



# Derivatives Weekly Statistics Report

From: 05/09/2011 To: 05/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	AL7T On 03-November-11			Index Future	413.20	411.3100	413.2040	411.3100	16.00
05/09/2011	AL7T On 02-February-12			Index Future	419.50	417.5810	419.5010	417.5810	0.00
05/09/2011	ALBI On 03-November-11			Index Future	379.17	377.2910	379.1710	377.2910	1,617.00
05/09/2011	ALBI On 02-February-12			Index Future	384.95	383.0440	384.9490	383.0440	0.00
05/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0022	0.0007	0.0022	22,388.00
05/09/2011	CAAE On 19-September-11			Can-Do Future	0.27	0.2219	0.2678	0.2219	21,898.00
05/09/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.1223	7.1754	7.1223	0.00
05/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	495	0	0	0	0.00
05/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	452	0	0	0	0.00
05/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	540	0	1	0	0.00
05/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	268	0	0	0	14,286.00
05/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	105	0	0	0	6,757.00
05/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	330	0	0	0	0.00
05/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	15	0	0	0	0.00
05/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	93	0	0	0	0.00
05/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	27	0	0	0	0.00
05/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	20	0	0	0	0.00
05/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
05/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	GOVI On 03-November-11			GOVI	379.52	377.7780	379.5190	377.7780	162.00
05/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	225190	21	23	21	0.00
05/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	225090	21	23	21	0.00
05/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	225290	21	23	21	0.00
05/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12			GOVI	385.30	383.5380	385.3020	383.5380	0.00
05/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	163020	15	16	15	0.00
05/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	162920	15	16	15	0.00
05/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	163120	15	16	15	0.00
05/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2011	IGOV On 03-November-11			Index Future	163.39	163.4140	163.3870	163.4140	81.00
05/09/2011	IGOV On 02-February-12			Index Future	165.88	165.9050	165.8770	165.9050	0.00
05/09/2011	ILBI On 02-February-12			Index Future	449.10	448.7660	449.0960	448.7660	88.00
05/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	16,389.00
05/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	94.5700	94.5700	1,000.00
05/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	1,000.00
05/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.25	94.7500	94.7500	94.7500	5,541.00
05/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.21	94.7900	94.7900	94.7900	0.00
05/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.17	94.8100	94.8300	94.8100	0.00
05/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.15	94.8300	94.8500	94.8300	1,340.00
05/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.16	94.8100	94.8400	94.8100	2,890.00
05/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.24	94.7500	94.7600	94.7500	44,760.00
05/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.36	94.5900	94.6400	94.5900	990.00
05/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.57	94.3700	94.4300	94.3700	790.00
05/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.82	94.1300	94.1800	94.1300	1,250.00
05/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

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05/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	OTH1 On 03-November-11			Index Future	376.82	374.2200	376.8220	374.2200	0.00
05/09/2011	OTH1 On 02-February-12			Index Future	382.56	379.9250	382.5640	379.9250	0.00
05/09/2011	R157 On 03-November-11			Bond Future	6.36	125.9244	126.0441	125.9244	15,333.00
05/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7043	7	7	7	0.00
05/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7222	7	7	7	0.00
05/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6864	7	7	7	0.00
05/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1231	1	1	1	1,200.00
05/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2565	2	3	2	400.00
05/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2905	3	3	3	0.00
05/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4509	4	5	4	0.00
05/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	11	0	0	0	1,200.00
05/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	81	0	0	0	400.00
05/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	116	0	0	0	0.00
05/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
05/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	492	1	0	1	0.00
05/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R157 On 02-February-12			Bond Future	6.38	127.8442	127.9668	127.8442	0.00
05/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7407	7	7	7	0.00
05/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7570	7	8	7	0.00
05/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7243	7	7	7	0.00
05/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1726	2	2	2	0.00
05/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	798	1	1	1	130.00
05/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2926	3	3	3	0.00
05/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	523	1	1	1	130.00
05/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1100	1	1	1	130.00
05/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2165	2	2	2	0.00

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05/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	0	0	0.00
05/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	29	0	0	0	0.00
05/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	33	0	0	0	0.00
05/09/2011	R157 On 03-May-12			Bond Future	6.41	122.9298	123.0541	122.9298	0.00
05/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6144	6	6	6	0.00
05/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5998	6	6	6	0.00
05/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6291	6	6	6	0.00
