



# Derivatives Weekly Statistics Report

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

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	7.55	Call	Bond Future	4509	4	5	4	0.00
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	7.10	Put	Bond Future	81	0	0	0	400.00
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	7.00	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	6.00	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	6.55	Call	Bond Future	1726	2	2	2	0.00
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
05/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	523	1	1	1	130.00

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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	8.30	Call	Bond Future	6291	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	8.20	Put	Bond Future	165	0	0	0	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	8.25	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	8.05	Call	Bond Future	5325	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	7.95	Put	Bond Future	497	1	0	1	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	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	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	8.20	Call	Bond Future	4449	4	4	4	0.00
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	8.00	Put	Bond Future	1816	2	2	2	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	9.05	Call	Bond Future	11420	11	11	11	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	8.95	Put	Bond Future	941	1	1	1	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	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	8.95	Call	Bond Future	11039	10	11	10	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	9.05	Put	Bond Future	1774	2	2	2	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	9.00	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	8.70	Call	Bond Future	9680	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	8.80	Put	Bond Future	3209	4	3	4	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	8.75	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	212.05	Call	Bond Future	2046	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	211.95	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11			Bond Future	245.78	245.7673	245.7775	245.7673	183.00
05/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7277	7	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	238.55	Call	Bond Future	7227	7	7	7	0.00
05/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11			Bond Future	6.03	110.7767	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	7.95	Call	Bond Future	5473	5	5	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	8.05	Put	Bond Future	0	0	0	0	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	8.00	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	8.20	Call	Bond Future	5748	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	8.30	Put	Bond Future	1	0	0	0	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	8.25	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	7.80	Call	Bond Future	4403	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	7.70	Put	Bond Future	70	0	0	0	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	7.75	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	7.55	Call	Bond Future	3569	3	4	3	0.00
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	7.45	Put	Bond Future	168	0	0	0	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	7.50	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	176.95	Call	Bond Future	9192	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	177.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R203 On 03-November-11			Bond Future	7.14	106.1468	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	8.55	Call	Bond Future	6587	6	7	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	8.45	Put	Bond Future	16	0	0	0	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	8.50	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	8.80	Call	Bond Future	7334	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	8.70	Put	Bond Future	202	0	0	0	0.00
05/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	169	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	8.70	Call	Bond Future	6700	6	7	6	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	8.80	Put	Bond Future	453	1	0	1	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	8.75	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	8.55	Call	Bond Future	6104	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	8.45	Put	Bond Future	1156	1	1	1	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	8.50	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	8.70	Call	Bond Future	7063	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	8.80	Put	Bond Future	12	0	0	0	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	8.75	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	8.95	Call	Bond Future	7977	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	9.05	Put	Bond Future	158	0	0	0	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	9.00	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	8.80	Call	Bond Future	7159	7	7	7	0.00
05/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6756	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
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	8.80	Put	Bond Future	666	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	8.45	Call	Bond Future	5849	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	8.55	Put	Bond Future	1437	2	1	2	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	8.50	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	7.80	Call	Bond Future	3960	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	7.70	Put	Bond Future	0	0	0	0	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	7.75	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	8.05	Call	Bond Future	4068	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	7.95	Put	Bond Future	4	0	0	0	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	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	7.45	Call	Bond Future	2779	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	7.55	Put	Bond Future	77	0	0	0	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	7.50	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	7.30	Call	Bond Future	2337	2	2	2	0.00
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	7.20	Put	Bond Future	186	0	0	0	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	7.25	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	7.75	Call	Bond Future	1923	2	2	2	300.00
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	8.40	Put	Bond Future	153	0	0	0	900.00
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	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	8.95	Call	Bond Future	7528	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	9.05	Put	Bond Future	293	0	0	0	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	9.00	Put	Bond Future	319	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	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	8.80	Call	Bond Future	6869	7	7	7	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	8.70	Put	Bond Future	1140	1	1	1	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	8.75	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	8.70	Call	Bond Future	6440	6	6	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	8.80	Put	Bond Future	1513	2	2	2	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	8.75	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	8.20	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	8.90	Call	Bond Future	7684	7	8	7	0.00
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	8.40	Put	Bond Future	185	0	0	0	665.00
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	9.05	Call	Bond Future	8377	8	8	8	0.00
05/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7880	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	8.95	Put	Bond Future	409	0	0	0	0.00
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	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	8.95	Call	Bond Future	7842	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	9.05	Put	Bond Future	793	1	1	1	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	9.00	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	8.80	Call	Bond Future	7259	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	8.70	Put	Bond Future	1789	2	2	2	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	8.75	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	8.70	Call	Bond Future	5487	5	5	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	8.80	Put	Bond Future	363	1	0	1	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	8.75	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	8.95	Call	Bond Future	7751	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	9.05	Put	Bond Future	1017	1	1	1	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	9.00	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	9.05	Call	Bond Future	8723	8	9	8	0.00
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	8.95	Put	Bond Future	2044	2	2	2	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	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	9.20	Call	Bond Future	9949	9	10	9	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	9.30	Put	Bond Future	2169	2	2	2	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	9.25	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	131.05	Call	Bond Future	6584	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	130.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11			Bond Future	112.76	112.6963	112.7553	112.6963	529.00
05/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111505	111	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	110.45	Call	Bond Future	2686	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	110.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00



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	108.55	Call	Bond Future	3000	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	108.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11			Bond Future	8.11	89.5387	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	9.05	Call	Bond Future	7331	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	8.95	Put	Bond Future	0	0	0	0	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	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	1.05	Call	Bond Future	28834	29	29	29	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	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	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	0.95	Call	Bond Future	961	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	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
05/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
06/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	AL7T On 03-November-11			Index Future	415.02	413.2040	415.0240	413.2040	16.00
06/09/2011	AL7T On 02-February-12			Index Future	421.08	419.5010	421.0790	419.5010	0.00
06/09/2011	ALBI On 03-November-11			Index Future	380.97	379.1710	380.9700	379.1710	1,617.00
06/09/2011	ALBI On 02-February-12			Index Future	386.53	384.9490	386.5280	384.9490	0.00
06/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0007	0.0005	0.0007	22,388.00
06/09/2011	CAAE On 19-September-11			Can-Do Future	0.29	0.2678	0.2867	0.2678	21,898.00
06/09/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.1754	7.1844	7.1754	0.00
06/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	505	0	1	0	0.00
06/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	461	0	0	0	0.00
06/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	550	1	1	1	0.00
06/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	272	0	0	0	14,286.00
06/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	105	0	0	0	6,757.00
06/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	321	0	0	0	0.00
06/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	16	0	0	0	0.00
06/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	88	0	0	0	0.00
06/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	27	0	0	0	0.00
06/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	21	0	0	0	0.00
06/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
06/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
06/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	GOVI On 03-November-11			GOVI	381.15	379.5190	381.1450	379.5190	162.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	241450	23	24	23	0.00
06/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	241350	23	24	23	0.00
06/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	241550	23	24	23	0.00
06/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12			GOVI	386.71	385.3020	386.7060	385.3020	0.00
06/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	177060	16	18	16	0.00
06/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	176960	16	18	16	0.00
06/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	177160	16	18	16	0.00
06/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
06/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2011	IGOV On 03-November-11			Index Future	163.45	163.3870	163.4510	163.3870	83.00
06/09/2011	IGOV On 02-February-12			Index Future	165.84	165.8770	165.8360	165.8770	0.00
06/09/2011	ILBI On 02-February-12			Index Future	449.11	449.0960	449.1130	449.0960	88.00
06/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	16,389.00
06/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	94.5700	94.5700	1,000.00
06/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.24	94.7500	94.7600	94.7500	5,541.00
06/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.18	94.7900	94.8200	94.7900	0.00
06/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.14	94.8300	94.8600	94.8300	0.00
06/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.11	94.8500	94.8900	94.8500	1,340.00
06/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.14	94.8400	94.8600	94.8400	2,890.00
06/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.22	94.7600	94.7800	94.7600	44,760.00
06/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.34	94.6400	94.6600	94.6400	990.00
06/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.54	94.4300	94.4600	94.4300	790.00
06/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.78	94.1800	94.2200	94.1800	1,250.00
06/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	OTH1 On 03-November-11			Index Future	379.53	376.8220	379.5260	376.8220	0.00
06/09/2011	OTH1 On 02-February-12			Index Future	385.06	382.5640	385.0630	382.5640	0.00
06/09/2011	R157 On 03-November-11			Bond Future	6.34	126.0441	126.1213	126.0441	16,680.00
06/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7120	7	7	7	0.00
06/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7299	7	7	7	0.00
06/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6941	7	7	7	0.00
06/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1275	1	1	1	1,200.00
06/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4585	5	5	5	0.00
06/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2631	3	3	3	400.00
06/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2973	3	3	3	0.00
06/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	71	0	0	0	400.00
06/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	10	0	0	0	1,200.00
06/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	105	0	0	0	0.00
06/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	459	0	0	0	0.00
06/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 02-February-12			Bond Future	6.38	127.9668	127.9596	127.9668	0.00
06/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7399	7	7	7	0.00
06/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7562	8	8	8	0.00
06/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7236	7	7	7	0.00
06/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	792	1	1	1	130.00
