



Derivatives Weekly Statistics Report

From: 04/07/2011 To: 08/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0355	0.0388	0.0355	22,388.00
04/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.1020	0.0916	0.1020	21,898.00
04/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CRD1 On 04-August-11			Index Future	160.67	160.3330	160.6690	160.3330	2.00
04/07/2011	CRD1 On 03-November-11			Index Future	162.84	162.4960	162.8370	162.4960	0.00
04/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	GOVI On 04-August-11			GOVI	355.15	354.2300	355.1470	354.2300	180.00
04/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	71470	6	7	6	0.00
04/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71370	6	7	6	0.00
04/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	71570	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
04/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11			GOVI	360.46	359.5320	360.4620	359.5320	0.00
04/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	34620	3	3	3	0.00
04/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	34520	3	3	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	34720	3	3	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2011	IGOV On 04-August-11			Index Future	155.97	155.8170	155.9700	155.8170	69.00
04/07/2011	IGOV On 03-November-11			Index Future	158.30	158.1500	158.3040	158.1500	0.00
04/07/2011	ILBI On 04-August-11			Index Future	416.27	416.1480	416.2700	416.1480	0.00
04/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	94.4000	94.3800	5,000.00
04/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	0.00
04/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.2800	94.3100	94.2800	17,600.00
04/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2200	94.2400	94.2200	100.00
04/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1200	94.1600	94.1200	1,000.00
04/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0200	94.0400	94.0200	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6300	93.6700	93.6300	1,090.00
04/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2800	93.3100	93.2800	2,890.00
04/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0300	93.0500	93.0300	44,710.00
04/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7800	92.7900	92.7800	490.00
04/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.49	92.4800	92.5100	92.4800	290.00
04/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.1800	92.2200	92.1800	0.00
04/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	OTH1 On 04-August-11			Index Future	348.99	347.9480	348.9890	347.9480	3.00
04/07/2011	OTH1 On 03-November-11			Index Future	354.21	353.1560	354.2110	353.1560	0.00
04/07/2011	R157 On 04-August-11			Bond Future	7.52	125.9916	126.1558	125.9916	5,510.00

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04/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	470	0	0	0	1,000.00
04/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	570	1	1	1	0.00
04/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	382	0	0	0	0.00
04/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	105	0	0	0	1,320.00
04/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	1	1	440.00
04/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1230	1	1	1	0.00
04/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2626	2	3	2	0.00
04/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	14	0	0	0	1,320.00
04/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	152	0	0	0	440.00
04/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	380	0	0	0	0.00
04/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	668	1	1	1	0.00
04/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1377	2	1	2	0.00
04/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	464	1	0	1	0.00
04/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	560	1	1	1	0.00
04/07/2011	R157 On 03-November-11			Bond Future	7.64	121.0464	121.2152	121.0464	3,358.00
04/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2	2	0.00
04/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2	2	0.00
04/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	3	3	0.00
04/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	237	0	0	0	0.00
04/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	301	0	0	0	0.00
04/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	267	0	0	0	0.00
04/07/2011	R157 On 02-February-12			Bond Future	7.77	122.8907	123.0619	122.8907	0.00
04/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3	3	0.00
04/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3159	3	3	3	0.00
04/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	3	3	0.00
04/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	599	1	1	1	0.00
04/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	523	1	1	1	0.00
04/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	560	1	1	1	0.00
04/07/2011	R157 On 03-May-12			Bond Future	7.92	117.9339	118.1058	117.9339	0.00
04/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2211	2	2	2	0.00
04/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2312	2	2	2	0.00
04/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2113	2	2	2	0.00
04/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1228	1	1	1	0.00

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04/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1112	1	1	1	0.00
04/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1169	1	1	1	0.00
04/07/2011	R186 On 04-August-11			Bond Future	8.59	117.2580	117.5497	117.2580	11,226.00
04/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	313	0	0	0	0.00
04/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	406	0	0	0	0.00
04/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	237	0	0	0	0.00
04/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	519	0	1	0	600.00
04/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1960	2	2	2	200.00
04/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3644	3	4	3	0.00
04/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9820	10	10	10	0.00
04/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	0	0	600.00
04/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	313	0	0	0	200.00
04/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	921	1	1	1	0.00
04/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3989	4	4	4	0.00
04/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2804	3	3	3	0.00
04/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3177	3	3	3	0.00
04/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3573	4	4	4	0.00
04/07/2011	R186 On 03-November-11			Bond Future	8.67	118.9943	119.2900	118.9943	13,563.00
04/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4772	5	5	5	0.00
04/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5073	5	5	5	0.00
04/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3400	3	3	3	5,600.00
04/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4481	4	4	4	0.00
04/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1895	2	2	2	0.00
04/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2626	3	3	3	0.00
04/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1597	2	2	2	0.00
04/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1740	2	2	2	0.00
04/07/2011	R186 On 02-February-12			Bond Future	8.74	115.5128	115.8121	115.5128	2,500.00
04/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5243	5	5	5	0.00
04/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4981	5	5	5	0.00
04/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5512	5	6	5	0.00
04/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2780	3	3	3	0.00
04/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3131	3	3	3	0.00
04/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2951	3	3	3	0.00

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04/07/2011	R186 On 03-May-12			Bond Future	8.83	117.2568	117.5593	117.2568	0.00
04/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5980	6	6	6	0.00
04/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5737	6	6	6	0.00
04/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6228	6	6	6	0.00
04/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4265	4	4	4	0.00
04/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4648	5	5	5	0.00
04/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4453	5	4	5	0.00
04/07/2011	R189 On 04-August-11			Bond Future	214.68	214.6888	214.6793	214.6888	0.00
04/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2679	3	3	3	0.00
04/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2629	3	3	3	0.00
04/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2729	3	3	3	0.00
04/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11			Bond Future	235.16	235.1628	235.1613	235.1628	30.00
04/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3661	4	4	4	0.00
04/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3711	4	4	4	0.00
04/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3611	4	4	4	0.00
04/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R201 On 04-August-11			Bond Future	7.14	105.8045	105.9318	105.8045	395.00
04/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	538	0	1	0	0.00
04/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	0	0	0.00
04/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	645	1	1	1	0.00
04/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	149	0	0	0	0.00
04/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	249	0	0	0	0.00
04/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	193	0	0	0	0.00
04/07/2011	R201 On 03-November-11			Bond Future	7.23	107.3706	107.5001	107.3706	853.00
04/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2282	2	2	2	0.00
04/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2403	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
04/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2162	2	2	2	0.00
04/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	165	0	0	0	0.00
04/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	131	0	0	0	0.00
04/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	147	0	0	0	0.00
04/07/2011	R201 On 02-February-12			Bond Future	7.34	104.5962	104.7289	104.5962	0.00
04/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2599	2	3	2	0.00
04/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2708	3	3	3	0.00
04/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2493	2	2	2	0.00
04/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	276	0	0	0	0.00
04/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	238	0	0	0	0.00
04/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	255	0	0	0	0.00
04/07/2011	R201 On 03-May-12			Bond Future	7.47	106.1753	106.3089	106.1753	0.00
04/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1548	1	2	1	0.00
04/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1623	2	2	2	0.00
04/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1475	1	1	1	0.00
04/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	923	1	1	1	0.00
04/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	835	1	1	1	0.00
04/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	878	1	1	1	0.00
04/07/2011	R202 On 04-August-11			Bond Future	174.55	174.5464	174.5450	174.5464	21,108.00
04/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173545	174	174	174	0.00
04/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173595	174	174	174	0.00
04/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173495	173	173	173	0.00
04/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1307	177.1287	177.1307	400.00
04/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176629	177	177	177	0.00
04/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176579	177	177	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176679	177	177	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R203 On 04-August-11			Bond Future	8.14	103.6452	103.8445	103.6452	824.00
04/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	363	0	0	0	0.00
04/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	454	0	0	0	0.00
04/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	287	0	0	0	0.00
04/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1175	1	1	1	0.00
04/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	864	1	1	1	0.00
04/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1012	1	1	1	0.00
04/07/2011	R203 On 03-November-11			Bond Future	8.25	101.0194	101.2203	101.0194	1,624.00
04/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2012	2	2	2	0.00
04/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1869	2	2	2	0.00
04/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2160	2	2	2	0.00
04/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	787	1	1	1	0.00
04/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	946	1	1	1	0.00
04/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	864	1	1	1	0.00
04/07/2011	R203 On 02-February-12			Bond Future	8.37	102.5562	102.7622	102.5562	0.00
04/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2882	3	3	3	0.00
04/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2742	3	3	3	0.00
04/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3025	3	3	3	0.00
04/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1143	1	1	1	0.00
04/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1290	1	1	1	0.00
04/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1214	1	1	1	0.00
04/07/2011	R203 On 03-May-12			Bond Future	8.50	99.9421	100.1521	99.9421	0.00
04/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2790	3	3	3	0.00
04/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2917	3	3	3	0.00
04/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2666	3	3	3	0.00
04/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1813	2	2	2	0.00
04/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1649	2	2	2	0.00
04/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1729	2	2	2	0.00
04/07/2011	R204 On 04-August-11			Bond Future	8.33	99.0730	99.2926	99.0730	70.00
04/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	152	0	0	0	0.00
04/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	112	0	0	0	0.00
04/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	202	0	0	0	0.00
04/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1713	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
04/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2172	2	2	2	0.00
04/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1937	2	2	2	0.00
04/07/2011	R204 On 03-November-11			Bond Future	8.43	100.5397	100.7628	100.5397	2,131.00
04/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2558	2	3	2	0.00
04/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2731	3	3	3	0.00
04/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	2	2	2	0.00
04/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	1015	1	1	1	0.00
04/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	847	1	1	1	0.00
04/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	928	1	1	1	0.00
04/07/2011	R204 On 02-February-12			Bond Future	8.54	98.0390	98.2650	98.0390	0.00
04/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3441	3	3	3	0.00
04/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3610	3	4	3	0.00
04/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3275	3	3	3	0.00
04/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1245	1	1	1	0.00
04/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1092	1	1	1	0.00
04/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1166	1	1	1	0.00
04/07/2011	R204 On 03-May-12			Bond Future	8.66	99.5165	99.7494	99.5165	0.00
04/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2898	3	3	3	0.00
04/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2766	3	3	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3032	3	3	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2355	2	2	2	0.00
04/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2572	3	3	3	0.00
04/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	3	2	3	0.00
04/07/2011	R206 On 04-August-11			Bond Future	6.93	101.6637	101.7701	101.6637	9,866.00
04/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	347	0	0	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	417	0	0	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	285	0	0	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	247	0	0	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	158	0	0	0	0.00
04/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	198	0	0	0	0.00
04/07/2011	R206 On 03-November-11			Bond Future	7.04	103.1674	103.2757	103.1674	0.00
04/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1545	1	2	1	0.00
04/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1461	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
04/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1629	2	2	2	0.00
04/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	109	0	0	0	0.00
04/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	138	0	0	0	0.00
04/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	123	0	0	0	0.00
04/07/2011	R206 On 02-February-12			Bond Future	7.15	100.9751	101.0858	100.9751	0.00
04/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1720	2	2	2	0.00
04/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1650	2	2	2	0.00
04/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1793	2	2	2	0.00
04/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	205	0	0	0	0.00
04/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	237	0	0	0	0.00
04/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	219	0	0	0	0.00
04/07/2011	R206 On 03-May-12			Bond Future	7.32	102.4998	102.6108	102.4998	0.00
04/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	908	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	955	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	863	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	663	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	599	1	1	1	0.00
04/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	630	1	1	1	0.00
04/07/2011	R207 On 04-August-11			Bond Future	8.39	93.4729	93.7404	93.4729	5,725.00
04/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	0	0	0.00
04/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	0	0	0.00
04/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	549	0	1	0	0.00
04/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1035	1	1	1	0.00
04/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1410	2	1	2	0.00
04/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1215	1	1	1	0.00
04/07/2011	R207 On 03-November-11			Bond Future	8.48	94.8582	95.1298	94.8582	600.00
04/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2600	2	3	2	0.00