05/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	143	0	0	0	0.00
05/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	165	0	0	0	0.00
05/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	153	0	0	0	0.00
05/09/2011	R157 On 02-August-12			Bond Future	6.44	124.7648	124.8891	124.7648	0.00
05/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5200	5	5	5	0.00
05/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5076	5	5	5	0.00
05/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5325	5	5	5	0.00
05/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	451	0	0	0	0.00
05/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	497	1	0	1	0.00
05/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	474	1	0	1	0.00
05/09/2011	R186 On 03-November-11			Bond Future	7.87	126.0623	127.0531	126.0623	21,441.00
05/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	10887	10	11	10	0.00
05/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	11316	10	11	10	0.00
05/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	10459	10	10	10	0.00
05/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	8758	8	9	8	5,600.00
05/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3782	3	4	3	1,275.00
05/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	5533	5	6	5	425.00
05/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	7100	6	7	6	0.00
05/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	11744	11	12	11	0.00
05/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	4449	4	4	4	0.00
05/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2118	2	2	2	250.00
05/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3168	3	3	3	0.00
05/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1816	2	2	2	250.00
05/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1119	1	1	1	250.00
05/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	64	0	0	0	1,275.00
05/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2792	3	3	3	0.00

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05/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	418	1	0	1	425.00
05/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	749	1	1	1	0.00
05/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1435	2	1	2	0.00
05/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	110	0	0	0	0.00
05/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	221	0	0	0	0.00
05/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	77	0	0	0	0.00
05/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	92	0	0	0	0.00
05/09/2011	R186 On 02-February-12			Bond Future	7.92	122.6945	123.6988	122.6945	2,501.00
05/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	11048	10	11	10	0.00
05/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	10678	10	11	10	0.00
05/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	11420	11	11	11	0.00
05/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	801	1	1	1	0.00
05/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	941	1	1	1	0.00
05/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	869	1	1	1	0.00
05/09/2011	R186 On 03-May-12			Bond Future	7.98	124.5120	125.5281	124.5120	0.00
05/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	11371	11	11	11	0.00
05/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	11706	11	12	11	0.00
05/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	11039	10	11	10	0.00
05/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1981	2	2	2	0.00
05/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1774	2	2	2	0.00
05/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1875	2	2	2	0.00
05/09/2011	R186 On 02-August-12			Bond Future	8.04	121.0817	122.1086	121.0817	0.00
05/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9976	9	10	9	0.00
05/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	10276	10	10	10	0.00
05/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9680	9	10	9	0.00
05/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3504	4	4	4	0.00
05/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3209	4	3	4	0.00
05/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3353	4	3	4	0.00
05/09/2011	R189 On 03-November-11			Bond Future	214.10	213.9681	214.0963	213.9681	0.00
05/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2096	2	2	2	0.00
05/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2146	2	2	2	0.00
05/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2046	2	2	2	0.00
05/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11			Bond Future	245.78	245.7673	245.7775	245.7673	183.00
05/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7277	7	7	7	0.00
05/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7227	7	7	7	0.00
05/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7327	7	7	7	0.00
05/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11			Bond Future	6.03	110.7767	110.9762	110.7767	1,348.00
05/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5611	5	6	5	0.00
05/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5748	6	6	6	0.00
05/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5473	5	5	5	0.00
05/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 02-February-12			Bond Future	6.01	108.0544	108.2578	108.0544	0.00
05/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5874	6	6	6	0.00
05/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	6000	6	6	6	0.00
05/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5748	6	6	6	0.00
05/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
05/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
05/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
05/09/2011	R201 On 03-May-12			Bond Future	6.01	109.6570	109.8659	109.6570	0.00
05/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4291	4	4	4	0.00
05/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4179	4	4	4	0.00
05/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4403	4	4	4	0.00
05/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	58	0	0	0	0.00
05/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	0	0	0.00
05/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	64	0	0	0	0.00
05/09/2011	R201 On 02-August-12			Bond Future	6.01	106.8855	107.0935	106.8855	0.00
05/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3471	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