06/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2917	3	3	3	0.00
06/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1717	2	2	2	0.00
06/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1098	1	1	1	130.00
06/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2166	2	2	2	0.00
06/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	521	1	1	1	130.00
06/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	0	0	0.00
06/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	0	0	0.00
06/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	0	0	0.00
06/09/2011	R157 On 03-May-12			Bond Future	6.40	123.0541	123.0776	123.0541	0.00
06/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6165	6	6	6	0.00
06/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6311	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	6019	6	6	6	0.00
06/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	162	0	0	0	0.00
06/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	139	0	0	0	0.00
06/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	151	0	0	0	0.00
06/09/2011	R157 On 02-August-12			Bond Future	6.40	124.8891	125.0230	124.8891	0.00
06/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5310	5	5	5	0.00
06/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5185	5	5	5	0.00
06/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5436	5	5	5	0.00
06/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	428	0	0	0	0.00
06/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	473	0	0	0	0.00
06/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	450	0	0	0	0.00
06/09/2011	R186 On 03-November-11			Bond Future	7.76	127.0531	128.0967	127.0531	21,443.00
06/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	11896	11	12	11	0.00
06/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	12330	11	12	11	0.00
06/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	11462	10	11	10	0.00
06/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	9727	9	10	9	5,600.00
06/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	4484	4	4	4	1,275.00
06/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	6369	6	6	6	425.00
06/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	8015	7	8	7	0.00
06/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	12763	12	13	12	0.00
06/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2619	2	3	2	250.00
06/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3805	3	4	3	0.00
06/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	5209	4	5	4	0.00
06/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	835	1	1	1	250.00
06/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1410	2	1	2	250.00
06/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	39	0	0	0	1,275.00
06/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2249	3	2	3	0.00
06/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	289	0	0	0	425.00
06/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	542	1	1	1	0.00
06/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1094	1	1	1	0.00
06/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	70	0	0	0	0.00
06/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	147	0	0	0	0.00
06/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	48	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	57	0	0	0	0.00
06/09/2011	R186 On 02-February-12			Bond Future	7.82	123.6988	124.6746	123.6988	2,501.00
06/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	11879	11	12	11	0.00
06/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	12261	11	12	11	0.00
06/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	11500	11	12	11	0.00
06/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	788	1	1	1	0.00
06/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	666	1	1	1	0.00
06/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	724	1	1	1	0.00
06/09/2011	R186 On 03-May-12			Bond Future	7.87	125.5281	126.5465	125.5281	0.00
06/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	12166	11	12	11	0.00
06/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	11824	11	12	11	0.00
06/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	12511	12	13	12	0.00
06/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1560	2	2	2	0.00
06/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1748	2	2	2	0.00
06/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1651	2	2	2	0.00
06/09/2011	R186 On 02-August-12			Bond Future	7.92	122.1086	123.2558	122.1086	0.00
06/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	10774	10	11	10	0.00
06/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	11086	10	11	10	0.00
06/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	10466	10	10	10	0.00
06/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3143	4	3	4	0.00
06/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	2872	3	3	3	0.00
06/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3004	3	3	3	0.00
06/09/2011	R189 On 03-November-11			Bond Future	214.28	214.0963	214.2761	214.0963	0.00
06/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2276	2	2	2	0.00
06/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2326	2	2	2	0.00
06/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2226	2	2	2	0.00
06/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11			Bond Future	245.77	245.7775	245.7732	245.7775	183.00
06/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7273	7	7	7	0.00
06/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7223	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7323	7	7	7	0.00
06/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11			Bond Future	6.01	110.9762	111.0173	110.9762	3,090.00
06/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5652	6	6	6	0.00
06/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5515	5	6	5	0.00
06/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5789	6	6	6	0.00
06/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 02-February-12			Bond Future	6.02	108.2578	108.2279	108.2578	0.00
06/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5844	6	6	6	0.00
06/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5718	6	6	6	0.00
06/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5970	6	6	6	0.00
06/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
06/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
06/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
06/09/2011	R201 On 03-May-12			Bond Future	6.01	109.8659	109.8584	109.8659	0.00
06/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4283	4	4	4	0.00
06/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4395	4	4	4	0.00
06/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4171	4	4	4	0.00
06/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	0	0	0.00
06/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	57	0	0	0	0.00
06/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	63	0	0	0	0.00
06/09/2011	R201 On 02-August-12			Bond Future	5.97	107.0935	107.1842	107.0935	0.00
06/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3551	3	4	3	0.00
06/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3454	3	3	3	0.00
06/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3649	4	4	4	0.00
06/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	135	0	0	0	0.00
06/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	157	0	0	0	0.00
06/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	145	0	0	0	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R202 On	03-November-11				Bond Future	185.97	185.9727	185.9695	185.9727	28,816.00
06/09/2011	R202 On	03-November-11	0.50	Call		Bond Future	185469	185	185	185	0.00
06/09/2011	R202 On	03-November-11	0.55	Call		Bond Future	185419	185	185	185	0.00
06/09/2011	R202 On	03-November-11	0.45	Call		Bond Future	185519	186	186	186	0.00
06/09/2011	R202 On	03-November-11	0.45	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	03-November-11	0.55	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	03-November-11	0.50	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	02-February-12				Bond Future	186.02	186.1422	186.0188	186.1422	0.00
06/09/2011	R202 On	02-February-12	177.00	Call		Bond Future	9019	9	9	9	0.00
06/09/2011	R202 On	02-February-12	177.05	Call		Bond Future	8969	9	9	9	0.00
06/09/2011	R202 On	02-February-12	176.95	Call		Bond Future	9069	9	9	9	0.00
06/09/2011	R202 On	02-February-12	176.95	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	02-February-12	177.05	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	02-February-12	177.00	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R203 On	03-November-11				Bond Future	7.10	106.4237	106.6479	106.4237	2,077.00
06/09/2011	R203 On	03-November-11	8.50	Call		Bond Future	6585	6	7	6	0.00
06/09/2011	R203 On	03-November-11	8.55	Call		Bond Future	6808	7	7	7	0.00
06/09/2011	R203 On	03-November-11	8.45	Call		Bond Future	6362	6	6	6	0.00
06/09/2011	R203 On	03-November-11	8.45	Put		Bond Future	12	0	0	0	0.00
06/09/2011	R203 On	03-November-11	8.55	Put		Bond Future	7	0	0	0	0.00
06/09/2011	R203 On	03-November-11	8.50	Put		Bond Future	9	0	0	0	0.00
06/09/2011	R203 On	02-February-12				Bond Future	7.17	108.0454	108.2046	108.0454	0.00
06/09/2011	R203 On	02-February-12	8.75	Call		Bond Future	7281	7	7	7	0.00
06/09/2011	R203 On	02-February-12	8.80	Call		Bond Future	7480	7	7	7	0.00
06/09/2011	R203 On	02-February-12	8.70	Call		Bond Future	7082	7	7	7	0.00
06/09/2011	R203 On	02-February-12	8.70	Put		Bond Future	187	0	0	0	0.00
06/09/2011	R203 On	02-February-12	8.80	Put		Bond Future	155	0	0	0	0.00
06/09/2011	R203 On	02-February-12	8.75	Put		Bond Future	171	0	0	0	0.00
06/09/2011	R203 On	03-May-12				Bond Future	7.23	105.4869	105.6710	105.4869	0.00
06/09/2011	R203 On	03-May-12	8.75	Call		Bond Future	7033	7	7	7	0.00
06/09/2011	R203 On	03-May-12	8.70	Call		Bond Future	6854	7	7	7	0.00
06/09/2011	R203 On	03-May-12	8.80	Call		Bond Future	7213	7	7	7	0.00
06/09/2011	R203 On	03-May-12	8.80	Put		Bond Future	426	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	482	1	0	1	0.00
06/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	453	0	0	0	0.00
06/09/2011	R203 On 02-August-12			Bond Future	7.27	107.0601	107.3398	107.0601	0.00
06/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	6159	6	6	6	0.00
06/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	6003	6	6	6	0.00
06/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6316	6	6	6	0.00
06/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	992	1	1	1	0.00
06/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1084	1	1	1	0.00
06/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1037	1	1	1	0.00
06/09/2011	R204 On 03-November-11			Bond Future	7.34	106.4325	106.6615	106.4325	2,785.00
06/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7540	7	8	7	0.00
06/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7288	7	7	7	0.00
06/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7792	8	8	8	0.00
06/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	9	0	0	0	0.00
06/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	14	0	0	0	0.00
06/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	11	0	0	0	0.00
06/09/2011	R204 On 02-February-12			Bond Future	7.41	104.0209	104.1832	104.0209	0.00
06/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8353	8	8	8	0.00
06/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	8125	8	8	8	0.00
06/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8582	8	9	8	0.00
06/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	146	0	0	0	0.00
06/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	177	0	0	0	0.00
06/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	160	0	0	0	0.00
06/09/2011	R204 On 03-May-12			Bond Future	7.47	105.5654	105.7537	105.5654	0.00
06/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	7106	7	7	7	0.00
06/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7313	7	7	7	0.00
06/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6906	7	7	7	0.00
06/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	708	1	1	1	0.00
06/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	631	1	1	1	0.00
06/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	666	1	1	1	0.00
06/09/2011	R204 On 02-August-12			Bond Future	7.52	103.1100	103.3931	103.1100	0.00
06/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6223	6	6	6	0.00
06/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6399	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	6049	6	6	6	0.00
06/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1485	2	1	2	0.00
06/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1358	1	1	1	0.00
06/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1420	2	1	2	0.00
06/09/2011	R206 On 03-November-11			Bond Future	5.84	105.7148	105.7086	105.7148	12,577.00
06/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3855	4	4	4	0.00
06/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3953	4	4	4	0.00
06/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3756	4	4	4	0.00
06/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 02-February-12			Bond Future	5.83	103.5626	103.4870	103.5626	0.00
06/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3906	4	4	4	0.00
06/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3993	4	4	4	0.00
06/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3819	4	4	4	0.00
06/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	5	0	0	0	0.00
06/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	0	0	0.00
06/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	4	0	0	0	0.00
06/09/2011	R206 On 03-May-12			Bond Future	5.79	105.0990	105.0473	105.0990	0.00
06/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2802	3	3	3	0.00
06/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2732	3	3	3	0.00
06/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2873	3	3	3	0.00
06/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	81	0	0	0	0.00
06/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	95	0	0	0	0.00
06/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	87	0	0	0	0.00
06/09/2011	R206 On 02-August-12			Bond Future	5.68	102.9015	102.9403	102.9015	0.00
06/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2313	2	2	2	0.00
06/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2255	2	2	2	0.00
06/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2370	2	2	2	0.00
06/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	159	0	0	0	0.00
06/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	179	0	0	0	0.00
06/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	170	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R207 On 03-November-11			Bond Future	7.51	100.2246	100.7132	100.2246	8,599.00
06/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	7113	7	7	7	0.00
06/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	7379	7	7	7	0.00
06/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6847	6	7	6	0.00
06/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2841	2	3	2	2,000.00
06/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3999	4	4	4	0.00
06/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	5006	5	5	5	0.00
06/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	855	1	1	1	900.00
06/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	2224	2	2	2	300.00
06/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	3061	3	3	3	0.00
06/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	5265	5	5	5	0.00
06/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	111	0	0	0	900.00
06/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	463	1	0	1	300.00
06/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	791	1	1	1	0.00
06/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	131	0	0	0	2,000.00
06/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2108	2	2	2	0.00
06/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	254	0	0	0	2,000.00
06/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	36	0	0	0	0.00
06/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	533	1	1	1	0.00
