On	04-August-11	8.35	Call		Bond Future	1052	1	1	1	600.00
10/06/2011	R186 On	04-August-11	8.70	Call		Bond Future	2675	3	3	3	200.00
10/06/2011	R186 On	04-August-11	8.95	Call		Bond Future	4319	5	4	5	0.00
10/06/2011	R186 On	04-August-11	9.70	Call		Bond Future	10287	11	10	11	0.00
10/06/2011	R186 On	04-August-11	9.70	Put		Bond Future	26	0	0	0	600.00
10/06/2011	R186 On	04-August-11	8.95	Put		Bond Future	544	0	1	0	200.00
10/06/2011	R186 On	04-August-11	8.70	Put		Bond Future	1191	1	1	1	0.00
10/06/2011	R186 On	04-August-11	8.20	Put		Bond Future	3935	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2893	2	3	2	0.00
10/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3220	3	3	3	0.00
10/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3567	3	4	3	0.00
10/06/2011	R186 On 03-November-11			Bond Future	8.62	120.4836	119.7541	120.4836	13,789.00
10/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5345	6	5	6	0.00
10/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5648	6	6	6	0.00
10/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	5049	6	5	6	0.00
10/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3941	4	4	4	5,600.00
10/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1999	2	2	2	0.00
10/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2703	2	3	2	0.00
10/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1708	2	2	2	0.00
10/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1849	2	2	2	0.00
10/06/2011	R186 On 02-February-12			Bond Future	8.69	117.0208	116.2769	117.0208	2,500.00
10/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5741	6	6	6	0.00
10/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	6015	7	6	7	0.00
10/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5473	6	5	6	0.00
10/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3158	3	3	3	0.00
10/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2818	3	3	3	0.00
10/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2984	3	3	3	0.00
10/06/2011	R186 On 03-May-12			Bond Future	8.77	118.8085	118.0513	118.8085	0.00
10/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6462	7	6	7	0.00
10/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6213	7	6	7	0.00
10/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6715	7	7	7	0.00
10/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4260	4	4	4	0.00
10/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4632	4	5	4	0.00
10/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4443	4	4	4	0.00
10/06/2011	R189 On 04-August-11			Bond Future	213.71	213.6523	213.7120	213.6523	0.00
10/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1712	2	2	2	0.00
10/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1662	2	2	2	0.00
10/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1762	2	2	2	0.00
10/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R197 On 04-August-11			Bond Future	235.33	235.2591	235.3331	235.2591	0.00
10/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3833	4	4	4	0.00
10/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3883	4	4	4	0.00
10/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3783	4	4	4	0.00
10/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R201 On 04-August-11			Bond Future	7.16	106.0167	105.8591	106.0167	171.00
10/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	599	1	1	1	0.00
10/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	512	1	1	1	0.00
10/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	696	1	1	1	0.00
10/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	0	0	0.00
10/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	391	0	0	0	0.00
10/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	327	0	0	0	0.00
10/06/2011	R201 On 03-November-11			Bond Future	7.26	107.5932	107.4353	107.5932	695.00
10/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2273	2	2	2	0.00
10/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2156	2	2	2	0.00
10/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2390	3	2	3	0.00
10/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	0	0	0.00
10/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	223	0	0	0	0.00
10/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	203	0	0	0	0.00
10/06/2011	R201 On 02-February-12			Bond Future	7.36	104.8201	104.6586	104.8201	0.00
10/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2580	3	3	3	0.00
10/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2477	3	2	3	0.00
10/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2687	3	3	3	0.00
10/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	287	0	0	0	0.00
10/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	330	0	0	0	0.00
10/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	306	0	0	0	0.00
10/06/2011	R201 On 03-May-12			Bond Future	7.49	106.4163	106.2516	106.4163	0.00
10/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1559	2	2	2	0.00
10/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1632	2	2	2	0.00
10/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1487	2	1	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
10/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	992	1	1	1	0.00
10/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	901	1	1	1	0.00
10/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	946	1	1	1	0.00
10/06/2011	R202 On 04-August-11			Bond Future	0.06	175.5853	175.6467	175.5853	10,198.00
10/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26132	26	26	26	0.00
10/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24860	25	25	25	0.00
10/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27392	27	27	27	0.00
10/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 03-November-11			Bond Future	0.01	177.0432	177.4717	177.0432	400.00
10/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	14426	14	14	14	0.00
10/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15803	15	16	15	0.00
10/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	13034	13	13	13	0.00
10/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R203 On 04-August-11			Bond Future	8.09	104.3784	104.0872	104.3784	824.00
10/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	660	1	1	1	0.00
10/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	769	1	1	1	0.00
10/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	562	1	1	1	0.00
10/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1208	1	1	1	0.00
10/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	936	1	1	1	0.00
10/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1066	1	1	1	0.00
10/06/2011	R203 On 03-November-11			Bond Future	8.19	101.7661	101.4721	101.7661	1,630.00
10/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2295	2	2	2	0.00
10/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2446	3	2	3	0.00
10/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2147	2	2	2	0.00
10/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	972	1	1	1	0.00
10/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	821	1	1	1	0.00
10/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	895	1	1	1	0.00
10/06/2011	R203 On 02-February-12			Bond Future	8.31	103.3170	103.0171	103.3170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3147	3	3	3	0.00
10/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3293	4	3	4	0.00