05/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3374	3	3	3	0.00
05/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3569	3	4	3	0.00
05/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	145	0	0	0	0.00
05/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	168	0	0	0	0.00
05/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	156	0	0	0	0.00
05/09/2011	R202 On 03-November-11			Bond Future	185.97	186.5640	185.9727	186.5640	28,816.00
05/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185473	186	185	186	0.00
05/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185423	186	185	186	0.00
05/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185523	186	186	186	0.00
05/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12			Bond Future	186.14	186.7438	186.1422	186.7438	0.00
05/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9142	10	9	10	0.00
05/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9092	10	9	10	0.00
05/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9192	10	9	10	0.00
05/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R203 On 03-November-11			Bond Future	7.14	106.1468	106.4237	106.1468	2,077.00
05/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6364	6	6	6	0.00
05/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	6142	6	6	6	0.00
05/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6587	6	7	6	0.00
05/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	10	0	0	0	0.00
05/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	16	0	0	0	0.00
05/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	12	0	0	0	0.00
05/09/2011	R203 On 02-February-12			Bond Future	7.20	107.7606	108.0454	107.7606	0.00
05/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	7136	7	7	7	0.00
05/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6938	7	7	7	0.00
05/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7334	7	7	7	0.00
05/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	169	0	0	0	0.00
05/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	202	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	185	0	0	0	0.00
05/09/2011	R203 On 03-May-12			Bond Future	7.27	105.2002	105.4869	105.2002	0.00
05/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6878	7	7	7	0.00
05/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	7056	7	7	7	0.00
05/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6700	6	7	6	0.00
05/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	512	1	1	1	0.00
05/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	453	1	0	1	0.00
05/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	482	1	0	1	0.00
05/09/2011	R203 On 02-August-12			Bond Future	7.34	106.7729	107.0601	106.7729	0.00
05/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5949	6	6	6	0.00
05/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5796	6	6	6	0.00
05/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6104	6	6	6	0.00
05/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1060	1	1	1	0.00
05/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1156	1	1	1	0.00
05/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1107	1	1	1	0.00
05/09/2011	R204 On 03-November-11			Bond Future	7.38	106.0542	106.4325	106.0542	2,782.00
05/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7314	7	7	7	0.00
05/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7566	7	8	7	0.00
05/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7063	7	7	7	0.00
05/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	18	0	0	0	0.00
05/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	12	0	0	0	0.00
05/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	14	0	0	0	0.00
05/09/2011	R204 On 02-February-12			Bond Future	7.44	103.6382	104.0209	103.6382	0.00
05/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8204	8	8	8	0.00
05/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8432	8	8	8	0.00
05/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7977	8	8	8	0.00
05/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	191	0	0	0	0.00
05/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	158	0	0	0	0.00
05/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	174	0	0	0	0.00
05/09/2011	R204 On 03-May-12			Bond Future	7.51	105.1744	105.5654	105.1744	0.00
05/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6954	7	7	7	0.00
05/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6756	6	7	6	0.00
05/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7159	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
05/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	666	1	1	1	0.00
05/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	746	1	1	1	0.00
05/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	702	1	1	1	0.00
05/09/2011	R204 On 02-August-12			Bond Future	7.58	102.7173	103.1100	102.7173	0.00
05/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6021	6	6	6	0.00
05/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6195	6	6	6	0.00
05/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5849	6	6	6	0.00
05/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1568	2	2	2	0.00
05/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1437	2	1	2	0.00
05/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1501	2	2	2	0.00
05/09/2011	R206 On 03-November-11			Bond Future	5.84	105.6817	105.7148	105.6817	12,577.00
05/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3861	4	4	4	0.00
05/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3762	4	4	4	0.00
05/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3960	4	4	4	0.00
05/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 02-February-12			Bond Future	5.79	103.5294	103.5626	103.5294	0.00
05/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3981	4	4	4	0.00
05/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3894	4	4	4	0.00
05/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4068	4	4	4	0.00
05/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	0	0	0.00
05/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	0	0	0.00
05/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	3	0	0	0	0.00
05/09/2011	R206 On 03-May-12			Bond Future	5.76	105.0650	105.0990	105.0650	0.00