06/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	24	0	0	0	0.00
06/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	29	0	0	0	0.00
06/09/2011	R207 On 02-February-12			Bond Future	7.57	98.1150	98.5441	98.1150	0.00
06/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	8145	8	8	8	0.00
06/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7908	8	8	8	0.00
06/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	8383	8	8	8	0.00
06/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	251	0	0	0	0.00
06/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	299	0	0	0	0.00
06/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	274	0	0	0	0.00
06/09/2011	R207 On 03-May-12			Bond Future	7.64	99.5675	100.0299	99.5675	0.00
06/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	7024	7	7	7	0.00
06/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	7231	7	7	7	0.00
06/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6814	6	7	6	0.00
06/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1031	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
06/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	925	1	1	1	0.00
06/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	979	1	1	1	0.00
06/09/2011	R207 On 02-August-12			Bond Future	7.69	97.4129	97.9663	97.4129	0.00
06/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	7030	7	7	7	0.00
06/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	7222	7	7	7	0.00
06/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6840	6	7	6	0.00
06/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1498	2	1	2	0.00
06/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1370	2	1	2	0.00
06/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1432	2	1	2	0.00
06/09/2011	R208 On 03-November-11			Bond Future	7.55	94.8641	95.4206	94.8641	7,121.00
06/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	7382	7	7	7	0.00
06/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7665	7	8	7	0.00
06/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	7100	7	7	7	0.00
06/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	3087	3	3	3	1,995.00
06/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	4338	4	4	4	665.00
06/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	5419	5	5	5	0.00
06/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	8230	8	8	8	0.00
06/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	21	0	0	0	1,995.00
06/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	132	0	0	0	665.00
06/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	254	0	0	0	0.00
06/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	44	0	0	0	0.00
06/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	538	1	1	1	0.00
06/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	30	0	0	0	0.00
06/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	36	0	0	0	0.00
06/09/2011	R208 On 02-February-12			Bond Future	7.61	96.3102	96.8105	96.3102	0.00
06/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8573	8	9	8	0.00
06/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8825	8	9	8	0.00
06/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	8321	8	8	8	0.00
06/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	349	0	0	0	0.00
06/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	295	0	0	0	0.00
06/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	321	0	0	0	0.00
06/09/2011	R208 On 03-May-12			Bond Future	7.66	94.3414	94.8728	94.3414	0.00
06/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8506	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
06/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	8275	8	8	8	0.00
06/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8738	8	9	8	0.00
06/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	703	1	1	1	0.00
06/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	790	1	1	1	0.00
06/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	746	1	1	1	0.00
06/09/2011	R208 On 02-August-12			Bond Future	7.71	95.7489	96.3754	95.7489	0.00
06/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7515	7	8	7	0.00
06/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	7308	7	7	7	0.00
06/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7724	7	8	7	0.00
06/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1479	2	1	2	0.00
06/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1615	2	2	2	0.00
06/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1546	2	2	2	0.00
06/09/2011	R209 On 03-November-11			Bond Future	7.98	81.0192	82.1635	81.0192	1,383.00
06/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	6815	6	7	6	0.00
06/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	6461	5	6	5	0.00
06/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	7172	6	7	6	0.00
06/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	232	0	0	0	0.00
06/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	319	0	0	0	0.00
06/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	272	0	0	0	0.00
06/09/2011	R209 On 02-February-12			Bond Future	8.03	82.2469	83.3618	82.2469	0.00
06/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8949	8	9	8	0.00
06/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	8639	8	9	8	0.00
06/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	9262	8	9	8	0.00
06/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	817	1	1	1	0.00
06/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	958	1	1	1	0.00
06/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	885	1	1	1	0.00
06/09/2011	R209 On 03-May-12			Bond Future	8.07	80.3257	81.4735	80.3257	0.00
06/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	9313	8	9	8	0.00
06/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	9600	9	10	9	0.00
06/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	9029	8	9	8	0.00
06/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	1749	2	2	2	0.00
06/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1557	2	2	2	0.00
06/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1650	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
06/09/2011	R209 On 02-August-12			Bond Future	8.11	81.5222	82.7550	81.5222	0.00
06/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	11150	10	11	10	0.00
06/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	11425	10	11	10	0.00
06/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	10875	10	11	10	0.00
06/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2065	2	2	2	0.00
06/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1884	2	2	2	0.00
06/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	1973	2	2	2	0.00
06/09/2011	R210 On 03-November-11			Bond Future	137.63	137.6340	137.6317	137.6340	600.00
06/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6632	7	7	7	0.00
06/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6682	7	7	7	0.00
06/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6582	7	7	7	0.00
06/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 03-November-11			Bond Future	112.92	112.7553	112.9213	112.7553	529.00
06/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111671	112	112	112	0.00
06/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111621	111	112	111	0.00
06/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111721	112	112	112	0.00
06/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12			Bond Future	113.23	113.1357	113.2311	113.1357	0.00
06/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2731	3	3	3	0.00
06/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2681	3	3	3	0.00
06/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2781	3	3	3	0.00
06/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11			Bond Future	111.52	111.3218	111.5207	111.3218	2,667.00
06/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109021	109	109	109	0.00
06/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108971	109	109	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109071	109	109	109	0.00
06/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12			Bond Future	111.68	111.5498	111.6794	111.5498	0.00
06/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3179	3	3	3	0.00
06/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3229	3	3	3	0.00
06/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3129	3	3	3	0.00
06/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-November-11			Bond Future	8.01	90.5798	91.4492	90.5798	0.00
06/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	6306	5	6	5	0.00
06/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	6709	6	7	6	0.00
06/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5899	5	6	5	0.00
06/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12			Bond Future	8.07	91.9582	92.7812	91.9582	0.00
06/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	7766	7	8	7	0.00
06/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	8154	7	8	7	0.00
06/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	7376	7	7	7	0.00
06/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12			Bond Future	8.12	89.7880	90.6362	89.7880	0.00
06/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	9215	8	9	8	0.00
06/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	9589	9	10	9	0.00
06/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	8840	8	9	8	0.00
06/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12			Bond Future	8.16	91.1269	92.0690	91.1269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	8817	8	9	8	0.00
06/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	9189	8	9	8	0.00
06/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	8443	8	8	8	0.00
06/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
06/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
06/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
06/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
06/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
06/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
06/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
06/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
06/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
06/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
06/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
06/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
06/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
07/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	AL7T On 03-November-11			Index Future	410.60	415.0240	410.6000	415.0240	16.00
07/09/2011	AL7T On 02-February-12			Index Future	416.51	421.0790	416.5130	421.0790	0.00
07/09/2011	ALBI On 03-November-11			Index Future	377.14	380.9700	377.1380	380.9700	1,617.00
07/09/2011	ALBI On 02-February-12			Index Future	382.57	386.5280	382.5690	386.5280	0.00
07/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0005	0.0003	0.0005	22,388.00
07/09/2011	CAAE On 19-September-11			Can-Do Future	0.30	0.2867	0.3021	0.2867	21,898.00
07/09/2011	CAAG On 24-October-11			Can-Do Future	7.20	7.1844	7.2008	7.1844	0.00
07/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	518	1	1	1	0.00
07/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	474	0	0	0	0.00
07/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	564	1	1	1	0.00
07/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	282	0	0	0	14,286.00
07/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	111	0	0	0	6,757.00
07/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	310	0	0	0	0.00
07/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	13	0	0	0	0.00
07/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	81	0	0	0	0.00
07/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	23	0	0	0	0.00
07/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	17	0	0	0	0.00
07/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
07/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
07/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	GOVI On 03-November-11			GOVI	377.48	381.1450	377.4790	381.1450	162.00
07/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	204790	24	20	24	0.00
07/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	204690	24	20	24	0.00
07/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	204890	24	20	24	0.00
07/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12			GOVI	382.92	386.7060	382.9150	386.7060	0.00
07/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	139150	18	14	18	0.00
07/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	139050	18	14	18	0.00
07/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	139250	18	14	18	0.00
07/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
07/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2011	IGOV On 03-November-11			Index Future	163.40	163.4510	163.4010	163.4510	83.00
07/09/2011	IGOV On 02-February-12			Index Future	165.75	165.8360	165.7540	165.8360	0.00
07/09/2011	ILBI On 02-February-12			Index Future	449.17	449.1130	449.1660	449.1130	88.00
07/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	16,389.00
07/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	94.5700	94.5700	1,000.00
07/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.39	94.6300	94.6100	94.6300	1,000.00
07/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.31	94.7600	94.6900	94.7600	5,541.00
07/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.26	94.8200	94.7400	94.8200	0.00
07/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.23	94.8600	94.7700	94.8600	0.00
07/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.21	94.8900	94.7900	94.8900	1,340.00
07/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.23	94.8600	94.7700	94.8600	2,890.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.35	94.7800	94.6500	94.7800	44,760.00
07/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.48	94.6600	94.5200	94.6600	990.00
07/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.69	94.4600	94.3100	94.4600	790.00
07/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.92	94.2200	94.0800	94.2200	1,250.00
07/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	OTH1 On 03-November-11			Index Future	374.84	379.5260	374.8360	379.5260	0.00
07/09/2011	OTH1 On 02-February-12			Index Future	380.23	385.0630	380.2340	385.0630	0.00
07/09/2011	R157 On 03-November-11			Bond Future	6.49	126.1213	125.5240	126.1213	16,680.00
07/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6523	7	7	7	0.00
07/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	6702	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
07/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6344	7	6	7	0.00
07/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	907	1	1	1	1,200.00
07/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2110	3	2	3	400.00
07/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2432	3	2	3	0.00
07/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	3998	5	4	5	0.00
07/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	20	0	0	0	1,200.00
07/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	128	0	0	0	400.00
07/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	181	0	0	0	0.00
07/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
07/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	688	0	1	0	0.00
07/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R157 On 02-February-12			Bond Future	6.55	127.9596	127.3299	127.9596	0.00
07/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	6786	7	7	7	0.00
07/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	6947	8	7	8	0.00
07/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	6624	7	7	7	0.00
07/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1372	2	1	2	0.00
07/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	589	1	1	1	130.00
07/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2454	3	2	3	0.00
07/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	688	1	1	1	130.00
07/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1383	1	1	1	130.00