10/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3005	3	3	3	0.00
10/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1298	1	1	1	0.00
10/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1156	1	1	1	0.00
10/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1225	1	1	1	0.00
10/06/2011	R203 On 03-May-12			Bond Future	8.43	100.7261	100.4217	100.7261	0.00
10/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3035	3	3	3	0.00
10/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3165	3	3	3	0.00
10/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2907	3	3	3	0.00
10/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1784	2	2	2	0.00
10/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1627	2	2	2	0.00
10/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1704	2	2	2	0.00
10/06/2011	R204 On 04-August-11			Bond Future	8.25	100.0959	99.7121	100.0959	70.00
10/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	425	1	0	1	0.00
10/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	351	0	0	0	0.00
10/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	510	1	1	1	0.00
10/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1601	1	2	1	0.00
10/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1991	2	2	2	0.00
10/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1790	2	2	2	0.00
10/06/2011	R204 On 03-November-11			Bond Future	8.35	101.5830	101.1954	101.5830	2,133.00
10/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2988	3	3	3	0.00
10/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2814	3	3	3	0.00
10/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3167	3	3	3	0.00
10/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	850	1	1	1	0.00
10/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1006	1	1	1	0.00
10/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	925	1	1	1	0.00
10/06/2011	R204 On 02-February-12			Bond Future	8.45	99.0992	98.7038	99.0992	0.00
10/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3846	4	4	4	0.00
10/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3675	4	4	4	0.00
10/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	4020	4	4	4	0.00
10/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1063	1	1	1	0.00
10/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1206	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1133	1	1	1	0.00
10/06/2011	R204 On 03-May-12			Bond Future	8.57	100.6044	100.2026	100.6044	0.00
10/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3251	3	3	3	0.00
10/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3113	3	3	3	0.00
10/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3392	4	3	4	0.00
10/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2261	2	2	2	0.00
10/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2466	2	2	2	0.00
10/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2362	2	2	2	0.00
10/06/2011	R206 On 04-August-11			Bond Future	6.96	101.8456	101.7169	101.8456	9,866.00
10/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	404	0	0	0	0.00
10/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	469	1	0	1	0.00
10/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	346	0	0	0	0.00
10/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	362	0	0	0	0.00
10/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	263	0	0	0	0.00
10/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	309	0	0	0	0.00
10/06/2011	R206 On 03-November-11			Bond Future	7.06	103.3600	103.2296	103.3600	0.00
10/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1542	2	2	2	0.00
10/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1624	2	2	2	0.00
10/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1460	2	1	2	0.00
10/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	183	0	0	0	0.00
10/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	150	0	0	0	0.00
10/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	166	0	0	0	0.00
10/06/2011	R206 On 02-February-12			Bond Future	7.18	101.1699	101.0376	101.1699	0.00
10/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1713	2	2	2	0.00
10/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1784	2	2	2	0.00
10/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1643	2	2	2	0.00
10/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	278	0	0	0	0.00
10/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	244	0	0	0	0.00
10/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	260	0	0	0	0.00
10/06/2011	R206 On 03-May-12			Bond Future	7.35	102.7079	102.5733	102.7079	0.00
10/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	916	1	1	1	0.00
10/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	963	1	1	1	0.00
10/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	872	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	709	1	1	1	0.00
10/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	645	1	1	1	0.00
10/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	675	1	1	1	0.00
10/06/2011	R207 On 04-August-11			Bond Future	8.33	94.5601	94.0374	94.5601	5,725.00
10/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	801	1	1	1	0.00
10/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	683	1	1	1	0.00
10/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	932	1	1	1	0.00
10/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1121	1	1	1	0.00
10/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1448	1	1	1	0.00
10/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1278	1	1	1	0.00
10/06/2011	R207 On 03-November-11			Bond Future	8.42	95.9676	95.4359	95.9676	600.00
10/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2952	3	3	3	0.00
10/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2769	3	3	3	0.00
10/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3135	4	3	4	0.00
10/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1057	1	1	1	0.00
10/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1235	1	1	1	0.00
10/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1145	1	1	1	0.00
10/06/2011	R207 On 02-February-12			Bond Future	8.52	93.7862	93.2472	93.7862	0.00
10/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3879	4	4	4	0.00
10/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3702	4	4	4	0.00
10/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	4060	4	4	4	0.00
10/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1225	1	1	1	0.00
10/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1390	1	1	1	0.00
10/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1305	1	1	1	0.00
10/06/2011	R207 On 03-May-12			Bond Future	8.62	95.2173	94.6670	95.2173	0.00
10/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3349	4	3	4	0.00
10/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3204	4	3	4	0.00
10/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3497	4	3	4	0.00
10/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2554	2	3	2	0.00
10/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2784	3	3	3	0.00
10/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2667	2	3	2	0.00
10/06/2011	R208 On 04-August-11			Bond Future	8.35	92.4813	91.9558	92.4813	1,361.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	858	1	1	1	0.00
10/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	994	1	1	1	0.00