04/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2778	3	3	3	0.00
04/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2421	2	2	2	0.00
04/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1193	1	1	1	0.00
04/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1006	1	1	1	0.00
04/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1099	1	1	1	0.00
04/07/2011	R207 On 02-February-12			Bond Future	8.57	92.6637	92.9387	92.6637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3558	3	4	3	0.00
04/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3736	4	4	4	0.00
04/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3384	3	3	3	0.00
04/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1381	1	1	1	0.00
04/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1209	1	1	1	0.00
04/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1293	1	1	1	0.00
04/07/2011	R207 On 03-May-12			Bond Future	8.68	94.0633	94.3409	94.0633	0.00
04/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3061	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2920	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3204	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2587	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2826	3	3	3	0.00
04/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2705	3	3	3	0.00
04/07/2011	R208 On 04-August-11			Bond Future	8.42	91.2773	91.5249	91.2773	1,361.00
04/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	430	0	0	0	0.00
04/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	536	0	1	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	341	0	0	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1703	2	2	2	0.00
04/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1284	1	1	1	0.00
04/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1485	2	1	2	0.00
04/07/2011	R208 On 03-November-11			Bond Future	8.51	89.2317	89.4855	89.2317	5,997.00
04/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2572	2	3	2	0.00
04/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2390	2	2	2	0.00
04/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2760	3	3	3	0.00
04/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1060	1	1	1	0.00
04/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1270	1	1	1	0.00
04/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1161	1	1	1	0.00
04/07/2011	R208 On 02-February-12			Bond Future	8.60	90.5891	90.8486	90.5891	0.00
04/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3803	4	4	4	0.00
04/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3619	3	4	3	0.00
04/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3991	4	4	4	0.00
04/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1422	2	1	2	0.00
04/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1609	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
04/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1513	2	2	2	0.00
04/07/2011	R208 On 03-May-12			Bond Future	8.69	88.5575	88.8220	88.5575	0.00
04/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4016	4	4	4	0.00
04/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4187	4	4	4	0.00
04/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3849	4	4	4	0.00
04/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2415	3	2	3	0.00
04/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2203	2	2	2	0.00
04/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2307	2	2	2	0.00
04/07/2011	R209 On 04-August-11			Bond Future	8.90	75.7469	75.9880	75.7469	0.00
04/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	199	0	0	0	0.00
04/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	262	0	0	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	148	0	0	0	0.00
04/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	8	9	8	0.00
04/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	0	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3753	4	4	4	0.00
04/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3033	3	3	3	0.00
04/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3385	4	3	4	0.00
04/07/2011	R209 On 03-November-11			Bond Future	8.96	73.7209	73.9666	73.7209	1,315.00
04/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1718	2	2	2	0.00
04/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1882	2	2	2	0.00
04/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1565	2	2	2	0.00
04/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3620	4	4	4	0.00
04/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3139	3	3	3	0.00
04/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3372	4	3	4	0.00
04/07/2011	R209 On 02-February-12			Bond Future	9.03	74.8415	75.0917	74.8415	0.00
04/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3335	3	3	3	0.00
04/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3528	3	4	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3147	3	3	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3736	4	4	4	0.00
04/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3353	3	3	3	0.00
04/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3541	4	4	4	0.00
04/07/2011	R209 On 03-May-12			Bond Future	9.10	72.8291	73.0836	72.8291	0.00
04/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3788	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
04/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3608	4	4	4	0.00
04/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3974	4	4	4	0.00
04/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4321	4	4	4	0.00
04/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4718	5	5	5	0.00
04/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4514	5	5	5	0.00
04/07/2011	R210 On 04-August-11			Bond Future	130.93	130.9283	130.9276	130.9283	425.00
04/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24928	25	25	25	0.00
04/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24878	25	25	25	0.00
04/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24978	25	25	25	0.00
04/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0372	108.0347	108.0372	0.00
04/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106535	107	107	107	0.00
04/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106585	107	107	107	0.00
04/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106485	106	106	106	0.00
04/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6366	109.6337	109.6366	529.00
04/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108384	108	108	108	0.00
04/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108334	108	108	108	0.00
04/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108434	108	108	108	0.00
04/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6151	106.6144	106.6151	3,852.00
04/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104	104	0.00
04/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104	104	0.00
04/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104	104	0.00
04/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1936	108.1924	108.1936	240.00
04/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	106	106	0.00
04/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	106	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	106	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11			Bond Future	8.86	85.6887	85.9761	85.6887	0.00
04/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7769	8	8	8	0.00
04/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6860	7	7	7	0.00
04/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7313	8	7	8	0.00
04/07/2011	R213 On 03-November-11			Bond Future	8.93	83.4125	83.7118	83.4125	0.00
04/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1838	2	2	2	0.00
04/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1028	1	1	1	0.00
04/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1432	2	1	2	0.00
04/07/2011	R213 On 02-February-12			Bond Future	9.00	84.6887	84.9836	84.6887	0.00
04/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	357	0	0	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	422	1	0	1	0.00
04/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	31	0	0	0	0.00
04/07/2011	R213 On 03-May-12			Bond Future	9.08	82.4261	82.7245	82.4261	0.00
04/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1304	1	1	1	0.00
04/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1677	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	928	1	1	1	0.00
04/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
04/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
04/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	TRT1 On 04-August-11			Index Future	351.00	350.0720	350.9960	350.0720	100.00
04/07/2011	TRT1 On 03-November-11			Index Future	355.73	354.7940	355.7320	354.7940	0.00
05/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	AL7T On 04-August-11			Index Future	385.60	385.4700	385.5970	385.4700	46.00
05/07/2011	AL7T On 03-November-11			Index Future	391.37	391.2380	391.3660	391.2380	0.00
05/07/2011	ALBI On 04-August-11			Index Future	354.30	354.2440	354.3010	354.2440	998.00
05/07/2011	ALBI On 03-November-11			Index Future	359.60	359.5440	359.6030	359.5440	0.00
05/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0388	0.0388	0.0388	22,388.00
05/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0916	0.0953	0.0916	21,898.00
05/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CRD1 On 04-August-11			Index Future	160.69	160.6690	160.6920	160.6690	2.00
05/07/2011	CRD1 On 03-November-11			Index Future	162.86	162.8370	162.8610	162.8370	0.00
05/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	GOVI On 04-August-11			GOVI	355.20	355.1470	355.2030	355.1470	180.00
05/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	72030	7	7	7	0.00
05/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	72130	7	7	7	0.00
05/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71930	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
05/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11			GOVI	360.52	360.4620	360.5180	360.4620	0.00
05/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	35180	3	4	3	0.00
05/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	35080	3	4	3	0.00
05/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	35280	3	4	3	0.00
05/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2011	IGOV On 04-August-11			Index Future	156.00	155.9700	156.0040	155.9700	73.00
05/07/2011	IGOV On 03-November-11			Index Future	158.34	158.3040	158.3380	158.3040	0.00
05/07/2011	ILBI On 04-August-11			Index Future	416.38	416.2700	416.3780	416.2700	0.00
05/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.4000	94.4030	94.4000	5,000.00
05/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3700	94.3720	94.3700	0.00
05/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.3100	94.3140	94.3100	17,600.00
05/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2400	94.2450	94.2400	100.00
05/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1600	94.1640	94.1600	1,000.00
05/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0400	94.0450	94.0400	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.32	93.6700	93.6790	93.6700	1,090.00
05/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.68	93.3100	93.3200	93.3100	2,890.00
05/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0500	93.0510	93.0500	44,710.00
05/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.20	92.7900	92.8030	92.7900	490.00
05/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.5100	92.5040	92.5100	290.00
05/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.2200	92.2200	92.2200	0.00
05/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	OTH1 On 04-August-11			Index Future	349.06	348.9890	349.0580	348.9890	3.00
05/07/2011	OTH1 On 03-November-11			Index Future	354.28	354.2110	354.2800	354.2110	0.00
05/07/2011	R157 On 04-August-11			Bond Future	7.52	126.1558	126.1597	126.1558	6,040.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	463	0	0	0	1,000.00
05/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	563	1	1	1	0.00
05/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	375	0	0	0	0.00
05/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	101	0	0	0	1,320.00
05/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2628	3	3	3	0.00
05/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	675	1	1	1	440.00
05/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1227	1	1	1	0.00
05/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	145	0	0	0	440.00
05/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	12	0	0	0	1,320.00
05/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	370	0	0	0	0.00
05/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	657	1	1	1	0.00
05/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1369	1	1	1	0.00
05/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	454	0	0	0	0.00
05/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	549	1	1	1	0.00
05/07/2011	R157 On 03-November-11			Bond Future	7.64	121.2152	121.2189	121.2152	3,358.00
05/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2	2	0.00
05/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	3	3	0.00
05/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2	2	0.00
05/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	297	0	0	0	0.00
05/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	233	0	0	0	0.00
05/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	263	0	0	0	0.00
05/07/2011	R157 On 02-February-12			Bond Future	7.77	123.0619	123.0654	123.0619	0.00
05/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3	3	0.00
05/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	3	3	0.00
05/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3158	3	3	3	0.00
05/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	519	1	1	1	0.00
05/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	595	1	1	1	0.00
05/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	556	1	1	1	0.00
05/07/2011	R157 On 03-May-12			Bond Future	7.92	118.1058	118.1122	118.1058	0.00
05/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2212	2	2	2	0.00
05/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2313	2	2	2	0.00
05/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2114	2	2	2	0.00
05/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1223	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
05/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1107	1	1	1	0.00
05/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1163	1	1	1	0.00
05/07/2011	R186 On 04-August-11			Bond Future	8.59	117.5497	117.5591	117.5497	11,226.00
05/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	300	0	0	0	0.00
05/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	392	0	0	0	0.00
05/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	226	0	0	0	0.00
05/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	504	1	1	1	600.00
05/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9829	10	10	10	0.00
05/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1944	2	2	2	200.00
05/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3638	4	4	4	0.00
05/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	298	0	0	0	200.00
05/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	0	0	600.00
05/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	895	1	1	1	0.00
05/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3969	4	4	4	0.00
05/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2779	3	3	3	0.00
05/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3154	3	3	3	0.00
05/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3551	4	4	4	0.00
05/07/2011	R186 On 03-November-11			Bond Future	8.67	119.2900	119.2992	119.2900	13,563.00
05/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4767	5	5	5	0.00
05/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5068	5	5	5	0.00
05/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4475	4	4	4	0.00
05/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3393	3	3	3	5,600.00
05/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	997	0	1	0	0.00
05/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5376	0	5	0	0.00
05/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1706	0	2	0	0.00
05/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2463	0	2	0	0.00
05/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3535	0	4	0	0.00
05/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1450	0	1	0	0.00
05/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4676	0	5	0	0.00
05/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6404	0	6	0	0.00
05/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1880	2	2	2	0.00
05/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2610	3	3	3	0.00
05/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1583	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
05/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1726	2	2	2	0.00
05/07/2011	R186 On 02-February-12			Bond Future	8.74	115.8121	115.8212	115.8121	2,500.00
05/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5240	5	5	5	0.00
05/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5508	6	6	6	0.00
05/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4977	5	5	5	0.00
05/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3118	3	3	3	0.00
05/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2767	3	3	3	0.00
05/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2939	3	3	3	0.00
05/07/2011	R186 On 03-May-12			Bond Future	8.83	117.5593	117.5683	117.5593	0.00
05/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5977	6	6	6	0.00
05/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5734	6	6	6	0.00
05/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6225	6	6	6	0.00
05/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4253	4	4	4	0.00
05/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4636	5	5	5	0.00
05/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4441	4	4	4	0.00
05/07/2011	R189 On 04-August-11			Bond Future	214.67	214.6793	214.6699	214.6793	0.00
05/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2670	3	3	3	0.00
05/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2620	3	3	3	0.00
05/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2720	3	3	3	0.00
05/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11			Bond Future	235.38	235.1613	235.3825	235.1613	30.00
05/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3883	4	4	4	0.00
05/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3933	4	4	4	0.00
05/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3833	4	4	4	0.00
05/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R201 On 04-August-11			Bond Future	7.13	105.9318	105.9500	105.9318	395.00