07/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2593	2	3	2	0.00
07/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	54	0	0	0	0.00
07/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	43	0	0	0	0.00
07/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	49	0	0	0	0.00
07/09/2011	R157 On 03-May-12			Bond Future	6.59	123.0776	122.4344	123.0776	0.00
07/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	5576	6	6	6	0.00
07/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5719	6	6	6	0.00
07/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5434	6	5	6	0.00
07/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	221	0	0	0	0.00
07/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	191	0	0	0	0.00
07/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	205	0	0	0	0.00
07/09/2011	R157 On 02-August-12			Bond Future	6.61	125.0230	124.3804	125.0230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4780	5	5	5	0.00
07/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4660	5	5	5	0.00
07/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4901	5	5	5	0.00
07/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	536	0	1	0	0.00
07/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	590	0	1	0	0.00
07/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	562	0	1	0	0.00
07/09/2011	R186 On 03-November-11			Bond Future	7.93	128.0967	126.4149	128.0967	21,439.00
07/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	10265	12	10	12	0.00
07/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	10691	12	11	12	0.00
07/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	9840	11	10	11	0.00
07/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	8156	10	8	10	5,600.00
07/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3334	4	3	4	1,275.00
07/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	5005	6	5	6	425.00
07/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	6527	8	7	8	0.00
07/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	11117	13	11	13	0.00
07/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	3966	5	4	5	0.00
07/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1794	3	2	3	250.00
07/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	2758	4	3	4	0.00
07/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2044	1	2	1	250.00
07/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1274	1	1	1	250.00
07/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	75	0	0	0	1,275.00
07/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3106	2	3	2	0.00
07/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	483	0	0	0	425.00
07/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	860	1	1	1	0.00
07/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1625	1	2	1	0.00
07/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	130	0	0	0	0.00
07/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	257	0	0	0	0.00
07/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	90	0	0	0	0.00
07/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	108	0	0	0	0.00
07/09/2011	R186 On 02-February-12			Bond Future	7.99	124.6746	122.9420	124.6746	2,501.00
07/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	10393	12	10	12	0.00
07/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	10031	12	10	12	0.00
07/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	10759	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	897	1	1	1	0.00
07/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1051	1	1	1	0.00
07/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	971	1	1	1	0.00
07/09/2011	R186 On 03-May-12			Bond Future	8.05	126.5465	124.7941	126.5465	0.00
07/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	10788	12	11	12	0.00
07/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	10463	12	10	12	0.00
07/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	11116	13	11	13	0.00
07/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1918	2	2	2	0.00
07/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2139	2	2	2	0.00
07/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2026	2	2	2	0.00
07/09/2011	R186 On 02-August-12			Bond Future	8.10	123.2558	121.4833	123.2558	0.00
07/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9531	11	10	11	0.00
07/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	9825	11	10	11	0.00
07/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9242	10	9	10	0.00
07/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3691	3	4	3	0.00
07/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3383	3	3	3	0.00
07/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3533	3	4	3	0.00
07/09/2011	R189 On 03-November-11			Bond Future	214.21	214.2761	214.2146	214.2761	0.00
07/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2215	2	2	2	0.00
07/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2265	2	2	2	0.00
07/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2165	2	2	2	0.00
07/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R197 On 03-November-11			Bond Future	245.74	245.7732	245.7409	245.7732	183.00
07/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7241	7	7	7	0.00
07/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7191	7	7	7	0.00
07/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7291	7	7	7	0.00
07/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R201 On 03-November-11			Bond Future	6.17	111.0173	110.5544	111.0173	3,090.00
07/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5189	6	5	6	0.00
07/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5326	6	5	6	0.00
07/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5052	6	5	6	0.00
07/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 02-February-12			Bond Future	6.20	108.2279	107.7380	108.2279	0.00
07/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5356	6	5	6	0.00
07/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5482	6	5	6	0.00
07/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5230	6	5	6	0.00
07/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	4	0	0	0	0.00
07/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	0	0	0.00
07/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	3	0	0	0	0.00
07/09/2011	R201 On 03-May-12			Bond Future	6.21	109.8584	109.3569	109.8584	0.00
07/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3814	4	4	4	0.00
07/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	3923	4	4	4	0.00
07/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3705	4	4	4	0.00
07/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	105	0	0	0	0.00
07/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	87	0	0	0	0.00
07/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	96	0	0	0	0.00
07/09/2011	R201 On 02-August-12			Bond Future	6.19	107.1842	106.6848	107.1842	0.00
07/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3113	4	3	4	0.00
07/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3019	3	3	3	0.00
07/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3207	4	3	4	0.00
07/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	192	0	0	0	0.00
07/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	222	0	0	0	0.00
07/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	207	0	0	0	0.00
07/09/2011	R202 On 03-November-11			Bond Future	185.95	185.9695	185.9452	185.9695	28,816.00
07/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185445	185	185	185	0.00
07/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185395	185	185	185	0.00
07/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185495	186	185	186	0.00
07/09/2011	R202 On 03-November-11	0.45	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
07/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12			Bond Future	185.96	186.0188	185.9594	186.0188	0.00
07/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8959	9	9	9	0.00
07/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8909	9	9	9	0.00
07/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9009	9	9	9	0.00
07/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R203 On 03-November-11			Bond Future	7.27	106.6479	105.8272	106.6479	2,068.00
07/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	5775	7	6	7	0.00
07/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5554	6	6	6	0.00
07/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	5996	7	6	7	0.00
07/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	16	0	0	0	0.00
07/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	24	0	0	0	0.00
07/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	20	0	0	0	0.00
07/09/2011	R203 On 02-February-12			Bond Future	7.35	108.2046	107.3514	108.2046	0.00
07/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6497	7	6	7	0.00
07/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6304	7	6	7	0.00
07/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	6692	7	7	7	0.00
07/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	221	0	0	0	0.00
07/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	262	0	0	0	0.00
07/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	240	0	0	0	0.00
07/09/2011	R203 On 03-May-12			Bond Future	7.42	105.6710	104.7988	105.6710	0.00
07/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6290	7	6	7	0.00
07/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6119	7	6	7	0.00
07/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6464	7	6	7	0.00
07/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	549	0	1	0	0.00
07/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	619	0	1	0	0.00
07/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	582	0	1	0	0.00
07/09/2011	R203 On 02-August-12			Bond Future	7.48	107.3398	106.4653	107.3398	0.00
07/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5499	6	5	6	0.00
07/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5350	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	5648	6	6	6	0.00
07/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1198	1	1	1	0.00
07/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1305	1	1	1	0.00
07/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1252	1	1	1	0.00
07/09/2011	R204 On 03-November-11			Bond Future	7.50	106.6615	105.7550	106.6615	2,778.00
07/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6645	8	7	8	0.00
07/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	6895	8	7	8	0.00
07/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6395	7	6	7	0.00
07/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	28	0	0	0	0.00
07/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	19	0	0	0	0.00
07/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	23	0	0	0	0.00
07/09/2011	R204 On 02-February-12			Bond Future	7.58	104.1832	103.2465	104.1832	0.00
07/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7483	8	7	8	0.00
07/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	7707	9	8	9	0.00
07/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7261	8	7	8	0.00
07/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	249	0	0	0	0.00
07/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	207	0	0	0	0.00
07/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	227	0	0	0	0.00
07/09/2011	R204 On 03-May-12			Bond Future	7.65	105.7537	104.7956	105.7537	0.00
07/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6322	7	6	7	0.00
07/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6521	7	7	7	0.00
07/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6131	7	6	7	0.00
07/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	891	1	1	1	0.00
07/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	797	1	1	1	0.00
07/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	840	1	1	1	0.00
07/09/2011	R204 On 02-August-12			Bond Future	7.71	103.3931	102.4315	103.3931	0.00
07/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	5531	6	6	6	0.00
07/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	5698	6	6	6	0.00
07/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5366	6	5	6	0.00
07/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1764	1	2	1	0.00
07/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1618	1	2	1	0.00
07/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1690	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
07/09/2011	R206 On 03-November-11			Bond Future	6.00	105.7086	105.3907	105.7086	12,577.00
07/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3537	4	4	4	0.00
07/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3438	4	3	4	0.00
07/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3635	4	4	4	0.00
07/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 02-February-12			Bond Future	6.02	103.4870	103.1450	103.4870	0.00
07/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3567	4	4	4	0.00
07/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3480	4	3	4	0.00
07/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3653	4	4	4	0.00
07/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	0	0	0.00
07/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	8	0	0	0	0.00
07/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	7	0	0	0	0.00
07/09/2011	R206 On 03-May-12			Bond Future	6.01	105.0473	104.6942	105.0473	0.00
07/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2485	3	2	3	0.00
07/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2417	3	2	3	0.00
07/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2554	3	3	3	0.00
07/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	115	0	0	0	0.00
07/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	134	0	0	0	0.00
07/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	124	0	0	0	0.00
07/09/2011	R206 On 02-August-12			Bond Future	5.93	102.9403	102.5932	102.9403	0.00
07/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2024	2	2	2	0.00
07/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1970	2	2	2	0.00
07/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2079	2	2	2	0.00
07/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	216	0	0	0	0.00
07/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	241	0	0	0	0.00
07/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	228	0	0	0	0.00
07/09/2011	R207 On 03-November-11			Bond Future	7.69	100.7132	99.6625	100.7132	8,599.00
07/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6091	7	6	7	0.00
07/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6353	7	6	7	0.00
07/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5831	7	6	7	0.00
07/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2093	3	2	3	2,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3123	4	3	4	0.00
07/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4058	5	4	5	0.00
07/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	518	1	1	1	900.00
07/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2284	3	2	3	0.00
07/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4303	5	4	5	0.00
07/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1572	2	2	2	300.00
07/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	737	0	1	0	300.00
07/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	199	0	0	0	900.00
07/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1190	1	1	1	0.00
07/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	234	0	0	0	2,000.00
07/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2822	2	3	2	0.00
07/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	429	0	0	0	2,000.00
07/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	70	0	0	0	0.00
07/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	836	1	1	1	0.00
07/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	48	0	0	0	0.00
07/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	58	0	0	0	0.00
07/09/2011	R207 On 02-February-12			Bond Future	7.76	98.5441	97.4585	98.5441	0.00
07/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7171	8	7	8	0.00
07/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7401	8	7	8	0.00
07/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	6943	8	7	8	0.00
07/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	420	0	0	0	0.00