05/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2850	3	3	3	0.00
05/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2921	3	3	3	0.00
05/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2779	3	3	3	0.00
05/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	91	0	0	0	0.00
05/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	77	0	0	0	0.00
05/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	84	0	0	0	0.00
05/09/2011	R206 On 02-August-12			Bond Future	5.71	102.8697	102.9015	102.8697	0.00
05/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2281	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
05/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2223	2	2	2	0.00
05/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2337	2	2	2	0.00
05/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	165	0	0	0	0.00
05/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	186	0	0	0	0.00
05/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	177	0	0	0	0.00
05/09/2011	R207 On 03-November-11			Bond Future	7.59	99.7923	100.2246	99.7923	8,599.00
05/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6639	6	7	6	0.00
05/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6903	6	7	6	0.00
05/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6375	6	6	6	0.00
05/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2495	2	2	2	2,000.00
05/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3594	3	4	3	0.00
05/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4567	4	5	4	0.00
05/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	699	1	1	1	900.00
05/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2702	2	3	2	0.00
05/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4819	4	5	4	0.00
05/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1923	2	2	2	300.00
05/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	593	1	1	1	300.00
05/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	153	0	0	0	900.00
05/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	978	1	1	1	0.00
05/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	181	0	0	0	2,000.00
05/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2440	3	2	3	0.00
05/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	338	0	0	0	2,000.00
05/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	52	0	0	0	0.00
05/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	675	1	1	1	0.00
05/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	36	0	0	0	0.00
05/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	44	0	0	0	0.00
05/09/2011	R207 On 02-February-12			Bond Future	7.65	97.6767	98.1150	97.6767	0.00
05/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7761	7	8	7	0.00
05/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7996	8	8	8	0.00
05/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7528	7	8	7	0.00
05/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	348	0	0	0	0.00
05/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	293	0	0	0	0.00
05/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	319	0	0	0	0.00

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05/09/2011	R207 On 03-May-12			Bond Future	7.72	99.1245	99.5675	99.1245	0.00
05/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6667	6	7	6	0.00
05/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6461	6	6	6	0.00
05/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6869	7	7	7	0.00
05/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1026	1	1	1	0.00
05/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1140	1	1	1	0.00
05/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1084	1	1	1	0.00
05/09/2011	R207 On 02-August-12			Bond Future	7.80	96.9664	97.4129	96.9664	0.00
05/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6625	6	7	6	0.00
05/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6812	6	7	6	0.00
05/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6440	6	6	6	0.00
05/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1652	2	2	2	0.00
05/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1513	2	2	2	0.00
05/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1581	2	2	2	0.00
05/09/2011	R208 On 03-November-11			Bond Future	7.63	94.4384	94.8641	94.4384	7,121.00
05/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6844	6	7	6	0.00
05/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7124	7	7	7	0.00
05/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6565	6	7	6	0.00
05/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2688	2	3	2	1,995.00
05/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7684	7	8	7	0.00
05/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3872	4	4	4	665.00
05/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4916	5	5	5	0.00
05/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	185	0	0	0	665.00
05/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	31	0	0	0	1,995.00
05/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	345	0	0	0	0.00
05/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	66	0	0	0	0.00
05/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	695	1	1	1	0.00
05/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	46	0	0	0	0.00
05/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	55	0	0	0	0.00
05/09/2011	R208 On 02-February-12			Bond Future	7.69	95.8752	96.3102	95.8752	0.00
05/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8128	8	8	8	0.00
05/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7880	8	8	8	0.00
05/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8377	8	8	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
05/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	347	0	0	0	0.00
05/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	409	0	0	0	0.00
05/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	377	0	0	0	0.00
05/09/2011	R208 On 03-May-12			Bond Future	7.75	93.9044	94.3414	93.9044	0.00
05/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8068	8	8	8	0.00
05/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8296	8	8	8	0.00
05/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7842	8	8	8	0.00
05/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	889	1	1	1	0.00
05/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	793	1	1	1	0.00