05/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	545	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
05/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	653	1	1	1	0.00
05/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	448	0	0	0	0.00
05/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	236	0	0	0	0.00
05/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	139	0	0	0	0.00
05/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	182	0	0	0	0.00
05/07/2011	R201 On 03-November-11			Bond Future	7.23	107.5001	107.5199	107.5001	953.00
05/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2298	2	2	2	0.00
05/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2418	2	2	2	0.00
05/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2177	2	2	2	0.00
05/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	160	0	0	0	0.00
05/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	126	0	0	0	0.00
05/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	143	0	0	0	0.00
05/07/2011	R201 On 02-February-12			Bond Future	7.33	104.7289	104.7471	104.7289	0.00
05/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2612	3	3	3	0.00
05/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2507	2	3	2	0.00
05/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2721	3	3	3	0.00
05/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	232	0	0	0	0.00
05/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	272	0	0	0	0.00
05/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	250	0	0	0	0.00
05/07/2011	R201 On 03-May-12			Bond Future	7.46	106.3089	106.3280	106.3089	0.00
05/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1557	2	2	2	0.00
05/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1632	2	2	2	0.00
05/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1484	1	1	1	0.00
05/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	913	1	1	1	0.00
05/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	824	1	1	1	0.00
05/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	868	1	1	1	0.00
05/07/2011	R202 On 04-August-11			Bond Future	174.54	174.5450	174.5438	174.5450	21,108.00
05/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173544	174	174	174	0.00
05/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173594	174	174	174	0.00
05/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173494	173	173	173	0.00
05/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1287	177.1273	177.1287	400.00
05/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176627	177	177	177	0.00
05/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176577	177	177	177	0.00
05/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176677	177	177	177	0.00
05/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R203 On 04-August-11			Bond Future	8.14	103.8445	103.8255	103.8445	824.00
05/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	347	0	0	0	0.00
05/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	272	0	0	0	0.00
05/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	436	0	0	0	0.00
05/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	865	1	1	1	0.00
05/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1179	1	1	1	0.00
05/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1015	1	1	1	0.00
05/07/2011	R203 On 03-November-11			Bond Future	8.25	101.2203	101.2020	101.2203	1,624.00
05/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1995	2	2	2	0.00
05/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1852	2	2	2	0.00
05/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2143	2	2	2	0.00
05/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	788	1	1	1	0.00
05/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	948	1	1	1	0.00
05/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	865	1	1	1	0.00
05/07/2011	R203 On 02-February-12			Bond Future	8.37	102.7622	102.7447	102.7622	0.00
05/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2866	3	3	3	0.00
05/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3009	3	3	3	0.00
05/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2727	3	3	3	0.00
05/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1292	1	1	1	0.00
05/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1144	1	1	1	0.00
05/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1216	1	1	1	0.00
05/07/2011	R203 On 03-May-12			Bond Future	8.50	100.1521	100.1311	100.1521	0.00
05/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2774	3	3	3	0.00
05/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2901	3	3	3	0.00
05/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2650	3	3	3	0.00
05/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1818	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
05/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1654	2	2	2	0.00
05/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1734	2	2	2	0.00
05/07/2011	R204 On 04-August-11			Bond Future	8.32	99.2926	99.3570	99.2926	70.00
05/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	155	0	0	0	0.00
05/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	207	0	0	0	0.00
05/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	114	0	0	0	0.00
05/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2109	2	2	2	0.00
05/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1653	2	2	2	0.00
05/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1875	2	2	2	0.00
05/07/2011	R204 On 03-November-11			Bond Future	8.42	100.7628	100.8252	100.7628	2,131.00
05/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2593	3	3	3	0.00
05/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2768	3	3	3	0.00
05/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2424	2	2	2	0.00
05/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	986	1	1	1	0.00
05/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	821	1	1	1	0.00
05/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	900	1	1	1	0.00
05/07/2011	R204 On 02-February-12			Bond Future	8.53	98.2650	98.3304	98.2650	0.00
05/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3481	3	3	3	0.00
05/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3314	3	3	3	0.00
05/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3651	4	4	4	0.00
05/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1067	1	1	1	0.00
05/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1219	1	1	1	0.00
05/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1141	1	1	1	0.00
05/07/2011	R204 On 03-May-12			Bond Future	8.65	99.7494	99.8126	99.7494	0.00
05/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2927	3	3	3	0.00
05/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2795	3	3	3	0.00
05/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3063	3	3	3	0.00
05/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2322	2	2	2	0.00
05/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2538	3	3	3	0.00
05/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2428	2	2	2	0.00
05/07/2011	R206 On 04-August-11			Bond Future	6.92	101.7701	101.7967	101.7701	9,866.00
05/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	359	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	295	0	0	0	0.00
05/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	431	0	0	0	0.00
05/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	145	0	0	0	0.00
05/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	231	0	0	0	0.00
05/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	184	0	0	0	0.00
05/07/2011	R206 On 03-November-11			Bond Future	7.02	103.2757	103.3018	103.2757	0.00
05/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1566	2	2	2	0.00
05/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1481	1	1	1	0.00
05/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1650	2	2	2	0.00
05/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	103	0	0	0	0.00
05/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	132	0	0	0	0.00
05/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	118	0	0	0	0.00
05/07/2011	R206 On 02-February-12			Bond Future	7.14	101.0858	101.1108	101.0858	0.00
05/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1739	2	2	2	0.00
05/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1812	2	2	2	0.00
05/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1668	2	2	2	0.00
05/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	230	0	0	0	0.00
05/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	198	0	0	0	0.00
05/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	213	0	0	0	0.00
05/07/2011	R206 On 03-May-12			Bond Future	7.31	102.6108	102.6374	102.6108	0.00
05/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	922	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	969	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	876	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	649	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	586	1	1	1	0.00
05/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	617	1	1	1	0.00
05/07/2011	R207 On 04-August-11			Bond Future	8.38	93.7404	93.7746	93.7404	5,725.00
05/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	0	0	0.00
05/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	551	1	1	1	0.00
05/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	0	0	0.00
05/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1376	1	1	1	0.00
05/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1003	1	1	1	0.00
05/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1180	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
05/07/2011	R207 On 03-November-11			Bond Future	8.47	95.1298	95.1631	95.1298	600.00
05/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2614	3	3	3	0.00
05/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2794	3	3	3	0.00
05/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2435	2	2	2	0.00
05/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1174	1	1	1	0.00
05/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	989	1	1	1	0.00
05/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1080	1	1	1	0.00
05/07/2011	R207 On 02-February-12			Bond Future	8.57	92.9387	92.9765	92.9387	0.00
05/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3579	4	4	4	0.00
05/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3404	3	3	3	0.00
05/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3758	4	4	4	0.00
05/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1193	1	1	1	0.00
05/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1363	1	1	1	0.00
05/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1276	1	1	1	0.00
05/07/2011	R207 On 03-May-12			Bond Future	8.68	94.3409	94.3777	94.3409	0.00
05/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3076	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2935	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3220	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2567	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2804	3	3	3	0.00
05/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2683	3	3	3	0.00
05/07/2011	R208 On 04-August-11			Bond Future	8.42	91.5249	91.5310	91.5249	1,361.00
05/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	420	0	0	0	0.00
05/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	525	1	1	1	0.00
05/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	331	0	0	0	0.00
05/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1687	2	2	2	0.00
05/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1267	1	1	1	0.00
05/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1469	1	1	1	0.00
05/07/2011	R208 On 03-November-11			Bond Future	8.51	89.4855	89.4914	89.4855	5,997.00
05/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2569	3	3	3	0.00
05/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2757	3	3	3	0.00
05/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2386	2	2	2	0.00
05/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	528	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	959	0	1	0	0.00
05/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1439	0	1	0	0.00
05/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3152	0	3	0	0.00
05/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	872	0	1	0	0.00
05/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2081	0	2	0	0.00
05/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2805	0	3	0	0.00
05/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1260	1	1	1	0.00
05/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3908	0	4	0	0.00
05/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1051	1	1	1	0.00
05/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1152	1	1	1	0.00
05/07/2011	R208 On 02-February-12			Bond Future	8.60	90.8486	90.8544	90.8486	0.00
05/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3801	4	4	4	0.00
05/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3989	4	4	4	0.00
05/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3618	4	4	4	0.00
05/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1602	2	2	2	0.00
05/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1415	1	1	1	0.00
05/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1505	2	2	2	0.00
05/07/2011	R208 On 03-May-12			Bond Future	8.69	88.8220	88.8276	88.8220	0.00
05/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4015	4	4	4	0.00
05/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4185	4	4	4	0.00
05/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3847	4	4	4	0.00
05/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2407	2	2	2	0.00
05/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2196	2	2	2	0.00
05/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2300	2	2	2	0.00
05/07/2011	R209 On 04-August-11			Bond Future	8.90	75.9880	75.9880	75.9880	0.00
05/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	189	0	0	0	0.00
05/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	250	0	0	0	0.00
05/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	140	0	0	0	0.00
05/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	9	9	9	0.00
05/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	0	0	0.00
05/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3745	4	4	4	0.00
05/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3021	3	3	3	0.00
05/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3375	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
05/07/2011	R209 On 03-November-11			Bond Future	8.96	73.9666	73.9743	73.9666	1,315.00
05/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1712	2	2	2	0.00
05/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1558	2	2	2	0.00
05/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1875	2	2	2	0.00
05/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3124	3	3	3	0.00
05/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3605	4	4	4	0.00
05/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3358	3	3	3	0.00
05/07/2011	R209 On 02-February-12			Bond Future	9.03	75.0917	75.0993	75.0917	0.00
05/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3331	3	3	3	0.00
05/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3143	3	3	3	0.00
05/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3524	4	4	4	0.00
05/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3342	3	3	3	0.00
05/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3725	4	4	4	0.00
05/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3529	4	4	4	0.00
05/07/2011	R209 On 03-May-12			Bond Future	9.10	73.0836	73.0836	73.0836	0.00
05/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3781	4	4	4	0.00
05/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3602	4	4	4	0.00
05/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3967	4	4	4	0.00
05/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4314	4	4	4	0.00
05/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4712	5	5	5	0.00
05/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4507	5	5	5	0.00
05/07/2011	R210 On 04-August-11			Bond Future	130.75	130.9276	130.7516	130.9276	425.00
05/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24752	25	25	25	0.00
05/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24702	25	25	25	0.00
05/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24802	25	25	25	0.00
05/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0347	108.0324	108.0347	0.00
05/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106532	107	107	107	0.00
05/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106582	107	107	107	0.00
05/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106482	106	106	106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6337	109.6313	109.6337	529.00
05/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108381	108	108	108	0.00
05/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108331	108	108	108	0.00
05/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108431	108	108	108	0.00
05/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6144	106.6138	106.6144	3,852.00
05/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104	104	0.00
05/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104	104	0.00
05/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104	104	0.00
05/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1924	108.1917	108.1924	240.00
05/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	106	106	0.00
05/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	106	106	0.00
05/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	106	106	0.00
05/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11			Bond Future	8.85	85.9761	86.0242	85.9761	0.00
05/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6812	7	7	7	0.00
05/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7721	8	8	8	0.00
05/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7265	7	7	7	0.00
05/07/2011	R213 On 03-November-11			Bond Future	8.92	83.7118	83.7592	83.7118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1791	2	2	2	0.00
05/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	981	1	1	1	0.00
05/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1384	1	1	1	0.00
05/07/2011	R213 On 02-February-12			Bond Future	9.00	84.9836	85.0303	84.9836	0.00
05/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	16	0	0	0	0.00
05/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	403	0	0	0	0.00
05/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	375	0	0	0	0.00
05/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12			Bond Future	9.07	82.7245	82.7706	82.7245	0.00
05/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1350	1	1	1	0.00
05/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1723	2	2	2	0.00
05/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	974	1	1	1	0.00