07/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	354	0	0	0	0.00
07/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	386	0	0	0	0.00
07/09/2011	R207 On 03-May-12			Bond Future	7.84	100.0299	98.9235	100.0299	0.00
07/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6165	7	6	7	0.00
07/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6361	7	6	7	0.00
07/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	5965	7	6	7	0.00
07/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1288	1	1	1	0.00
07/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1162	1	1	1	0.00
07/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1226	1	1	1	0.00
07/09/2011	R207 On 02-August-12			Bond Future	7.90	97.9663	96.8525	97.9663	0.00
07/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6212	7	6	7	0.00
07/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6394	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6032	7	6	7	0.00
07/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1804	1	2	1	0.00
07/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1655	1	2	1	0.00
07/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1728	1	2	1	0.00
07/09/2011	R208 On 03-November-11			Bond Future	7.72	95.4206	94.2991	95.4206	7,108.00
07/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6296	7	6	7	0.00
07/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6573	8	7	8	0.00
07/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6020	7	6	7	0.00
07/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2277	3	2	3	1,995.00
07/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7129	8	7	8	0.00
07/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3394	4	3	4	665.00
07/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4402	5	4	5	0.00
07/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	236	0	0	0	665.00
07/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	41	0	0	0	1,995.00
07/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	432	0	0	0	0.00
07/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	86	0	0	0	0.00
07/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	849	1	1	1	0.00
07/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	60	0	0	0	0.00
07/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	72	0	0	0	0.00
07/09/2011	R208 On 02-February-12			Bond Future	7.79	96.8105	95.6586	96.8105	0.00
07/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7546	9	8	9	0.00
07/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7303	8	7	8	0.00
07/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	7790	9	8	9	0.00
07/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	411	0	0	0	0.00
07/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	483	0	0	0	0.00
07/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	446	0	0	0	0.00
07/09/2011	R208 On 03-May-12			Bond Future	7.86	94.8728	93.6989	94.8728	0.00
07/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7535	9	8	9	0.00
07/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7314	8	7	8	0.00
07/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7758	9	8	9	0.00
07/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	897	1	1	1	0.00
07/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1003	1	1	1	0.00
07/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	949	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
07/09/2011	R208 On 02-August-12			Bond Future	7.91	96.3754	95.1866	96.3754	0.00
07/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	6641	8	7	8	0.00
07/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6445	7	6	7	0.00
07/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	6839	8	7	8	0.00
07/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1783	1	2	1	0.00
07/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1941	2	2	2	0.00
07/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1861	2	2	2	0.00
07/09/2011	R209 On 03-November-11			Bond Future	8.15	82.1635	80.6906	82.1635	1,383.00
07/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5520	7	6	7	0.00
07/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	5854	7	6	7	0.00
07/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5190	6	5	6	0.00
07/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	521	0	1	0	0.00
07/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	387	0	0	0	0.00
07/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	450	0	0	0	0.00
07/09/2011	R209 On 02-February-12			Bond Future	8.20	83.3618	81.8514	83.3618	0.00
07/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	7716	9	8	9	0.00
07/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8012	9	8	9	0.00
07/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7424	9	7	9	0.00
07/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1254	1	1	1	0.00
07/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1078	1	1	1	0.00
07/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1162	1	1	1	0.00
07/09/2011	R209 On 03-May-12			Bond Future	8.25	81.4735	79.9430	81.4735	0.00
07/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8150	9	8	9	0.00
07/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8421	10	8	10	0.00
07/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	7883	9	8	9	0.00
07/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2133	2	2	2	0.00
07/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1908	2	2	2	0.00
07/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	2017	2	2	2	0.00
07/09/2011	R209 On 02-August-12			Bond Future	8.29	82.7550	81.2121	82.7550	0.00
07/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	9966	11	10	11	0.00
07/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10229	11	10	11	0.00
07/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9706	11	10	11	0.00
07/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2439	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2231	2	2	2	0.00
07/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2332	2	2	2	0.00
07/09/2011	R210 On 03-November-11			Bond Future	137.61	137.6317	137.6137	137.6317	600.00
07/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6614	7	7	7	0.00
07/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6664	7	7	7	0.00
07/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6564	7	7	7	0.00
07/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11			Bond Future	113.07	112.9213	113.0692	112.9213	529.00
07/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111819	112	112	112	0.00
07/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111769	112	112	112	0.00
07/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111869	112	112	112	0.00
07/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12			Bond Future	113.36	113.2311	113.3598	113.2311	0.00
07/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2860	3	3	3	0.00
07/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2810	3	3	3	0.00
07/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2910	3	3	3	0.00
07/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11			Bond Future	111.71	111.5207	111.7069	111.5207	2,667.00
07/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109207	109	109	109	0.00
07/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109157	109	109	109	0.00
07/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109257	109	109	109	0.00
07/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12			Bond Future	111.85	111.6794	111.8473	111.6794	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3347	3	3	3	0.00
07/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3397	3	3	3	0.00
07/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3297	3	3	3	0.00
07/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-November-11			Bond Future	8.19	91.4492	89.8984	91.4492	0.00
07/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	4755	6	5	6	0.00
07/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5159	7	5	7	0.00
07/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	4348	6	4	6	0.00
07/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	1	0	0	0	0.00
07/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12			Bond Future	8.25	92.7812	91.1896	92.7812	0.00
07/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6175	8	6	8	0.00
07/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	5784	7	6	7	0.00
07/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	6563	8	7	8	0.00
07/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12			Bond Future	8.30	90.6362	89.0201	90.6362	0.00
07/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	7599	9	8	9	0.00
07/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	7972	10	8	10	0.00
07/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7224	9	7	9	0.00
07/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-August-12			Bond Future	8.35	92.0690	90.4363	92.0690	0.00
07/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7184	9	7	9	0.00
07/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	7556	9	8	9	0.00
07/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	6810	8	7	8	0.00
07/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
07/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
07/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
07/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
07/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
07/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
07/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
07/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
07/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
07/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
07/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
07/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
07/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
08/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	AL7T On 03-November-11			Index Future	414.39	410.6000	414.3920	410.6000	16.00
08/09/2011	AL7T On 02-February-12			Index Future	420.36	416.5130	420.3580	416.5130	0.00
08/09/2011	ALBI On 03-November-11			Index Future	380.34	377.1380	380.3430	377.1380	1,617.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	ALBI On 02-February-12			Index Future	385.82	382.5690	385.8190	382.5690	0.00
08/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0003	0.0002	0.0003	22,388.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	CAAE On 19-September-11			Can-Do Future	0.30	0.3021	0.3037	0.3021	21,898.00
08/09/2011	CAAG On 24-October-11			Can-Do Future	7.20	7.2008	7.1989	7.2008	0.00
08/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	517	1	1	1	0.00
08/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	472	0	0	0	0.00
08/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	563	1	1	1	0.00
08/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	281	0	0	0	14,286.00
08/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	109	0	0	0	6,757.00
08/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	310	0	0	0	0.00
08/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	14	0	0	0	0.00
08/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	82	0	0	0	0.00
08/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	23	0	0	0	0.00
08/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	18	0	0	0	0.00
08/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
08/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
08/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2011	GOVI On 03-November-11			GOVI	380.55	377.4790	380.5520	377.4790	162.00
08/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	235520	20	24	20	0.00
08/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	235420	20	24	20	0.00
08/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	235620	20	24	20	0.00
08/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 02-February-12			GOVI	386.03	382.9150	386.0310	382.9150	0.00
08/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	170310	14	17	14	0.00
08/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	170210	14	17	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	170410	14	17	14	0.00
08/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
08/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
08/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2011	IGOV On 03-November-11			Index Future	163.64	163.4010	163.6350	163.4010	83.00
08/09/2011	IGOV On 02-February-12			Index Future	165.99	165.7540	165.9920	165.7540	0.00
08/09/2011	ILBI On 02-February-12			Index Future	449.18	449.1660	449.1840	449.1660	88.00
08/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	16,389.00
08/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.42	94.5700	94.5800	94.5700	1,000.00
08/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.35	94.6100	94.6500	94.6100	1,000.00
08/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.26	94.6900	94.7400	94.6900	5,541.00
08/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.22	94.7400	94.7800	94.7400	0.00
08/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.18	94.7700	94.8200	94.7700	0.00
08/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.13	94.7900	94.8700	94.7900	1,340.00
08/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.14	94.7700	94.8600	94.7700	2,890.00
08/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.21	94.6500	94.7900	94.6500	44,760.00
08/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.34	94.5200	94.6600	94.5200	990.00
08/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.56	94.3100	94.4400	94.3100	790.00
08/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.77	94.0800	94.2300	94.0800	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/09/2011	OTH1 On 03-November-11			Index Future	378.73	374.8360	378.7260	374.8360	0.00
08/09/2011	OTH1 On 02-February-12			Index Future	384.18	380.2340	384.1790	380.2340	0.00
08/09/2011	R157 On 03-November-11			Bond Future	6.35	125.5240	126.0904	125.5240	16,680.00
08/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7089	7	7	7	0.00
08/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7268	7	7	7	0.00
08/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6910	6	7	6	0.00
08/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1241	1	1	1	1,200.00
08/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4553	4	5	4	0.00
08/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2597	2	3	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2940	2	3	2	0.00
08/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	69	0	0	0	400.00
08/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	9	0	0	0	1,200.00
08/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	102	0	0	0	0.00
08/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	456	1	0	1	0.00
08/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R157 On 02-February-12			Bond Future	6.39	127.3299	127.9091	127.3299	0.00
08/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7348	7	7	7	0.00
08/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7511	7	8	7	0.00
08/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7185	7	7	7	0.00
08/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	766	1	1	1	130.00
08/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2871	2	3	2	0.00
08/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1679	1	2	1	0.00
08/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1111	1	1	1	130.00
08/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2191	3	2	3	0.00
08/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	525	1	1	1	130.00
08/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	0	0	0.00
08/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	0	0	0.00
08/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	0	0	0.00
08/09/2011	R157 On 03-May-12			Bond Future	6.42	122.4344	123.0171	122.4344	0.00
08/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6106	6	6	6	0.00
08/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5960	5	6	5	0.00
08/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6253	6	6	6	0.00