10/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	735	1	1	1	0.00
10/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1666	1	2	1	0.00
10/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1311	1	1	1	0.00
10/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1482	1	1	1	0.00
10/06/2011	R208 On 03-November-11			Bond Future	8.44	90.4562	89.9245	90.4562	5,998.00
10/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	3013	3	3	3	0.00
10/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3208	4	3	4	0.00
10/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2823	3	3	3	0.00
10/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1264	1	1	1	0.00
10/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1069	1	1	1	0.00
10/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1163	1	1	1	0.00
10/06/2011	R208 On 02-February-12			Bond Future	8.52	91.8377	91.2949	91.8377	0.00
10/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4227	5	4	5	0.00
10/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4419	5	4	5	0.00
10/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	4038	4	4	4	0.00
10/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1582	1	2	1	0.00
10/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1404	1	1	1	0.00
10/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1491	1	1	1	0.00
10/06/2011	R208 On 03-May-12			Bond Future	8.61	89.8385	89.2858	89.8385	0.00
10/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4417	5	4	5	0.00
10/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4593	5	5	5	0.00
10/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4244	5	4	5	0.00
10/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2346	2	2	2	0.00
10/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2145	2	2	2	0.00
10/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2244	2	2	2	0.00
10/06/2011	R209 On 04-August-11			Bond Future	8.72	77.9959	77.3812	77.9959	0.00
10/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	818	1	1	1	0.00
10/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	961	1	1	1	0.00
10/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9907	11	10	11	0.00
10/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	691	1	1	1	0.00
10/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	2903	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	9	0	0	0	0.00
10/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2339	2	2	2	0.00
10/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2611	2	3	2	0.00
10/06/2011	R209 On 03-November-11			Bond Future	8.78	76.0133	75.3898	76.0133	1,318.00
10/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2600	3	3	3	0.00
10/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2409	3	2	3	0.00
10/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2800	3	3	3	0.00
10/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2634	2	3	2	0.00
10/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3041	3	3	3	0.00
10/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2831	3	3	3	0.00
10/06/2011	R209 On 02-February-12			Bond Future	8.84	77.1685	76.5364	77.1685	0.00
10/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4312	5	4	5	0.00
10/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	4100	4	4	4	0.00
10/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4529	5	5	5	0.00
10/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2910	3	3	3	0.00
10/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3245	3	3	3	0.00
10/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3073	3	3	3	0.00
10/06/2011	R209 On 03-May-12			Bond Future	8.90	75.1962	74.5561	75.1962	0.00
10/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4728	5	5	5	0.00
10/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4526	5	5	5	0.00
10/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4935	5	5	5	0.00
10/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3809	4	4	4	0.00
10/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4163	4	4	4	0.00
10/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	3982	4	4	4	0.00
10/06/2011	R210 On 04-August-11			Bond Future	131.68	131.6417	131.6833	131.6417	425.00
10/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25683	26	26	26	0.00
10/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25633	26	26	26	0.00
10/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25733	26	26	26	0.00
10/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 04-August-11			Bond Future	1.09	107.6053	107.5280	107.6053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2225	2	2	2	0.00
10/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	1955	2	2	2	0.00
10/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2494	3	2	3	0.00
10/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 03-November-11			Bond Future	0.85	109.2059	109.1257	109.2059	529.00
10/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2140	2	2	2	0.00
10/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2401	2	2	2	0.00
10/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1878	2	2	2	0.00
10/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 04-August-11			Bond Future	2.05	106.6320	106.6611	106.6320	3,769.00
10/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4296	4	4	4	0.00
10/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4759	5	5	5	0.00
10/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3830	4	4	4	0.00
10/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 03-November-11			Bond Future	1.94	108.2179	108.2468	108.2179	240.00
10/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5258	5	5	5	0.00
10/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5711	6	6	6	0.00
10/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4802	5	5	5	0.00
10/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 04-August-11			Bond Future	8.73	87.6011	86.9862	87.6011	0.00
10/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6759	6	7	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
10/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	5850	5	6	5	0.00
10/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6303	6	6	6	0.00
10/06/2011	R213 On 03-November-11			Bond Future	8.80	85.3628	84.7399	85.3628	0.00
10/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	1	0	1	0.00
10/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	810	0	1	0	0.00
10/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	404	0	0	0	0.00
10/06/2011	R213 On 02-February-12			Bond Future	8.87	86.6666	86.0284	86.6666	0.00
10/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	1014	2	1	2	0.00
10/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	1402	2	1	2	0.00
10/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	623	1	1	1	0.00
10/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-May-12			Bond Future	8.94	84.4470	83.7938	84.4470	0.00
10/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	2373	3	2	3	0.00
10/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2746	3	3	3	0.00
10/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1997	3	2	3	0.00
10/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/06/2011	TRT1 On 04-August-11			Index Future	351.87	353.3200	351.8690	353.3200	100.00
10/06/2011	TRT1 On 03-November-11			Index Future	356.60	358.0710	356.6010	358.0710	0.00