05/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11			Bond Future	0.10	174.4540	174.4540	174.4540	0.00
05/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
05/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
05/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
05/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
05/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
05/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
05/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
05/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.5273	109.5273	109.5273	0.00
05/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
05/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
05/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
05/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8462	106.8462	106.8462	0.00
05/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
05/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.4299	108.4299	108.4299	0.00
05/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
05/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
05/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	TRT1 On 04-August-11			Index Future	351.05	350.9960	351.0470	350.9960	100.00
05/07/2011	TRT1 On 03-November-11			Index Future	355.79	355.7320	355.7850	355.7320	0.00
06/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	AL7T On 04-August-11			Index Future	386.59	385.5970	386.5870	385.5970	46.00
06/07/2011	AL7T On 03-November-11			Index Future	392.37	391.3660	392.3710	391.3660	0.00
06/07/2011	ALBI On 04-August-11			Index Future	355.09	354.3010	355.0850	354.3010	998.00
06/07/2011	ALBI On 03-November-11			Index Future	360.40	359.6030	360.3980	359.6030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0388	0.0373	0.0388	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0953	0.1016	0.0953	21,898.00
06/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CRD1 On 04-August-11			Index Future	160.83	160.6920	160.8250	160.6920	2.00
06/07/2011	CRD1 On 03-November-11			Index Future	163.00	162.8610	162.9960	162.8610	0.00
06/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	GOVI On 04-August-11			GOVI	355.96	355.2030	355.9620	355.2030	180.00
06/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	79620	7	8	7	0.00
06/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	79720	7	8	7	0.00
06/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	79520	7	8	7	0.00
06/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11			GOVI	361.29	360.5180	361.2880	360.5180	0.00
06/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	42880	4	4	4	0.00
06/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	42780	4	4	4	0.00
06/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	42980	4	4	4	0.00
06/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2011	IGOV On 04-August-11			Index Future	155.87	156.0040	155.8720	156.0040	73.00
06/07/2011	IGOV On 03-November-11			Index Future	158.20	158.3380	158.2040	158.3380	0.00
06/07/2011	ILBI On 04-August-11			Index Future	416.19	416.3780	416.1920	416.3780	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.59	94.4030	94.4100	94.4030	5,000.00
06/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.62	94.3720	94.3830	94.3720	0.00
06/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.3140	94.3300	94.3140	17,600.00
06/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.73	94.2450	94.2660	94.2450	100.00
06/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.82	94.1640	94.1850	94.1640	1,000.00
06/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.94	94.0450	94.0650	94.0450	5,541.00
06/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.6790	93.7120	93.6790	1,090.00
06/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3200	93.3530	93.3200	2,890.00
06/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.92	93.0510	93.0800	93.0510	44,710.00
06/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.18	92.8030	92.8250	92.8030	490.00
06/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.46	92.5040	92.5380	92.5040	290.00
06/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.75	92.2200	92.2500	92.2200	0.00
06/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	OTH1 On 04-August-11			Index Future	349.97	349.0580	349.9700	349.0580	3.00
06/07/2011	OTH1 On 03-November-11			Index Future	355.21	354.2800	355.2060	354.2800	0.00
06/07/2011	R157 On 04-August-11			Bond Future	7.49	126.1597	126.2967	126.1597	6,041.00
06/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	523	0	1	0	1,000.00
06/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	632	1	1	1	0.00
06/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	427	0	0	0	0.00
06/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	119	0	0	0	1,320.00
06/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2762	3	3	3	0.00
06/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	752	1	1	1	440.00
06/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1333	1	1	1	0.00
06/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	114	0	0	0	440.00
06/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	9	0	0	0	1,320.00
06/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	310	0	0	0	0.00
06/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	572	1	1	1	0.00
06/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1250	1	1	1	0.00
06/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	385	0	0	0	0.00
06/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	472	1	0	1	0.00
06/07/2011	R157 On 03-November-11			Bond Future	7.60	121.2189	121.3549	121.2189	3,358.00
06/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2590	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2741	3	3	3	0.00
06/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2441	2	2	2	0.00
06/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	267	0	0	0	0.00
06/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	208	0	0	0	0.00
06/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	236	0	0	0	0.00
06/07/2011	R157 On 02-February-12			Bond Future	7.73	123.0654	123.2060	123.0654	0.00
06/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3133	3	3	3	0.00
06/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3003	3	3	3	0.00
06/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3264	3	3	3	0.00
06/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	484	1	0	1	0.00
06/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	557	1	1	1	0.00
06/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	520	1	1	1	0.00
06/07/2011	R157 On 03-May-12			Bond Future	7.88	118.1122	118.2525	118.1122	0.00
06/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2296	2	2	2	0.00
06/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2195	2	2	2	0.00
06/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2399	2	2	2	0.00
06/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1052	1	1	1	0.00
06/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1164	1	1	1	0.00
06/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1107	1	1	1	0.00
06/07/2011	R186 On 04-August-11			Bond Future	8.54	117.5591	118.0129	117.5591	11,226.00
06/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	370	0	0	0	0.00
06/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	479	0	0	0	0.00
06/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	281	0	0	0	0.00
06/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	610	1	1	1	600.00
06/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10281	10	10	10	0.00
06/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2219	2	2	2	200.00
06/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4013	4	4	4	0.00
06/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	219	0	0	0	200.00
06/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	0	0	600.00
06/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	716	1	1	1	0.00
06/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3570	4	4	4	0.00
06/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2432	3	2	3	0.00
06/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2787	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
06/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3167	4	3	4	0.00
06/07/2011	R186 On 03-November-11			Bond Future	8.62	119.2992	119.7541	119.2992	13,563.00
06/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5065	5	5	5	0.00
06/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5375	5	5	5	0.00
06/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4763	4	5	4	0.00
06/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3638	3	4	3	5,600.00
06/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1102	1	1	1	0.00
06/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5692	5	6	5	0.00
06/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1862	2	2	2	0.00
06/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2664	2	3	2	0.00
06/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3281	4	3	4	0.00
06/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1311	1	1	1	0.00
06/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4377	5	4	5	0.00
06/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6054	6	6	6	0.00
06/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1713	2	2	2	0.00
06/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2400	3	2	3	0.00
06/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1435	2	1	2	0.00
06/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1569	2	2	2	0.00
06/07/2011	R186 On 02-February-12			Bond Future	8.69	115.8212	116.2861	115.8212	2,500.00
06/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5517	5	6	5	0.00
06/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5794	6	6	6	0.00
06/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5247	5	5	5	0.00
06/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2923	3	3	3	0.00
06/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2588	3	3	3	0.00
06/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2751	3	3	3	0.00
06/07/2011	R186 On 03-May-12			Bond Future	8.77	117.5683	118.0423	117.5683	0.00
06/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6242	6	6	6	0.00
06/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6496	6	6	6	0.00
06/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5992	6	6	6	0.00
06/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4420	5	4	5	0.00
06/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4050	4	4	4	0.00
06/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4232	4	4	4	0.00
06/07/2011	R189 On 04-August-11			Bond Future	214.64	214.6699	214.6418	214.6699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2642	3	3	3	0.00
06/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2692	3	3	3	0.00
06/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2592	3	3	3	0.00
06/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11			Bond Future	235.15	235.3825	235.1550	235.3825	30.00
06/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3655	4	4	4	0.00
06/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3605	4	4	4	0.00
06/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3705	4	4	4	0.00
06/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R201 On 04-August-11			Bond Future	7.10	105.9500	106.0532	105.9500	395.00
06/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	612	1	1	1	0.00
06/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	726	1	1	1	0.00
06/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	508	0	1	0	0.00
06/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	193	0	0	0	0.00
06/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	109	0	0	0	0.00
06/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	146	0	0	0	0.00
06/07/2011	R201 On 03-November-11			Bond Future	7.19	107.5199	107.6243	107.5199	953.00
06/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2386	2	2	2	0.00
06/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2508	2	3	2	0.00
06/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2264	2	2	2	0.00
06/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	143	0	0	0	0.00
06/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	112	0	0	0	0.00
06/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	127	0	0	0	0.00
06/07/2011	R201 On 02-February-12			Bond Future	7.29	104.7471	104.8540	104.7471	0.00
06/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2699	3	3	3	0.00
06/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2592	3	3	3	0.00
06/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2810	3	3	3	0.00
06/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	215	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	250	0	0	0	0.00
06/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	230	0	0	0	0.00
06/07/2011	R201 On 03-May-12			Bond Future	7.42	106.3280	106.4355	106.3280	0.00
06/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1620	2	2	2	0.00
06/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1545	1	2	1	0.00
06/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1697	2	2	2	0.00
06/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	782	1	1	1	0.00
06/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	867	1	1	1	0.00
06/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	823	1	1	1	0.00
06/07/2011	R202 On 04-August-11			Bond Future	174.54	174.5438	174.5405	174.5438	21,108.00
06/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173541	174	174	174	0.00
06/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173491	173	173	173	0.00
06/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173591	174	174	174	0.00
06/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11			Bond Future	177.12	177.1273	177.1234	177.1273	400.00
06/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176623	177	177	177	0.00
06/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176573	177	177	177	0.00
06/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176673	177	177	177	0.00
06/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R203 On 04-August-11			Bond Future	8.10	103.8255	104.0348	103.8255	824.00
06/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	413	0	0	0	0.00
06/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	327	0	0	0	0.00
06/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	514	0	1	0	0.00
06/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	733	1	1	1	0.00
06/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1025	1	1	1	0.00
06/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	871	1	1	1	0.00
06/07/2011	R203 On 03-November-11			Bond Future	8.20	101.2020	101.4171	101.2020	1,624.00
06/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2129	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
06/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1981	2	2	2	0.00
06/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2283	2	2	2	0.00
06/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	713	1	1	1	0.00
06/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	861	1	1	1	0.00
06/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	784	1	1	1	0.00
06/07/2011	R203 On 02-February-12			Bond Future	8.32	102.7447	102.9599	102.7447	0.00
06/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3002	3	3	3	0.00
06/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3148	3	3	3	0.00
06/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2859	3	3	3	0.00
06/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1209	1	1	1	0.00
06/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1068	1	1	1	0.00
06/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1137	1	1	1	0.00
06/07/2011	R203 On 03-May-12			Bond Future	8.45	100.1311	100.3542	100.1311	0.00
06/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2903	3	3	3	0.00
06/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2776	3	3	3	0.00
06/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3033	3	3	3	0.00
06/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1563	2	2	2	0.00
06/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1721	2	2	2	0.00
06/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1640	2	2	2	0.00
06/07/2011	R204 On 04-August-11			Bond Future	8.26	99.3570	99.6474	99.3570	70.00
06/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	202	0	0	0	0.00
06/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	265	0	0	0	0.00
06/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	150	0	0	0	0.00
06/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1855	2	2	2	0.00
06/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1421	2	1	2	0.00
06/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1632	2	2	2	0.00
06/07/2011	R204 On 03-November-11			Bond Future	8.36	100.8252	101.1222	100.8252	2,131.00
06/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2790	3	3	3	0.00
06/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2972	3	3	3	0.00
06/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2614	2	3	2	0.00
06/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	879	1	1	1	0.00
06/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	728	1	1	1	0.00
06/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	800	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
06/07/2011	R204 On 02-February-12			Bond Future	8.47	98.3304	98.6279	98.3304	0.00
06/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3682	3	4	3	0.00
06/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3510	3	4	3	0.00
06/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3857	4	4	4	0.00
06/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	976	1	1	1	0.00
06/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1117	1	1	1	0.00
06/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1045	1	1	1	0.00
06/07/2011	R204 On 03-May-12			Bond Future	8.58	99.8126	100.1196	99.8126	0.00
06/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3092	3	3	3	0.00
06/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3232	3	3	3	0.00
06/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2955	3	3	3	0.00
06/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2391	3	2	3	0.00
06/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2184	2	2	2	0.00
06/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2286	2	2	2	0.00
06/07/2011	R206 On 04-August-11			Bond Future	6.88	101.7967	101.8856	101.7967	9,866.00
06/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	411	0	0	0	0.00
06/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	341	0	0	0	0.00
06/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	489	0	0	0	0.00
06/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	114	0	0	0	0.00
06/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	188	0	0	0	0.00