08/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	142	0	0	0	0.00
08/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	164	0	0	0	0.00
08/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	152	0	0	0	0.00
08/09/2011	R157 On 02-August-12			Bond Future	6.41	124.3804	124.9732	124.3804	0.00
08/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5264	5	5	5	0.00
08/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5140	5	5	5	0.00
08/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5390	5	5	5	0.00
08/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	432	1	0	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
08/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	477	1	0	1	0.00
08/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	454	1	0	1	0.00
08/09/2011	R186 On 03-November-11			Bond Future	7.80	126.4149	127.7167	126.4149	21,317.00
08/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	11519	10	12	10	0.00
08/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	11952	11	12	11	0.00
08/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	11086	10	11	10	0.00
08/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	9356	8	9	8	0.00
08/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	4177	3	4	3	1,275.00
08/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	6026	5	6	5	425.00
08/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	7654	7	8	7	0.00
08/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	12385	11	12	11	0.00
08/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2378	2	2	2	250.00
08/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3518	3	4	3	0.00
08/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	4885	4	5	4	0.00
08/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	891	1	1	1	250.00
08/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1503	2	2	2	250.00
08/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	41	0	0	0	1,275.00
08/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2388	3	2	3	0.00
08/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	308	0	0	0	425.00
08/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	579	1	1	1	0.00
08/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1167	2	1	2	0.00
08/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	74	0	0	0	0.00
08/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	156	0	0	0	0.00
08/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	50	0	0	0	0.00
08/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	60	0	0	0	0.00
08/09/2011	R186 On 02-February-12			Bond Future	7.86	122.9420	124.2709	122.9420	2,501.00
08/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	11513	10	12	10	0.00
08/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	11892	11	12	11	0.00
08/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	11137	10	11	10	0.00
08/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	3546	0	4	0	6,000.00
08/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	671	0	1	0	6,000.00
08/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	12612	0	13	0	0.00
08/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	828	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
08/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	4661	0	5	0	0.00
08/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	701	1	1	1	0.00
08/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	762	1	1	1	0.00
08/09/2011	R186 On 03-May-12			Bond Future	7.92	124.7941	126.1298	124.7941	0.00
08/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	11818	11	12	11	0.00
08/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	12159	11	12	11	0.00
08/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	11480	10	11	10	0.00
08/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1820	2	2	2	0.00
08/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1625	2	2	2	0.00
08/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1720	2	2	2	0.00
08/09/2011	R186 On 02-August-12			Bond Future	7.96	121.4833	122.8457	121.4833	0.00
08/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	10466	10	10	10	0.00
08/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	10774	10	11	10	0.00
08/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	10162	9	10	9	0.00
08/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3249	4	3	4	0.00
08/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	2970	3	3	3	0.00
08/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3106	4	3	4	0.00
08/09/2011	R189 On 03-November-11			Bond Future	214.54	214.2146	214.5360	214.2146	0.00
08/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2536	2	3	2	0.00
08/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2586	2	3	2	0.00
08/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2486	2	2	2	0.00
08/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R197 On 03-November-11			Bond Future	246.44	245.7409	246.4429	245.7409	183.00
08/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7943	7	8	7	0.00
08/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7893	7	8	7	0.00
08/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7993	7	8	7	0.00
08/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R201 On 03-November-11			Bond Future	6.01	110.5544	111.0203	110.5544	3,090.00
08/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5655	5	6	5	0.00
08/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5517	5	6	5	0.00
08/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5792	5	6	5	0.00
08/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R201 On 02-February-12			Bond Future	6.03	107.7380	108.2116	107.7380	0.00
08/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5828	5	6	5	0.00
08/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5702	5	6	5	0.00
08/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5954	5	6	5	0.00
08/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
08/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
08/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
08/09/2011	R201 On 03-May-12			Bond Future	6.02	109.3569	109.8360	109.3569	0.00
08/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4261	4	4	4	0.00
08/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4149	4	4	4	0.00
08/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4372	4	4	4	0.00
08/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	56	0	0	0	0.00
08/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	0	0	0.00
08/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	64	0	0	0	0.00
08/09/2011	R201 On 02-August-12			Bond Future	5.97	106.6848	107.1706	106.6848	0.00
08/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3538	3	4	3	0.00
08/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3440	3	3	3	0.00
08/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3636	3	4	3	0.00
08/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	135	0	0	0	0.00
08/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	157	0	0	0	0.00
08/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	146	0	0	0	0.00
08/09/2011	R202 On 03-November-11			Bond Future	185.95	185.9452	185.9541	185.9452	28,816.00
08/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185454	185	185	185	0.00
08/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185404	185	185	185	0.00
08/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185504	185	186	185	0.00
08/09/2011	R202 On 03-November-11	0.45	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
08/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 02-February-12			Bond Future	185.97	185.9594	185.9683	185.9594	0.00
08/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8968	9	9	9	0.00
08/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8918	9	9	9	0.00
08/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9018	9	9	9	0.00
08/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R203 On 03-November-11			Bond Future	7.11	105.8272	106.5796	105.8272	2,145.00
08/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6516	6	7	6	0.00
08/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6740	6	7	6	0.00
08/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	6293	6	6	6	0.00
08/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	11	0	0	0	0.00
08/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	7	0	0	0	0.00
08/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	8	0	0	0	0.00
08/09/2011	R203 On 02-February-12			Bond Future	7.19	107.3514	108.1156	107.3514	0.00
08/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	7193	6	7	6	0.00
08/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7393	7	7	7	0.00
08/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6995	6	7	6	0.00
08/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	189	0	0	0	0.00
08/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	157	0	0	0	0.00
08/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	172	0	0	0	0.00
08/09/2011	R203 On 03-May-12			Bond Future	7.25	104.7988	105.5766	104.7988	0.00
08/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6946	6	7	6	0.00
08/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	7125	6	7	6	0.00
08/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6768	6	7	6	0.00
08/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	490	1	0	1	0.00
08/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	432	1	0	1	0.00
08/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	460	1	0	1	0.00
08/09/2011	R203 On 02-August-12			Bond Future	7.29	106.4653	107.2579	106.4653	0.00
08/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	6089	5	6	5	0.00
08/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5934	5	6	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6246	6	6	6	0.00
08/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1004	1	1	1	0.00
08/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1097	1	1	1	0.00
08/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1049	1	1	1	0.00
08/09/2011	R204 On 03-November-11			Bond Future	7.35	105.7550	106.5888	105.7550	2,778.00
08/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7467	7	7	7	0.00
08/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7214	6	7	6	0.00
08/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7718	7	8	7	0.00
08/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	8	0	0	0	0.00
08/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	13	0	0	0	0.00
08/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	11	0	0	0	0.00
08/09/2011	R204 On 02-February-12			Bond Future	7.42	103.2465	104.0912	103.2465	0.00
08/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8262	7	8	7	0.00
08/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	8034	7	8	7	0.00
08/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8491	8	8	8	0.00
08/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	147	0	0	0	0.00
08/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	178	0	0	0	0.00
08/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	161	0	0	0	0.00
08/09/2011	R204 On 03-May-12			Bond Future	7.49	104.7956	105.6543	104.7956	0.00
08/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	7016	6	7	6	0.00
08/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6817	6	7	6	0.00
08/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7222	7	7	7	0.00
08/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	640	1	1	1	0.00
08/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	718	1	1	1	0.00
08/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	675	1	1	1	0.00
08/09/2011	R204 On 02-August-12			Bond Future	7.54	102.4315	103.3020	102.4315	0.00
08/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6148	6	6	6	0.00
08/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6324	6	6	6	0.00
08/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5974	5	6	5	0.00
08/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1501	2	2	2	0.00
08/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1374	2	1	2	0.00
08/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1436	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
08/09/2011	R206 On 03-November-11			Bond Future	5.84	105.3907	105.7024	105.3907	12,577.00
08/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3849	4	4	4	0.00
08/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3947	4	4	4	0.00
08/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3750	3	4	3	0.00
08/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R206 On 02-February-12			Bond Future	5.84	103.1450	103.4594	103.1450	0.00
08/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3878	4	4	4	0.00
08/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3965	4	4	4	0.00
08/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3791	3	4	3	0.00
08/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	0	0	0.00
08/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	0	0	0.00
08/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	4	0	0	0	0.00
08/09/2011	R206 On 03-May-12			Bond Future	5.81	104.6942	105.0150	104.6942	0.00
08/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2771	2	3	2	0.00
08/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2842	3	3	3	0.00
08/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2701	2	3	2	0.00
08/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	97	0	0	0	0.00
08/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	82	0	0	0	0.00
08/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	89	0	0	0	0.00
08/09/2011	R206 On 02-August-12			Bond Future	5.70	102.5932	102.9181	102.5932	0.00
08/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2292	2	2	2	0.00
08/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2235	2	2	2	0.00
08/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2349	2	2	2	0.00
08/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	161	0	0	0	0.00
08/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	181	0	0	0	0.00
08/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	171	0	0	0	0.00
08/09/2011	R207 On 03-November-11			Bond Future	7.53	99.6625	100.6116	99.6625	8,999.00
08/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	7010	6	7	6	0.00
08/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	7277	6	7	6	0.00
08/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6744	6	7	6	0.00
08/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2745	2	3	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3898	3	4	3	0.00
08/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4903	4	5	4	0.00
08/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	796	1	1	1	900.00
08/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	2134	2	2	2	300.00
08/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2964	2	3	2	0.00
08/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	5162	4	5	4	0.00
08/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	109	0	0	0	900.00
08/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	468	1	0	1	300.00
08/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	802	1	1	1	0.00
08/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	130	0	0	0	2,000.00
08/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2150	3	2	3	0.00
08/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	255	0	0	0	2,000.00
08/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	34	0	0	0	0.00
08/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	538	1	1	1	0.00
08/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	23	0	0	0	0.00
08/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	28	0	0	0	0.00
08/09/2011	R207 On 02-February-12			Bond Future	7.60	97.4585	98.4221	97.4585	0.00
08/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	8027	7	8	7	0.00
08/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7791	7	8	7	0.00
08/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	8265	7	8	7	0.00
08/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	255	0	0	0	0.00
08/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	304	0	0	0	0.00
08/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	278	0	0	0	0.00