05/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	839	1	1	1	0.00
05/09/2011	R208 On 02-August-12			Bond Future	7.82	95.3046	95.7489	95.3046	0.00
05/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7056	7	7	7	0.00
05/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6855	7	7	7	0.00
05/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7259	7	7	7	0.00
05/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1641	2	2	2	0.00
05/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1789	2	2	2	0.00
05/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1713	2	2	2	0.00
05/09/2011	R209 On 03-November-11			Bond Future	8.11	80.1096	81.0192	80.1096	1,383.00
05/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5821	5	6	5	0.00
05/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	6159	5	6	5	0.00
05/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5487	5	5	5	0.00
05/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	489	1	0	1	0.00
05/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	363	1	0	1	0.00
05/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	422	1	0	1	0.00
05/09/2011	R209 On 02-February-12			Bond Future	8.15	81.3374	82.2469	81.3374	0.00
05/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8048	7	8	7	0.00
05/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8347	8	8	8	0.00
05/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7751	7	8	7	0.00
05/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1185	1	1	1	0.00
05/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1017	1	1	1	0.00
05/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1099	1	1	1	0.00
05/09/2011	R209 On 03-May-12			Bond Future	8.20	79.4000	80.3257	79.4000	0.00
05/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8449	8	8	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
05/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	8177	8	8	8	0.00
05/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8723	8	9	8	0.00
05/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1828	2	2	2	0.00
05/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2044	2	2	2	0.00
05/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1933	2	2	2	0.00
05/09/2011	R209 On 02-August-12			Bond Future	8.25	80.5806	81.5222	80.5806	0.00
05/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	10212	10	10	10	0.00
05/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10477	10	10	10	0.00
05/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9949	9	10	9	0.00
05/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2372	3	2	3	0.00
05/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2169	2	2	2	0.00
05/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2268	3	2	3	0.00
05/09/2011	R210 On 03-November-11			Bond Future	137.63	137.6282	137.6340	137.6282	600.00
05/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6634	7	7	7	0.00
05/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6684	7	7	7	0.00
05/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6584	7	7	7	0.00
05/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11			Bond Future	112.76	112.6963	112.7553	112.6963	529.00
05/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111505	111	112	111	0.00
05/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111555	111	112	111	0.00
05/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111455	111	111	111	0.00
05/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12			Bond Future	113.14	113.0768	113.1357	113.0768	0.00
05/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2636	3	3	3	0.00
05/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2586	3	3	3	0.00
05/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2686	3	3	3	0.00
05/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11			Bond Future	111.32	111.3172	111.3218	111.3172	2,667.00
05/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108822	109	109	109	0.00
05/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108772	109	109	109	0.00
05/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108872	109	109	109	0.00
05/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12			Bond Future	111.55	111.5460	111.5498	111.5460	0.00
05/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3050	3	3	3	0.00
05/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3100	3	3	3	0.00
05/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3000	3	3	3	0.00
05/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11			Bond Future	8.11	89.5387	90.5798	89.5387	0.00
05/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	5436	4	5	4	0.00
05/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5840	5	6	5	0.00
05/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5030	4	5	4	0.00
05/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12			Bond Future	8.16	90.9040	91.9582	90.9040	0.00
05/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6943	6	7	6	0.00
05/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	6553	5	7	5	0.00
05/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	7331	6	7	6	0.00
05/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12			Bond Future	8.21	88.7123	89.7880	88.7123	0.00
05/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	8367	7	8	7	0.00
05/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	8740	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
05/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7991	7	8	7	0.00
05/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12			Bond Future	8.27	90.0392	91.1269	90.0392	0.00
05/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7875	7	8	7	0.00
05/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	8247	7	8	7	0.00
05/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	7501	6	8	6	0.00
05/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
05/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
05/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
05/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
05/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
05/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00

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05/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
05/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00