06/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	147	0	0	0	0.00
06/07/2011	R206 On 03-November-11			Bond Future	6.98	103.3018	103.3922	103.3018	0.00
06/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1641	2	2	2	0.00
06/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1555	1	2	1	0.00
06/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1728	2	2	2	0.00
06/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	91	0	0	0	0.00
06/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	115	0	0	0	0.00
06/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	103	0	0	0	0.00
06/07/2011	R206 On 02-February-12			Bond Future	7.09	101.1108	101.2039	101.1108	0.00
06/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1813	2	2	2	0.00
06/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1887	2	2	2	0.00
06/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1740	2	2	2	0.00
06/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	209	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	180	0	0	0	0.00
06/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	194	0	0	0	0.00
06/07/2011	R206 On 03-May-12			Bond Future	7.25	102.6374	102.7299	102.6374	0.00
06/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	974	1	1	1	0.00
06/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	927	1	1	1	0.00
06/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1023	1	1	1	0.00
06/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	548	1	1	1	0.00
06/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	608	1	1	1	0.00
06/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	577	1	1	1	0.00
06/07/2011	R207 On 04-August-11			Bond Future	8.34	93.7746	94.0260	93.7746	5,725.00
06/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	523	0	1	0	0.00
06/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	648	1	1	1	0.00
06/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	416	0	0	0	0.00
06/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1193	1	1	1	0.00
06/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	849	1	1	1	0.00
06/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1011	1	1	1	0.00
06/07/2011	R207 On 03-November-11			Bond Future	8.43	95.1631	95.4192	95.1631	600.00
06/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2776	3	3	3	0.00
06/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2961	3	3	3	0.00
06/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2590	2	3	2	0.00
06/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1073	1	1	1	0.00
06/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	900	1	1	1	0.00
06/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	986	1	1	1	0.00
06/07/2011	R207 On 02-February-12			Bond Future	8.52	92.9765	93.2309	92.9765	0.00
06/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3747	4	4	4	0.00
06/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3567	3	4	3	0.00
06/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3930	4	4	4	0.00
06/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1111	1	1	1	0.00
06/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1272	1	1	1	0.00
06/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1189	1	1	1	0.00
06/07/2011	R207 On 03-May-12			Bond Future	8.63	94.3777	94.6407	94.3777	0.00
06/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3214	3	3	3	0.00
06/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3362	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
06/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3069	3	3	3	0.00
06/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2675	3	3	3	0.00
06/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2446	3	2	3	0.00
06/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2558	3	3	3	0.00
06/07/2011	R208 On 04-August-11			Bond Future	8.37	91.5310	91.8585	91.5310	1,361.00
06/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	518	0	1	0	0.00
06/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	641	1	1	1	0.00
06/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	413	0	0	0	0.00
06/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1442	2	1	2	0.00
06/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1056	1	1	1	0.00
06/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1239	1	1	1	0.00
06/07/2011	R208 On 03-November-11			Bond Future	8.45	89.4914	89.8175	89.4914	5,997.00
06/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2773	3	3	3	0.00
06/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2970	3	3	3	0.00
06/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2583	2	3	2	0.00
06/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	599	1	1	1	0.00
06/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1069	1	1	1	0.00
06/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1584	1	2	1	0.00
06/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3379	3	3	3	0.00
06/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	773	1	1	1	0.00
06/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1900	2	2	2	0.00
06/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2589	3	3	3	0.00
06/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1131	1	1	1	0.00
06/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3653	4	4	4	0.00
06/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	938	1	1	1	0.00
06/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1030	1	1	1	0.00
06/07/2011	R208 On 02-February-12			Bond Future	8.54	90.8544	91.1845	90.8544	0.00
06/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4016	4	4	4	0.00
06/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4209	4	4	4	0.00
06/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3827	4	4	4	0.00
06/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1481	2	1	2	0.00
06/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1305	1	1	1	0.00
06/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1390	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
06/07/2011	R208 On 03-May-12			Bond Future	8.63	88.8276	89.1667	88.8276	0.00
06/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4218	4	4	4	0.00
06/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4045	4	4	4	0.00
06/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4393	4	4	4	0.00
06/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2064	2	2	2	0.00
06/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2266	2	2	2	0.00
06/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2164	2	2	2	0.00
06/07/2011	R209 On 04-August-11			Bond Future	8.85	75.9880	76.3245	75.9880	0.00
06/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	227	0	0	0	0.00
06/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	300	0	0	0	0.00
06/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	169	0	0	0	0.00
06/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8842	9	9	9	0.00
06/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	0	0	0.00
06/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3438	4	3	4	0.00
06/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2735	3	3	3	0.00
06/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3077	3	3	3	0.00
06/07/2011	R209 On 03-November-11			Bond Future	8.92	73.9743	74.3066	73.9743	1,315.00
06/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1842	2	2	2	0.00
06/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1680	2	2	2	0.00
06/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	2014	2	2	2	0.00
06/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2931	3	3	3	0.00
06/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3395	4	3	4	0.00
06/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3156	3	3	3	0.00
06/07/2011	R209 On 02-February-12			Bond Future	8.98	75.0993	75.4429	75.0993	0.00
06/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3502	3	4	3	0.00
06/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3308	3	3	3	0.00
06/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3701	4	4	4	0.00
06/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3175	3	3	3	0.00
06/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3546	4	4	4	0.00
06/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3357	4	3	4	0.00
06/07/2011	R209 On 03-May-12			Bond Future	9.05	73.0836	73.4378	73.0836	0.00
06/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3954	4	4	4	0.00
06/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4145	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
06/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3769	4	4	4	0.00
06/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4524	5	5	5	0.00
06/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4137	4	4	4	0.00
06/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4326	5	4	5	0.00
06/07/2011	R210 On 04-August-11			Bond Future	130.75	130.7516	130.7497	130.7516	425.00
06/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24750	25	25	25	0.00
06/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24800	25	25	25	0.00
06/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24700	25	25	25	0.00
06/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0324	108.0252	108.0324	0.00
06/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106525	107	107	107	0.00
06/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106475	106	106	106	0.00
06/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106575	107	107	107	0.00
06/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11			Bond Future	109.62	109.6313	109.6239	109.6313	529.00
06/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108374	108	108	108	0.00
06/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108324	108	108	108	0.00
06/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108424	108	108	108	0.00
06/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 04-August-11			Bond Future	106.32	106.6138	106.3201	106.6138	3,852.00
06/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	103820	104	104	104	0.00
06/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	103870	104	104	104	0.00
06/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103770	104	104	104	0.00
06/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 03-November-11			Bond Future	107.89	108.1917	107.8936	108.1917	240.00
06/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105394	106	105	106	0.00
06/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105344	106	105	106	0.00
06/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105444	106	105	106	0.00
06/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11			Bond Future	8.82	86.0242	86.2812	86.0242	0.00
06/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6555	7	7	7	0.00
06/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7464	8	7	8	0.00
06/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7008	7	7	7	0.00
06/07/2011	R213 On 03-November-11			Bond Future	8.89	83.7592	84.0206	83.7592	0.00
06/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1530	2	2	2	0.00
06/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	719	1	1	1	0.00
06/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1123	1	1	1	0.00
06/07/2011	R213 On 02-February-12			Bond Future	8.96	85.0303	85.3036	85.0303	0.00
06/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	289	0	0	0	0.00
06/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	677	0	1	0	0.00
06/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	102	0	0	0	0.00
06/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12			Bond Future	9.04	82.7706	83.0478	82.7706	0.00
06/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1627	1	2	1	0.00
06/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2000	2	2	2	0.00
06/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1251	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
06/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 04-August-11			Bond Future	0.10	174.4540	174.4540	174.4540	0.00
06/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
06/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
06/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
06/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
06/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
06/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
06/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
06/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.5273	109.5273	109.5273	0.00
06/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
06/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
06/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
06/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8462	106.8462	106.8462	0.00
06/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
06/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.4299	108.4299	108.4299	0.00
06/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
06/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
06/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
06/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	TRT1 On 04-August-11			Index Future	351.79	351.0470	351.7850	351.0470	100.00
06/07/2011	TRT1 On 03-November-11			Index Future	356.53	355.7850	356.5340	355.7850	0.00
07/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	AL7T On 04-August-11			Index Future	387.63	386.5870	387.6330	386.5870	46.00
07/07/2011	AL7T On 03-November-11			Index Future	393.43	392.3710	393.4330	392.3710	0.00
07/07/2011	ALBI On 04-August-11			Index Future	356.04	355.0850	356.0360	355.0850	998.00
07/07/2011	ALBI On 03-November-11			Index Future	361.36	360.3980	361.3630	360.3980	0.00
07/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0373	0.0433	0.0373	22,388.00
07/07/2011	CAAE On 19-September-11			Can-Do Future	0.08	0.1016	0.0800	0.1016	21,898.00
07/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	CRD1 On 04-August-11			Index Future	161.09	160.8250	161.0860	160.8250	2.00
07/07/2011	CRD1 On 03-November-11			Index Future	163.26	162.9960	163.2610	162.9960	0.00
07/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2011	GOVI On 04-August-11			GOVI	356.87	355.9620	356.8670	355.9620	180.00
07/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	88670	8	9	8	0.00
07/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	88570	8	9	8	0.00
07/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	88770	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 03-November-11			GOVI	362.21	361.2880	362.2060	361.2880	0.00
07/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	52060	4	5	4	0.00
07/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	51960	4	5	4	0.00
07/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	52160	4	5	4	0.00
07/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
07/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
07/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2011	IGOV On 04-August-11			Index Future	155.81	155.8720	155.8090	155.8720	73.00
07/07/2011	IGOV On 03-November-11			Index Future	158.14	158.2040	158.1400	158.2040	0.00
07/07/2011	ILBI On 04-August-11			Index Future	416.11	416.1920	416.1110	416.1920	0.00
07/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.59	94.4100	94.4150	94.4100	5,000.00
07/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.3830	94.3970	94.3830	0.00
07/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3300	94.3520	94.3300	17,600.00
07/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.69	94.2660	94.3060	94.2660	100.00
07/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.77	94.1850	94.2270	94.1850	1,000.00
07/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.88	94.0650	94.1160	94.0650	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.23	93.7120	93.7710	93.7120	1,090.00
07/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.60	93.3530	93.4000	93.3530	2,890.00
07/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.89	93.0800	93.1080	93.0800	44,710.00
07/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.15	92.8250	92.8510	92.8250	490.00
07/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.45	92.5380	92.5510	92.5380	290.00
07/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.76	92.2500	92.2400	92.2500	0.00
07/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2011	OTH1 On 04-August-11			Index Future	351.17	349.9700	351.1720	349.9700	3.00
07/07/2011	OTH1 On 03-November-11			Index Future	356.43	355.2060	356.4260	355.2060	0.00
07/07/2011	R157 On 04-August-11			Bond Future	7.45	126.2967	126.4418	126.2967	9,956.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	593	1	1	1	1,000.00
07/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	711	1	1	1	0.00
07/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	487	0	0	0	0.00
07/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	141	0	0	0	1,320.00
07/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	840	1	1	1	440.00
07/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1451	1	1	1	0.00
07/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2904	3	3	3	0.00
07/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	5	0	0	0	1,320.00
07/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	87	0	0	0	440.00
07/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	253	0	0	0	0.00
07/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	487	1	0	1	0.00
07/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1127	1	1	1	0.00
07/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	319	0	0	0	0.00
07/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	397	0	0	0	0.00
07/07/2011	R157 On 03-November-11			Bond Future	7.56	121.3549	121.5021	121.3549	3,358.00
07/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2710	3	3	3	0.00
07/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2559	2	3	2	0.00
07/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2864	3	3	3	0.00
07/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	184	0	0	0	0.00
07/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	238	0	0	0	0.00
07/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	209	0	0	0	0.00
07/07/2011	R157 On 02-February-12			Bond Future	7.69	123.2060	123.3538	123.2060	0.00
07/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3244	3	3	3	0.00
07/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3378	3	3	3	0.00
07/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3112	3	3	3	0.00
07/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	518	1	1	1	0.00
07/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	450	0	0	0	0.00
07/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	483	1	0	1	0.00
07/07/2011	R157 On 03-May-12			Bond Future	7.83	118.2525	118.4059	118.2525	0.00
07/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2390	2	2	2	0.00