08/09/2011	R207 On 03-May-12			Bond Future	7.66	98.9235	99.8999	98.9235	0.00
08/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6912	6	7	6	0.00
08/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6703	6	7	6	0.00
08/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	7118	6	7	6	0.00
08/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	942	1	1	1	0.00
08/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1050	1	1	1	0.00
08/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	997	1	1	1	0.00
08/09/2011	R207 On 02-August-12			Bond Future	7.72	96.8525	97.8454	96.8525	0.00
08/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6931	6	7	6	0.00
08/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	7122	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
08/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6742	6	7	6	0.00
08/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1521	2	2	2	0.00
08/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1390	2	1	2	0.00
08/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1454	2	1	2	0.00
08/09/2011	R208 On 03-November-11			Bond Future	7.57	94.2991	95.2795	94.2991	7,108.00
08/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	7241	6	7	6	0.00
08/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7523	7	8	7	0.00
08/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6958	6	7	6	0.00
08/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2960	2	3	2	1,995.00
08/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	4202	3	4	3	665.00
08/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	5279	4	5	4	0.00
08/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	8088	7	8	7	0.00
08/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	20	0	0	0	1,995.00
08/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	133	0	0	0	665.00
08/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	260	0	0	0	0.00
08/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	44	0	0	0	0.00
08/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	552	1	1	1	0.00
08/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	29	0	0	0	0.00
08/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	36	0	0	0	0.00
08/09/2011	R208 On 02-February-12			Bond Future	7.63	95.6586	96.6538	95.6586	0.00
08/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8423	8	8	8	0.00
08/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8675	8	9	8	0.00
08/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	8172	7	8	7	0.00
08/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	357	0	0	0	0.00
08/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	301	0	0	0	0.00
08/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	328	0	0	0	0.00
08/09/2011	R208 On 03-May-12			Bond Future	7.69	93.6989	94.7075	93.6989	0.00
08/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8359	8	8	8	0.00
08/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8590	8	9	8	0.00
08/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	8129	7	8	7	0.00
08/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	810	1	1	1	0.00
08/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	721	1	1	1	0.00
08/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	764	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
08/09/2011	R208 On 02-August-12			Bond Future	7.74	95.1866	96.2138	95.1866	0.00
08/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7385	7	7	7	0.00
08/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	7179	6	7	6	0.00
08/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7592	7	8	7	0.00
08/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1509	2	2	2	0.00
08/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1648	2	2	2	0.00
08/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1577	2	2	2	0.00
08/09/2011	R209 On 03-November-11			Bond Future	8.00	80.6906	81.9725	80.6906	1,383.00
08/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	6627	6	7	6	0.00
08/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	6274	5	6	5	0.00
08/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	6982	6	7	6	0.00
08/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	233	0	0	0	0.00
08/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	323	1	0	1	0.00
08/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	275	0	0	0	0.00
08/09/2011	R209 On 02-February-12			Bond Future	8.05	81.8514	83.1549	81.8514	0.00
08/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8761	8	9	8	0.00
08/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	8453	7	8	7	0.00
08/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	9072	8	9	8	0.00
08/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	834	1	1	1	0.00
08/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	979	1	1	1	0.00
08/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	904	1	1	1	0.00
08/09/2011	R209 On 03-May-12			Bond Future	8.10	79.9430	81.2597	79.9430	0.00
08/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	9133	8	9	8	0.00
08/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	8851	8	9	8	0.00
08/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	9418	8	9	8	0.00
08/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1589	2	2	2	0.00
08/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	1784	2	2	2	0.00
08/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1683	2	2	2	0.00
08/09/2011	R209 On 02-August-12			Bond Future	8.13	81.2121	82.5519	81.2121	0.00
08/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	10979	10	11	10	0.00
08/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	11252	10	11	10	0.00
08/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	10706	10	11	10	0.00
08/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2099	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
08/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1914	2	2	2	0.00
08/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2005	2	2	2	0.00
08/09/2011	R210 On 03-November-11			Bond Future	137.62	137.6137	137.6203	137.6137	600.00
08/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6620	7	7	7	0.00
08/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6670	7	7	7	0.00
08/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6570	7	7	7	0.00
08/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 03-November-11			Bond Future	113.24	113.0692	113.2427	113.0692	529.00
08/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111993	112	112	112	0.00
08/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111943	112	112	112	0.00
08/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	112043	112	112	112	0.00
08/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 02-February-12			Bond Future	113.54	113.3598	113.5355	113.3598	0.00
08/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	3036	3	3	3	0.00
08/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2986	3	3	3	0.00
08/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	3086	3	3	3	0.00
08/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 03-November-11			Bond Future	111.71	111.7069	111.7122	111.7069	2,667.00
08/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109212	109	109	109	0.00
08/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109162	109	109	109	0.00
08/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109262	109	109	109	0.00
08/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 02-February-12			Bond Future	111.85	111.8473	111.8524	111.8473	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3352	3	3	3	0.00
08/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3402	3	3	3	0.00
08/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3302	3	3	3	0.00
08/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-November-11			Bond Future	8.06	89.8984	91.0353	89.8984	0.00
08/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	5892	5	6	5	0.00
08/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	6295	5	6	5	0.00
08/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5485	4	5	4	0.00
08/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-February-12			Bond Future	8.12	91.1896	92.3462	91.1896	0.00
08/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	7331	6	7	6	0.00
08/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	7719	7	8	7	0.00
08/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	6941	6	7	6	0.00
08/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-May-12			Bond Future	8.17	89.0201	90.1888	89.0201	0.00
08/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	8768	8	9	8	0.00
08/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	8392	7	8	7	0.00
08/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	9141	8	9	8	0.00
08/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-August-12			Bond Future	8.21	90.4363	91.6264	90.4363	0.00
08/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	8374	7	8	7	0.00
08/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	8746	8	9	8	0.00
08/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	8000	7	8	7	0.00
08/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
08/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
08/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
08/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
08/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
08/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
08/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
08/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
08/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
08/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
08/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
08/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
08/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
08/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
09/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	AL7T On 03-November-11			Index Future	410.98	414.3920	410.9790	414.3920	16.00
09/09/2011	AL7T On 02-February-12			Index Future	416.90	420.3580	416.8960	420.3580	0.00
09/09/2011	ALBI On 03-November-11			Index Future	377.37	380.3430	377.3720	380.3430	1,615.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	ALBI On 02-February-12			Index Future	382.81	385.8190	382.8050	385.8190	0.00
09/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0002	0.0000	0.0002	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	CAAE On 19-September-11			Can-Do Future	0.39	0.3037	0.3939	0.3037	21,898.00
09/09/2011	CAAG On 24-October-11			Can-Do Future	7.31	7.1989	7.3141	7.1989	0.00
09/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	621	1	1	1	0.00
09/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	574	0	1	0	0.00
09/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	669	1	1	1	0.00
09/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	360	0	0	0	14,286.00
09/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	148	0	0	0	6,757.00
09/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	234	0	0	0	0.00
09/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	5	0	0	0	0.00
09/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	46	0	0	0	0.00
09/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	10	0	0	0	0.00
09/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	7	0	0	0	0.00
09/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
09/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
09/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2011	GOVI On 03-November-11			GOVI	377.69	380.5520	377.6870	380.5520	162.00
09/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	206870	24	21	24	0.00
09/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	206770	24	21	24	0.00
09/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	206970	24	21	24	0.00
09/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 02-February-12			GOVI	383.13	386.0310	383.1250	386.0310	0.00
09/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	141250	17	14	17	0.00
09/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	141150	17	14	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	141350	17	14	17	0.00
09/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
09/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
09/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2011	IGOV On 03-November-11			Index Future	163.66	163.6350	163.6640	163.6350	83.00
09/09/2011	IGOV On 02-February-12			Index Future	166.02	165.9920	166.0200	165.9920	0.00
09/09/2011	ILBI On 02-February-12			Index Future	449.18	449.1840	449.1840	449.1840	88.00
09/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	16,389.00
09/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.45	94.5800	94.5500	94.5800	1,000.00
09/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.38	94.6500	94.6200	94.6500	1,000.00
09/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.33	94.7400	94.6700	94.7400	5,541.00
09/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.28	94.7800	94.7200	94.7800	0.00
09/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.24	94.8200	94.7600	94.8200	0.00
09/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.21	94.8700	94.7900	94.8700	1,340.00
09/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.24	94.8600	94.7600	94.8600	2,890.00
09/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.36	94.7900	94.6400	94.7900	44,760.00
09/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.49	94.6600	94.5100	94.6600	990.00
09/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.71	94.4400	94.2900	94.4400	790.00
09/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.93	94.2300	94.0700	94.2300	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/09/2011	OTH1 On 03-November-11			Index Future	375.21	378.7260	375.2090	378.7260	0.00
09/09/2011	OTH1 On 02-February-12			Index Future	380.61	384.1790	380.6110	384.1790	0.00
09/09/2011	R157 On 03-November-11			Bond Future	6.50	126.0904	125.4894	126.0904	16,680.00
09/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6489	7	6	7	0.00
09/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	6668	7	7	7	0.00
09/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6309	7	6	7	0.00
09/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	874	1	1	1	1,200.00
09/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2072	3	2	3	400.00
09/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2395	3	2	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
09/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	3962	5	4	5	0.00
09/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	19	0	0	0	1,200.00
09/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	125	0	0	0	400.00
09/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	178	0	0	0	0.00
09/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	690	0	1	0	0.00
09/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	0	0	0.00
09/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	0	0	0.00
09/09/2011	R157 On 02-February-12			Bond Future	6.56	127.9091	127.2940	127.9091	0.00
09/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	6749	7	7	7	0.00
09/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	6910	8	7	8	0.00
09/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	6587	7	7	7	0.00
09/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1345	2	1	2	0.00
09/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	571	1	1	1	130.00
09/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2421	3	2	3	0.00
09/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	691	1	1	1	130.00
09/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1392	1	1	1	130.00
09/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2611	2	3	2	0.00
09/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	53	0	0	0	0.00
09/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	42	0	0	0	0.00
09/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	48	0	0	0	0.00
09/09/2011	R157 On 03-May-12			Bond Future	6.61	123.0171	122.3977	123.0171	0.00
09/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	5540	6	6	6	0.00