07/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2287	2	2	2	0.00
07/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2495	2	2	2	0.00
07/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	995	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
07/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1102	1	1	1	0.00
07/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1048	1	1	1	0.00
07/07/2011	R186 On 04-August-11			Bond Future	8.49	118.0129	118.4978	118.0129	11,576.00
07/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	461	0	0	0	0.00
07/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	591	0	1	0	0.00
07/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	354	0	0	0	0.00
07/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	745	1	1	1	600.00
07/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2541	2	3	2	200.00
07/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4433	4	4	4	0.00
07/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10766	10	11	10	0.00
07/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	0	0	600.00
07/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	154	0	0	0	200.00
07/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	554	1	1	1	0.00
07/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3158	4	3	4	0.00
07/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2082	2	2	2	0.00
07/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2414	3	2	3	0.00
07/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2773	3	3	3	0.00
07/07/2011	R186 On 03-November-11			Bond Future	8.56	119.7541	120.2584	119.7541	13,623.00
07/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5408	5	5	5	0.00
07/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5729	5	6	5	0.00
07/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	5095	5	5	5	0.00
07/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3924	4	4	4	5,600.00
07/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1229	0	1	0	1,275.00
07/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	2047	0	2	0	425.00
07/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2900	0	3	0	0.00
07/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	6056	0	6	0	0.00
07/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1170	0	1	0	1,275.00
07/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3013	0	3	0	425.00
07/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4058	0	4	0	0.00
07/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5677	0	6	0	0.00
07/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1541	2	2	2	0.00
07/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2182	2	2	2	0.00
07/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1285	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
07/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1408	2	1	2	0.00
07/07/2011	R186 On 02-February-12			Bond Future	8.64	116.2861	116.7905	116.2861	2,500.00
07/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5829	6	6	6	0.00
07/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5550	5	6	5	0.00
07/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	6113	6	6	6	0.00
07/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2402	3	2	3	0.00
07/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2722	3	3	3	0.00
07/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2558	3	3	3	0.00
07/07/2011	R186 On 03-May-12			Bond Future	8.72	118.0423	118.5553	118.0423	0.00
07/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6536	6	7	6	0.00
07/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6797	6	7	6	0.00
07/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6280	6	6	6	0.00
07/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4195	4	4	4	0.00
07/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3838	4	4	4	0.00
07/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4013	4	4	4	0.00
07/07/2011	R189 On 04-August-11			Bond Future	214.63	214.6418	214.6324	214.6418	0.00
07/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2632	3	3	3	0.00
07/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2682	3	3	3	0.00
07/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2582	3	3	3	0.00
07/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R197 On 04-August-11			Bond Future	235.15	235.1550	235.1534	235.1550	30.00
07/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3653	4	4	4	0.00
07/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3603	4	4	4	0.00
07/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3703	4	4	4	0.00
07/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R201 On 04-August-11			Bond Future	7.06	106.0532	106.1504	106.0532	395.00
07/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	679	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
07/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	568	1	1	1	0.00
07/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	799	1	1	1	0.00
07/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	85	0	0	0	0.00
07/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	156	0	0	0	0.00
07/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	116	0	0	0	0.00
07/07/2011	R201 On 03-November-11			Bond Future	7.15	107.6243	107.7232	107.6243	953.00
07/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2472	2	2	2	0.00
07/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2348	2	2	2	0.00
07/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2595	3	3	3	0.00
07/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	100	0	0	0	0.00
07/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	128	0	0	0	0.00
07/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	114	0	0	0	0.00
07/07/2011	R201 On 02-February-12			Bond Future	7.25	104.8540	104.9532	104.8540	0.00
07/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2781	3	3	3	0.00
07/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2892	3	3	3	0.00
07/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2673	3	3	3	0.00
07/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	231	0	0	0	0.00
07/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	197	0	0	0	0.00
07/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	213	0	0	0	0.00
07/07/2011	R201 On 03-May-12			Bond Future	7.37	106.4355	106.5383	106.4355	0.00
07/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1682	2	2	2	0.00
07/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1605	2	2	2	0.00
07/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1760	2	2	2	0.00
07/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	742	1	1	1	0.00
07/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	824	1	1	1	0.00
07/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	782	1	1	1	0.00
07/07/2011	R202 On 04-August-11			Bond Future	174.26	174.5405	174.2598	174.5405	21,108.00
07/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173260	174	173	174	0.00
07/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173210	173	173	173	0.00
07/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173310	174	173	174	0.00
07/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	R202 On 03-November-11			Bond Future	176.84	177.1234	176.8384	177.1234	400.00
07/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176338	177	176	177	0.00
07/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176288	177	176	177	0.00
07/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176388	177	176	177	0.00
07/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R203 On 04-August-11			Bond Future	8.05	104.0348	104.2589	104.0348	824.00
07/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	496	0	0	0	0.00
07/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	610	1	1	1	0.00
07/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	396	0	0	0	0.00
07/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	870	1	1	1	0.00
07/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	605	1	1	1	0.00
07/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	730	1	1	1	0.00
07/07/2011	R203 On 03-November-11			Bond Future	8.16	101.4171	101.6419	101.4171	1,624.00
07/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2275	2	2	2	0.00
07/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2434	2	2	2	0.00
07/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2121	2	2	2	0.00
07/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	777	1	1	1	0.00
07/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	639	1	1	1	0.00
07/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	705	1	1	1	0.00
07/07/2011	R203 On 02-February-12			Bond Future	8.27	102.9599	103.1890	102.9599	0.00
07/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3151	3	3	3	0.00
07/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3004	3	3	3	0.00
07/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3301	3	3	3	0.00
07/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	992	1	1	1	0.00
07/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1125	1	1	1	0.00
07/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1057	1	1	1	0.00
07/07/2011	R203 On 03-May-12			Bond Future	8.39	100.3542	100.5864	100.3542	0.00
07/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3041	3	3	3	0.00
07/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2910	3	3	3	0.00
07/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3174	3	3	3	0.00
07/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1471	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
07/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1622	2	2	2	0.00
07/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1546	2	2	2	0.00
07/07/2011	R204 On 04-August-11			Bond Future	8.22	99.6474	99.9011	99.6474	220.00
07/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	250	0	0	0	0.00
07/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	189	0	0	0	0.00
07/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	326	0	0	0	0.00
07/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1228	1	1	1	0.00
07/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1640	2	2	2	0.00
07/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1426	2	1	2	0.00
07/07/2011	R204 On 03-November-11			Bond Future	8.32	101.1222	101.3785	101.1222	2,131.00
07/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2966	3	3	3	0.00
07/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2784	3	3	3	0.00
07/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3153	3	3	3	0.00
07/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	653	1	1	1	0.00
07/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	793	1	1	1	0.00
07/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	720	1	1	1	0.00
07/07/2011	R204 On 02-February-12			Bond Future	8.42	98.6279	98.8911	98.6279	0.00
07/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3864	4	4	4	0.00
07/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4043	4	4	4	0.00
07/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3688	4	4	4	0.00
07/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1032	1	1	1	0.00
07/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	899	1	1	1	0.00
07/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	963	1	1	1	0.00
07/07/2011	R204 On 03-May-12			Bond Future	8.53	100.1196	100.3837	100.1196	0.00
07/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3238	3	3	3	0.00
07/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3382	3	3	3	0.00
07/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3098	3	3	3	0.00
07/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2270	2	2	2	0.00
07/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2070	2	2	2	0.00
07/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2168	2	2	2	0.00
07/07/2011	R206 On 04-August-11			Bond Future	6.85	101.8856	101.9567	101.8856	9,866.00
07/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	455	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	538	0	1	0	0.00
07/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	380	0	0	0	0.00
07/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	156	0	0	0	0.00
07/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	92	0	0	0	0.00
07/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	120	0	0	0	0.00
07/07/2011	R206 On 03-November-11			Bond Future	6.94	103.3922	103.4646	103.3922	0.00
07/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1703	2	2	2	0.00
07/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1790	2	2	2	0.00
07/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1615	2	2	2	0.00
07/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	103	0	0	0	0.00
07/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	81	0	0	0	0.00
07/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	92	0	0	0	0.00
07/07/2011	R206 On 02-February-12			Bond Future	7.05	101.2039	101.2773	101.2039	0.00
07/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1871	2	2	2	0.00
07/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1798	2	2	2	0.00
07/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1947	2	2	2	0.00
07/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	167	0	0	0	0.00
07/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	193	0	0	0	0.00
07/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	179	0	0	0	0.00
07/07/2011	R206 On 03-May-12			Bond Future	7.20	102.7299	102.8051	102.7299	0.00
07/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1018	1	1	1	0.00
07/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	969	1	1	1	0.00
07/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1067	1	1	1	0.00
07/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	517	1	1	1	0.00
07/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	575	1	1	1	0.00
07/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	546	1	1	1	0.00
07/07/2011	R207 On 04-August-11			Bond Future	8.29	94.0260	94.2610	94.0260	6,115.00
07/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	610	1	1	1	0.00
07/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	490	0	0	0	0.00
07/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	749	1	1	1	0.00
07/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	715	1	1	1	0.00
07/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1032	1	1	1	0.00
07/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	863	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
07/07/2011	R207 On 03-November-11			Bond Future	8.38	95.4192	95.6593	95.4192	600.00
07/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2932	3	3	3	0.00
07/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2741	3	3	3	0.00
07/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3123	3	3	3	0.00
07/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	821	1	1	1	0.00
07/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	983	1	1	1	0.00
07/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	902	1	1	1	0.00
07/07/2011	R207 On 02-February-12			Bond Future	8.48	93.2309	93.4754	93.2309	0.00
07/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3912	4	4	4	0.00
07/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4099	4	4	4	0.00
07/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3728	4	4	4	0.00
07/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1188	1	1	1	0.00
07/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1036	1	1	1	0.00
07/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1110	1	1	1	0.00
07/07/2011	R207 On 03-May-12			Bond Future	8.58	94.6407	94.8888	94.6407	0.00
07/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3348	3	3	3	0.00
07/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3499	3	3	3	0.00
07/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3199	3	3	3	0.00
07/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2557	3	3	3	0.00
07/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2335	2	2	2	0.00
07/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2444	3	2	3	0.00
07/07/2011	R208 On 04-August-11			Bond Future	8.32	91.8585	92.1387	91.8585	1,511.00
07/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	615	1	1	1	0.00
07/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	753	1	1	1	0.00
07/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	495	0	0	0	0.00
07/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1244	1	1	1	0.00
07/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	887	1	1	1	0.00
07/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1056	1	1	1	0.00
07/07/2011	R208 On 03-November-11			Bond Future	8.41	89.8175	90.1033	89.8175	6,037.00
07/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2959	3	3	3	0.00
07/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3162	3	3	3	0.00
07/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2762	3	3	3	0.00
07/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	666	0	1	0	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3584	0	4	0	0.00
07/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1172	0	1	0	665.00
07/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1718	0	2	0	0.00
07/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1748	0	2	0	665.00
07/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	692	0	1	0	1,995.00
07/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2406	0	2	0	0.00
07/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1024	1	1	1	0.00
07/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3434	0	3	0	0.00
07/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	844	1	1	1	0.00
07/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	931	1	1	1	0.00
07/07/2011	R208 On 02-February-12			Bond Future	8.49	91.1845	91.4812	91.1845	0.00
07/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4214	4	4	4	0.00
07/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4020	4	4	4	0.00
07/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4411	4	4	4	0.00
07/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1210	1	1	1	0.00
07/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1378	1	1	1	0.00
07/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1292	1	1	1	0.00
07/07/2011	R208 On 03-May-12			Bond Future	8.58	89.1667	89.4620	89.1667	0.00
07/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4398	4	4	4	0.00
07/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4222	4	4	4	0.00
07/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4578	4	5	4	0.00
07/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1954	2	2	2	0.00
07/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2148	2	2	2	0.00
07/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2049	2	2	2	0.00
07/07/2011	R209 On 04-August-11			Bond Future	8.81	76.3245	76.6873	76.3245	0.00
07/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	278	0	0	0	0.00
07/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	364	0	0	0	0.00
07/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	209	0	0	0	0.00
07/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	9205	9	9	9	0.00
07/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	0	0	0.00
07/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3115	3	3	3	0.00
07/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2436	3	2	3	0.00
07/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	2765	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
07/07/2011	R209 On 03-November-11			Bond Future	8.87	74.3066	74.6805	74.3066	1,315.00
07/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1997	2	2	2	0.00
07/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	2179	2	2	2	0.00
07/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1826	2	2	2	0.00
07/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3167	3	3	3	0.00
07/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2722	3	3	3	0.00
07/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	2937	3	3	3	0.00
07/07/2011	R209 On 02-February-12			Bond Future	8.93	75.4429	75.8122	75.4429	0.00
07/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3692	4	4	4	0.00
07/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3898	4	4	4	0.00
07/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3492	3	3	3	0.00
07/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3361	4	3	4	0.00
07/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3003	3	3	3	0.00
07/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3177	3	3	3	0.00
07/07/2011	R209 On 03-May-12			Bond Future	9.00	73.4378	73.8177	73.4378	0.00
07/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	4145	4	4	4	0.00
07/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4342	4	4	4	0.00
07/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3955	4	4	4	0.00
07/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4330	5	4	5	0.00
07/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	3955	4	4	4	0.00
07/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4137	4	4	4	0.00
07/07/2011	R210 On 04-August-11			Bond Future	130.57	130.7497	130.5742	130.7497	425.00
07/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24574	25	25	25	0.00
07/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24624	25	25	25	0.00
07/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24524	25	25	25	0.00
07/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 04-August-11			Bond Future	108.08	108.0252	108.0788	108.0252	0.00
07/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106579	107	107	107	0.00
07/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106529	106	107	106	0.00
07/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106629	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 03-November-11			Bond Future	109.68	109.6239	109.6782	109.6239	529.00
07/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108428	108	108	108	0.00
07/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108478	108	108	108	0.00
07/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108378	108	108	108	0.00
07/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 04-August-11			Bond Future	106.32	106.3201	106.3195	106.3201	3,852.00
07/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	103820	104	104	104	0.00
07/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	103870	104	104	104	0.00
07/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103770	104	104	104	0.00
07/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 03-November-11			Bond Future	107.89	107.8936	107.8929	107.8936	240.00
07/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105393	105	105	105	0.00
07/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105343	105	105	105	0.00
07/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105443	105	105	105	0.00
07/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 04-August-11			Bond Future	8.77	86.2812	86.6609	86.2812	0.00
07/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7084	7	7	7	0.00
07/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6176	7	6	7	0.00
07/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	6628	7	7	7	0.00
07/07/2011	R213 On 03-November-11			Bond Future	8.84	84.0206	84.4030	84.0206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1147	2	1	2	0.00
07/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	337	1	0	1	0.00
07/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	741	1	1	1	0.00
07/07/2011	R213 On 02-February-12			Bond Future	8.91	85.3036	85.6884	85.3036	0.00
07/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	674	0	1	0	0.00
07/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	1062	1	1	1	0.00
07/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	283	0	0	0	0.00
07/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-May-12			Bond Future	8.99	83.0478	83.4428	83.0478	0.00
07/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	2022	2	2	2	0.00
07/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1646	1	2	1	0.00
07/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2395	2	2	2	0.00
07/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
07/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
07/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
07/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
07/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
07/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
07/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
07/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
07/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
07/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
07/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
07/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
07/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
07/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
07/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
07/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
07/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
07/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
07/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
07/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/07/2011	TRT1 On 04-August-11			Index Future	352.63	351.7850	352.6330	351.7850	100.00
07/07/2011	TRT1 On 03-November-11			Index Future	357.39	356.5340	357.3940	356.5340	0.00
08/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	AL7T On 04-August-11			Index Future	388.03	387.6330	388.0270	387.6330	46.00
08/07/2011	AL7T On 03-November-11			Index Future	393.83	393.4330	393.8320	393.4330	0.00
08/07/2011	ALBI On 04-August-11			Index Future	356.35	356.0360	356.3540	356.0360	998.00
08/07/2011	ALBI On 03-November-11			Index Future	361.69	361.3630	361.6850	361.3630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	CAAD On 19-September-11			Can-Do Future	0.09	0.0433	0.0885	0.0433	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0800	0.0895	0.0800	21,898.00
08/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	CRD1 On 04-August-11			Index Future	161.21	161.0860	161.2130	161.0860	2.00
08/07/2011	CRD1 On 03-November-11			Index Future	163.39	163.2610	163.3900	163.2610	0.00
08/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2011	GOVI On 04-August-11			GOVI	357.19	356.8670	357.1850	356.8670	180.00
08/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	91850	9	9	9	0.00
08/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	91750	9	9	9	0.00
08/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	91950	9	9	9	0.00
08/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 03-November-11			GOVI	362.53	362.2060	362.5280	362.2060	0.00
08/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	55280	5	6	5	0.00
08/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	55180	5	6	5	0.00
08/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	55380	5	6	5	0.00
08/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
08/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
08/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2011	IGOV On 04-August-11			Index Future	155.70	155.8090	155.7030	155.8090	73.00
08/07/2011	IGOV On 03-November-11			Index Future	158.03	158.1400	158.0330	158.1400	0.00
08/07/2011	ILBI On 04-August-11			Index Future	415.67	416.1110	415.6740	416.1110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4150	94.4200	94.4150	5,000.00
08/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.61	94.3970	94.3900	94.3970	0.00
08/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3520	94.3500	94.3520	17,600.00
08/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.70	94.3060	94.3000	94.3060	100.00
08/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.77	94.2270	94.2300	94.2270	1,000.00
08/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.89	94.1160	94.1100	94.1160	5,541.00
08/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.24	93.7710	93.7600	93.7710	1,090.00
08/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.59	93.4000	93.4100	93.4000	2,890.00
08/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.88	93.1080	93.1200	93.1080	44,710.00
08/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.14	92.8510	92.8600	92.8510	490.00
08/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.43	92.5510	92.5700	92.5510	290.00
08/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.71	92.2400	92.2900	92.2400	0.00
08/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2011	OTH1 On 04-August-11			Index Future	351.49	351.1720	351.4860	351.1720	3.00
08/07/2011	OTH1 On 03-November-11			Index Future	356.74	356.4260	356.7440	356.4260	0.00
08/07/2011	R157 On 04-August-11			Bond Future	7.43	126.4418	126.5086	126.4418	8,156.00
08/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	623	1	1	1	1,000.00
08/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	745	1	1	1	0.00
08/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	513	0	1	0	0.00
08/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	149	0	0	0	1,320.00
08/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	879	1	1	1	440.00
08/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1504	1	2	1	0.00
08/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2969	3	3	3	0.00
08/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	4	0	0	0	1,320.00
08/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	73	0	0	0	440.00
08/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	225	0	0	0	0.00
08/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	446	0	0	0	0.00
08/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1069	1	1	1	0.00
08/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	287	0	0	0	0.00
08/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	360	0	0	0	0.00
08/07/2011	R157 On 03-November-11			Bond Future	7.54	121.5021	121.5684	121.5021	3,358.00
08/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2764	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
08/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2611	3	3	3	0.00
08/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2919	3	3	3	0.00
08/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	173	0	0	0	0.00
08/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	223	0	0	0	0.00
08/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	197	0	0	0	0.00
08/07/2011	R157 On 02-February-12			Bond Future	7.67	123.3538	123.4226	123.3538	0.00
08/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3295	3	3	3	0.00
08/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3430	3	3	3	0.00
08/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3162	3	3	3	0.00
08/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	499	1	0	1	0.00
08/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	433	0	0	0	0.00
08/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	465	0	0	0	0.00
08/07/2011	R157 On 03-May-12			Bond Future	7.81	118.4059	118.4731	118.4059	0.00
08/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2430	2	2	2	0.00
08/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2536	2	3	2	0.00
08/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2326	2	2	2	0.00
08/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1074	1	1	1	0.00
08/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	969	1	1	1	0.00
08/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1020	1	1	1	0.00
08/07/2011	R186 On 04-August-11			Bond Future	8.48	118.4978	118.6028	118.4978	11,576.00
08/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	469	0	0	0	0.00
08/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	602	1	1	1	0.00
08/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	359	0	0	0	0.00
08/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	760	1	1	1	600.00
08/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2599	3	3	3	200.00
08/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4518	4	5	4	0.00
08/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10871	11	11	11	0.00
08/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	0	0	600.00
08/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	134	0	0	0	200.00
08/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	507	1	1	1	0.00
08/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3058	3	3	3	0.00
08/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1992	2	2	2	0.00
08/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2320	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
08/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2676	3	3	3	0.00
08/07/2011	R186 On 03-November-11			Bond Future	8.55	120.2584	120.3616	120.2584	13,623.00
08/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5471	5	5	5	0.00
08/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5794	6	6	6	0.00
08/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	5156	5	5	5	0.00
08/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3974	4	4	4	5,600.00
08/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1248	1	1	1	1,275.00
08/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	2077	2	2	2	425.00
08/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2940	3	3	3	0.00
08/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	6124	6	6	6	0.00
08/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1135	1	1	1	1,275.00
08/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2949	3	3	3	425.00
08/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	3985	4	4	4	0.00
08/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5593	6	6	6	0.00
08/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1499	2	1	2	0.00
08/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2129	2	2	2	0.00
08/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1247	1	1	1	0.00
08/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1367	1	1	1	0.00
08/07/2011	R186 On 02-February-12			Bond Future	8.63	116.7905	116.9009	116.7905	2,500.00
08/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5891	6	6	6	0.00
08/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5610	6	6	6	0.00
08/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	6178	6	6	6	0.00
08/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2357	2	2	2	0.00
08/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2671	3	3	3	0.00
08/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2510	3	3	3	0.00
08/07/2011	R186 On 03-May-12			Bond Future	8.70	118.5553	118.6637	118.5553	0.00
08/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6593	7	7	7	0.00
08/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6335	6	6	6	0.00
08/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6855	7	7	7	0.00
08/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3787	4	4	4	0.00
08/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4142	4	4	4	0.00
08/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3961	4	4	4	0.00
08/07/2011	R189 On 04-August-11			Bond Future	214.62	214.6324	214.6229	214.6324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2623	3	3	3	0.00
08/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2573	3	3	3	0.00
08/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2673	3	3	3	0.00
08/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R197 On 04-August-11			Bond Future	235.15	235.1534	235.1519	235.1534	30.00
08/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3652	4	4	4	0.00
08/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3702	4	4	4	0.00
08/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3602	4	4	4	0.00
08/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R201 On 04-August-11			Bond Future	7.05	106.1504	106.2020	106.1504	395.00
08/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	714	1	1	1	0.00
08/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	600	1	1	1	0.00
08/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	838	1	1	1	0.00
08/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	72	0	0	0	0.00
08/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	136	0	0	0	0.00
08/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	99	0	0	0	0.00
08/07/2011	R201 On 03-November-11			Bond Future	7.14	107.7232	107.7741	107.7232	953.00
08/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2515	2	3	2	0.00
08/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2391	2	2	2	0.00
08/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2639	3	3	3	0.00
08/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	93	0	0	0	0.00
08/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	120	0	0	0	0.00
08/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	106	0	0	0	0.00
08/07/2011	R201 On 02-February-12			Bond Future	7.23	104.9532	105.0054	104.9532	0.00
08/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2824	3	3	3	0.00
08/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2936	3	3	3	0.00
08/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2715	3	3	3	0.00
08/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	221	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
08/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	189	0	0	0	0.00
08/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	204	0	0	0	0.00
08/07/2011	R201 On 03-May-12			Bond Future	7.35	106.5383	106.5886	106.5383	0.00
08/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1712	2	2	2	0.00
08/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1791	2	2	2	0.00
08/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1634	2	2	2	0.00
08/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	803	1	1	1	0.00
08/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	723	1	1	1	0.00
08/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	762	1	1	1	0.00
08/07/2011	R202 On 04-August-11			Bond Future	173.70	174.2598	173.7010	174.2598	22,008.00
08/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172701	173	173	173	0.00
08/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172751	173	173	173	0.00
08/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172651	173	173	173	0.00
08/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 03-November-11			Bond Future	176.27	176.8384	176.2713	176.8384	400.00
08/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175771	176	176	176	0.00
08/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175721	176	176	176	0.00
08/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175821	176	176	176	0.00
08/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R203 On 04-August-11			Bond Future	8.02	104.2589	104.3879	104.2589	824.00
08/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	544	0	1	0	0.00
08/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	666	1	1	1	0.00
08/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	437	0	0	0	0.00
08/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	782	1	1	1	0.00
08/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	532	1	1	1	0.00
08/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	649	1	1	1	0.00
08/07/2011	R203 On 03-November-11			Bond Future	8.13	101.6419	101.7707	101.6419	1,624.00
08/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2359	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
08/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2521	2	3	2	0.00
08/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2202	2	2	2	0.00
08/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	729	1	1	1	0.00
08/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	597	1	1	1	0.00
08/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	660	1	1	1	0.00
08/07/2011	R203 On 02-February-12			Bond Future	8.24	103.1890	103.3214	103.1890	0.00
08/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3237	3	3	3	0.00
08/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3088	3	3	3	0.00
08/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3389	3	3	3	0.00
08/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	948	1	1	1	0.00
08/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1076	1	1	1	0.00
08/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1010	1	1	1	0.00
08/07/2011	R203 On 03-May-12			Bond Future	8.36	100.5864	100.7176	100.5864	0.00
08/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3119	3	3	3	0.00
08/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3254	3	3	3	0.00
08/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2986	3	3	3	0.00
08/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1567	2	2	2	0.00
08/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1420	1	1	1	0.00
08/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1492	2	1	2	0.00
08/07/2011	R204 On 04-August-11			Bond Future	8.19	99.9011	100.0417	99.9011	220.00
08/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	277	0	0	0	0.00
08/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	209	0	0	0	0.00
08/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	359	0	0	0	0.00
08/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1121	1	1	1	0.00
08/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1519	2	2	2	0.00
08/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1313	1	1	1	0.00
08/07/2011	R204 On 03-November-11			Bond Future	8.29	101.3785	101.5200	101.3785	2,130.00
08/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3063	3	3	3	0.00
08/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2878	3	3	3	0.00
08/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3253	3	3	3	0.00
08/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	612	1	1	1	0.00
08/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	745	1	1	1	0.00
08/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	676	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
08/07/2011	R204 On 02-February-12			Bond Future	8.39	98.8911	99.0383	98.8911	0.00
08/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3966	4	4	4	0.00
08/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4148	4	4	4	0.00
08/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3788	4	4	4	0.00
08/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	985	1	1	1	0.00
08/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	856	1	1	1	0.00
08/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	918	1	1	1	0.00
08/07/2011	R204 On 03-May-12			Bond Future	8.50	100.3837	100.5308	100.3837	0.00
08/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3319	3	3	3	0.00
08/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3177	3	3	3	0.00
08/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3465	3	3	3	0.00
08/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2006	2	2	2	0.00
08/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2201	2	2	2	0.00
08/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2102	2	2	2	0.00
08/07/2011	R206 On 04-August-11			Bond Future	6.83	101.9567	102.0057	101.9567	9,866.00
08/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	486	0	0	0	0.00
08/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	572	1	1	1	0.00
08/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	408	0	0	0	0.00
08/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	135	0	0	0	0.00
08/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	77	0	0	0	0.00
08/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	102	0	0	0	0.00
08/07/2011	R206 On 03-November-11			Bond Future	6.92	103.4646	103.5149	103.4646	0.00
08/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1746	2	2	2	0.00
08/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1834	2	2	2	0.00
08/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1657	2	2	2	0.00
08/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	94	0	0	0	0.00
08/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	74	0	0	0	0.00
08/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	85	0	0	0	0.00
08/07/2011	R206 On 02-February-12			Bond Future	7.02	101.2773	101.3275	101.2773	0.00
08/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1912	2	2	2	0.00
08/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1838	2	2	2	0.00
08/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1988	2	2	2	0.00
08/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	158	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
08/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	183	0	0	0	0.00
08/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	169	0	0	0	0.00
08/07/2011	R206 On 03-May-12			Bond Future	7.17	102.8051	102.8569	102.8051	0.00
08/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1048	1	1	1	0.00
08/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1098	1	1	1	0.00
08/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	998	1	1	1	0.00
08/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	552	1	1	1	0.00
08/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	496	1	0	1	0.00
08/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	524	1	1	1	0.00
08/07/2011	R207 On 04-August-11			Bond Future	8.28	94.2610	94.3299	94.2610	6,115.00
08/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	629	1	1	1	0.00
08/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	504	0	1	0	0.00
08/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	771	1	1	1	0.00
08/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	668	1	1	1	0.00
08/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	977	1	1	1	0.00
08/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	813	1	1	1	0.00
08/07/2011	R207 On 03-November-11			Bond Future	8.37	95.6593	95.7264	95.6593	600.00
08/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2972	3	3	3	0.00
08/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2779	3	3	3	0.00
08/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3165	3	3	3	0.00
08/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	796	1	1	1	0.00
08/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	954	1	1	1	0.00
08/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	875	1	1	1	0.00
08/07/2011	R207 On 02-February-12			Bond Future	8.46	93.4754	93.5407	93.4754	0.00
08/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3953	4	4	4	0.00
08/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4141	4	4	4	0.00
08/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3768	4	4	4	0.00
08/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1163	1	1	1	0.00
08/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1012	1	1	1	0.00
08/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1086	1	1	1	0.00
08/07/2011	R207 On 03-May-12			Bond Future	8.57	94.8888	94.9522	94.8888	0.00
08/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3379	3	3	3	0.00
08/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3230	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
08/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3531	3	4	3	0.00
08/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2303	2	2	2	0.00
08/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2524	3	3	3	0.00
08/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2412	2	2	2	0.00
08/07/2011	R208 On 04-August-11			Bond Future	8.31	92.1387	92.2364	92.1387	1,511.00
08/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	642	1	1	1	0.00
08/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	786	1	1	1	0.00
08/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	517	0	1	0	0.00
08/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1168	1	1	1	0.00
08/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	823	1	1	1	0.00
08/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	985	1	1	1	0.00
08/07/2011	R208 On 03-November-11			Bond Future	8.39	90.1033	90.2048	90.1033	6,037.00
08/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	3023	3	3	3	0.00
08/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3228	3	3	3	0.00
08/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2823	3	3	3	0.00
08/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	688	1	1	1	1,995.00
08/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3655	4	4	4	0.00
08/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1206	1	1	1	665.00
08/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1762	2	2	2	0.00
08/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1690	2	2	2	665.00
08/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	661	1	1	1	1,995.00
08/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2338	2	2	2	0.00
08/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	983	1	1	1	0.00
08/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3354	3	3	3	0.00
08/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	809	1	1	1	0.00
08/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	893	1	1	1	0.00
08/07/2011	R208 On 02-February-12			Bond Future	8.47	91.4812	91.5804	91.4812	0.00
08/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4277	4	4	4	0.00
08/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4082	4	4	4	0.00
08/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4476	4	4	4	0.00
08/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1176	1	1	1	0.00
08/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1340	1	1	1	0.00
08/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1255	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
08/07/2011	R208 On 03-May-12			Bond Future	8.56	89.4620	89.5645	89.4620	0.00
08/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4459	4	4	4	0.00
08/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4640	5	5	5	0.00
08/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4281	4	4	4	0.00
08/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2105	2	2	2	0.00
08/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1914	2	2	2	0.00
08/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2007	2	2	2	0.00
08/07/2011	R209 On 04-August-11			Bond Future	8.80	76.6873	76.7744	76.6873	0.00
08/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	281	0	0	0	0.00
08/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	369	0	0	0	0.00
08/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	211	0	0	0	0.00
08/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	9292	9	9	9	0.00
08/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	0	0	0.00
08/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3030	3	3	3	0.00
08/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2354	2	2	2	0.00
08/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	2681	3	3	3	0.00
08/07/2011	R209 On 03-November-11			Bond Future	8.86	74.6805	74.7666	74.6805	1,315.00
08/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	2027	2	2	2	0.00
08/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	2210	2	2	2	0.00
08/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1853	2	2	2	0.00
08/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3108	3	3	3	0.00
08/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2667	3	3	3	0.00
08/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	2881	3	3	3	0.00
08/07/2011	R209 On 02-February-12			Bond Future	8.92	75.8122	75.9050	75.8122	0.00
08/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3735	4	4	4	0.00
08/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3942	4	4	4	0.00
08/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3533	3	4	3	0.00
08/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3309	3	3	3	0.00
08/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	2954	3	3	3	0.00
08/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3127	3	3	3	0.00
08/07/2011	R209 On 03-May-12			Bond Future	8.99	73.8177	73.9017	73.8177	0.00
08/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	4183	4	4	4	0.00
08/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3991	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
08/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4381	4	4	4	0.00
08/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	3910	4	4	4	0.00
08/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4282	4	4	4	0.00
08/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4091	4	4	4	0.00
08/07/2011	R210 On 04-August-11			Bond Future	130.40	130.5742	130.3991	130.5742	425.00
08/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24399	25	24	25	0.00
08/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24349	25	24	25	0.00
08/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24449	25	24	25	0.00
08/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 04-August-11			Bond Future	108.08	108.0788	108.0764	108.0788	0.00
08/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106576	107	107	107	0.00
08/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106626	107	107	107	0.00
08/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106526	107	107	107	0.00
08/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 03-November-11			Bond Future	109.68	109.6782	109.6756	109.6782	529.00
08/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108426	108	108	108	0.00
08/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108476	108	108	108	0.00
08/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108376	108	108	108	0.00
08/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 04-August-11			Bond Future	106.51	106.3195	106.5134	106.3195	3,852.00
08/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104013	104	104	104	0.00
08/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103963	104	104	104	0.00
08/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104063	104	104	104	0.00
08/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 03-November-11			Bond Future	108.09	107.8929	108.0896	107.8929	240.00
08/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105590	105	106	105	0.00
08/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105540	105	106	105	0.00
08/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105640	105	106	105	0.00
08/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 04-August-11			Bond Future	8.76	86.6609	86.7502	86.6609	0.00
08/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	6995	7	7	7	0.00
08/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6086	6	6	6	0.00
08/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	6539	7	7	7	0.00
08/07/2011	R213 On 03-November-11			Bond Future	8.83	84.4030	84.4911	84.4030	0.00
08/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1059	1	1	1	0.00
08/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	249	0	0	0	0.00
08/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	653	1	1	1	0.00
08/07/2011	R213 On 02-February-12			Bond Future	8.90	85.6884	85.7752	85.6884	0.00
08/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	760	1	1	1	0.00
08/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	1148	1	1	1	0.00
08/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	370	0	0	0	0.00
08/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-May-12			Bond Future	8.97	83.4428	83.5284	83.4428	0.00
08/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	2108	2	2	2	0.00
08/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2481	2	2	2	0.00
08/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1732	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
08/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
08/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
08/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
08/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
08/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
08/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
08/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
08/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
08/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
08/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
08/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
08/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
08/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
08/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
08/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	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
08/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
08/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
08/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
08/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
08/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/07/2011	TRT1 On 04-August-11			Index Future	353.00	352.6330	352.9990	352.6330	100.00
08/07/2011	TRT1 On 03-November-11			Index Future	357.77	357.3940	357.7660	357.3940	0.00