09/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5397	6	5	6	0.00
09/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5683	6	6	6	0.00
09/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	191	0	0	0	0.00
09/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	220	0	0	0	0.00
09/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	206	0	0	0	0.00
09/09/2011	R157 On 02-August-12			Bond Future	6.62	124.9732	124.3402	124.9732	0.00
09/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4743	5	5	5	0.00
09/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4864	5	5	5	0.00
09/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4623	5	5	5	0.00
09/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	593	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
09/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	539	0	1	0	0.00
09/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	566	0	1	0	0.00
09/09/2011	R186 On 03-November-11			Bond Future	7.93	127.7167	126.3745	127.7167	21,317.00
09/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	10216	12	10	12	0.00
09/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	10643	12	11	12	0.00
09/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	9790	11	10	11	0.00
09/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	8101	9	8	9	0.00
09/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3269	4	3	4	1,275.00
09/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	4941	6	5	6	425.00
09/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	6468	8	6	8	0.00
09/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	11070	12	11	12	0.00
09/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	3900	5	4	5	0.00
09/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1735	2	2	2	250.00
09/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	2694	4	3	4	0.00
09/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2021	2	2	2	250.00
09/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1248	1	1	1	250.00
09/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	68	0	0	0	1,275.00
09/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3087	2	3	2	0.00
09/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	464	0	0	0	425.00
09/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	836	1	1	1	0.00
09/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1601	1	2	1	0.00
09/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	120	0	0	0	0.00
09/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	243	0	0	0	0.00
09/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	83	0	0	0	0.00
09/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	99	0	0	0	0.00
09/09/2011	R186 On 02-February-12			Bond Future	8.00	124.2709	122.9023	124.2709	2,501.00
09/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	10342	12	10	12	0.00
09/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	10708	12	11	12	0.00
09/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	9980	11	10	11	0.00
09/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	498	1	0	1	6,000.00
09/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	2922	4	3	4	6,000.00
09/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	13808	13	14	13	0.00
09/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1040	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	5405	5	5	5	0.00
09/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	886	1	1	1	0.00
09/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	959	1	1	1	0.00
09/09/2011	R186 On 03-May-12			Bond Future	8.06	126.1298	124.7551	126.1298	0.00
09/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	10741	12	11	12	0.00
09/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	11069	12	11	12	0.00
09/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	10416	11	10	11	0.00
09/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2131	2	2	2	0.00
09/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1910	2	2	2	0.00
09/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2018	2	2	2	0.00
09/09/2011	R186 On 02-August-12			Bond Future	8.11	122.8457	121.4450	122.8457	0.00
09/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9488	10	9	10	0.00
09/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9199	10	9	10	0.00
09/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	9782	11	10	11	0.00
09/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3379	3	3	3	0.00
09/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3686	3	4	3	0.00
09/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3529	3	4	3	0.00
09/09/2011	R189 On 03-November-11			Bond Future	214.53	214.5360	214.5348	214.5360	0.00
09/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2535	3	3	3	0.00
09/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2485	2	2	2	0.00
09/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2585	3	3	3	0.00
09/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R197 On 03-November-11			Bond Future	246.45	246.4429	246.4547	246.4429	183.00
09/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7955	8	8	8	0.00
09/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	8005	8	8	8	0.00
09/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7905	8	8	8	0.00
09/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R201 On 03-November-11			Bond Future	6.17	111.0203	110.5573	111.0203	3,090.00
09/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5192	6	5	6	0.00
09/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5329	6	5	6	0.00
09/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5054	6	5	6	0.00
09/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R201 On 02-February-12			Bond Future	6.20	108.2116	107.7407	108.2116	0.00
09/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5358	6	5	6	0.00
09/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5484	6	5	6	0.00
09/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5232	6	5	6	0.00
09/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	3	0	0	0	0.00
09/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	0	0	0.00
09/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	0	0	0.00
09/09/2011	R201 On 03-May-12			Bond Future	6.21	109.8360	109.3594	109.8360	0.00
09/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3814	4	4	4	0.00
09/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3705	4	4	4	0.00
09/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	3924	4	4	4	0.00
09/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	85	0	0	0	0.00
09/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	103	0	0	0	0.00
09/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	93	0	0	0	0.00
09/09/2011	R201 On 02-August-12			Bond Future	6.19	107.1706	106.6848	107.1706	0.00
09/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3111	4	3	4	0.00
09/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3206	4	3	4	0.00
09/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3017	3	3	3	0.00
09/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	220	0	0	0	0.00
09/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	191	0	0	0	0.00
09/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	205	0	0	0	0.00
09/09/2011	R202 On 03-November-11			Bond Future	185.96	185.9541	185.9630	185.9541	30,266.00
09/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185463	185	185	185	0.00
09/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185413	185	185	185	0.00
09/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185513	186	186	186	0.00
09/09/2011	R202 On 03-November-11	0.45	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
09/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 02-February-12			Bond Future	185.98	185.9683	185.9769	185.9683	0.00
09/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8977	9	9	9	0.00
09/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9027	9	9	9	0.00
09/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8927	9	9	9	0.00
09/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R203 On 03-November-11			Bond Future	7.25	106.5796	105.9336	106.5796	2,145.00
09/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	5877	7	6	7	0.00
09/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5655	6	6	6	0.00
09/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6099	7	6	7	0.00
09/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	12	0	0	0	0.00
09/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	19	0	0	0	0.00
09/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	15	0	0	0	0.00
09/09/2011	R203 On 02-February-12			Bond Future	7.33	108.1156	107.4581	108.1156	0.00
09/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6588	7	7	7	0.00
09/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6394	7	6	7	0.00
09/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	6783	7	7	7	0.00
09/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	205	0	0	0	0.00
09/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	246	0	0	0	0.00
09/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	225	0	0	0	0.00
09/09/2011	R203 On 03-May-12			Bond Future	7.40	105.5766	104.9101	105.5766	0.00
09/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6377	7	6	7	0.00
09/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6551	7	7	7	0.00
09/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6204	7	6	7	0.00
09/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	593	0	1	0	0.00
09/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	525	0	1	0	0.00
09/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	558	0	1	0	0.00
09/09/2011	R203 On 02-August-12			Bond Future	7.45	107.2579	106.5763	107.2579	0.00
09/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5573	6	6	6	0.00
09/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	5724	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5424	6	5	6	0.00
09/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1268	1	1	1	0.00
09/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1163	1	1	1	0.00
09/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1215	1	1	1	0.00
09/09/2011	R204 On 03-November-11			Bond Future	7.48	106.5888	105.8767	106.5888	2,778.00
09/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6762	7	7	7	0.00
09/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7013	8	7	8	0.00
09/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6512	7	7	7	0.00
09/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	23	0	0	0	0.00
09/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	15	0	0	0	0.00
09/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	18	0	0	0	0.00
09/09/2011	R204 On 02-February-12			Bond Future	7.56	104.0912	103.3697	104.0912	0.00
09/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7590	8	8	8	0.00
09/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	7815	8	8	8	0.00
09/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7367	8	7	8	0.00
09/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	232	0	0	0	0.00
09/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	192	0	0	0	0.00
09/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	211	0	0	0	0.00
09/09/2011	R204 On 03-May-12			Bond Future	7.63	105.6543	104.9252	105.6543	0.00
09/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6418	7	6	7	0.00
09/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6225	7	6	7	0.00
09/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6617	7	7	7	0.00
09/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	764	1	1	1	0.00
09/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	855	1	1	1	0.00
09/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	806	1	1	1	0.00
09/09/2011	R204 On 02-August-12			Bond Future	7.69	103.3020	102.5567	103.3020	0.00
09/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	5610	6	6	6	0.00
09/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5443	6	5	6	0.00
09/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	5778	6	6	6	0.00
09/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1573	1	2	1	0.00
09/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1715	2	2	2	0.00
09/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1643	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
09/09/2011	R206 On 03-November-11			Bond Future	6.01	105.7024	105.3577	105.7024	12,577.00
09/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3504	4	4	4	0.00
09/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3405	4	3	4	0.00
09/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3602	4	4	4	0.00
09/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R206 On 02-February-12			Bond Future	6.03	103.4594	103.1119	103.4594	0.00
09/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3534	4	4	4	0.00
09/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3447	4	3	4	0.00
09/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3620	4	4	4	0.00
09/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	0	0	0.00
09/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	8	0	0	0	0.00
09/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	7	0	0	0	0.00
09/09/2011	R206 On 03-May-12			Bond Future	6.03	105.0150	104.6604	105.0150	0.00
09/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2454	3	2	3	0.00
09/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2522	3	3	3	0.00
09/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2386	3	2	3	0.00
09/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	136	0	0	0	0.00
09/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	116	0	0	0	0.00
09/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	126	0	0	0	0.00
09/09/2011	R206 On 02-August-12			Bond Future	5.96	102.9181	102.5574	102.9181	0.00
09/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1994	2	2	2	0.00
09/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2048	2	2	2	0.00
09/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1939	2	2	2	0.00
09/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	246	0	0	0	0.00
09/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	220	0	0	0	0.00
09/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	234	0	0	0	0.00
09/09/2011	R207 On 03-November-11			Bond Future	7.66	100.6116	99.7923	100.6116	8,999.00
09/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6211	7	6	7	0.00
09/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6474	7	6	7	0.00
09/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5949	7	6	7	0.00
09/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2156	3	2	3	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3208	4	3	4	0.00
09/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4159	5	4	5	0.00
09/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	532	1	1	1	900.00
09/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2351	3	2	3	0.00
09/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4407	5	4	5	0.00
09/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1620	2	2	2	300.00
09/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	674	0	1	0	300.00
09/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	173	0	0	0	900.00
09/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1108	1	1	1	0.00
09/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	205	0	0	0	2,000.00
09/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2706	2	3	2	0.00
09/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	384	0	0	0	2,000.00
09/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	58	0	0	0	0.00
09/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	769	1	1	1	0.00
09/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	39	0	0	0	0.00
09/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	48	0	0	0	0.00
09/09/2011	R207 On 02-February-12			Bond Future	7.74	98.4221	97.5905	98.4221	0.00
09/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7279	8	7	8	0.00
09/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7510	8	8	8	0.00
09/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7049	8	7	8	0.00
09/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	394	0	0	0	0.00
09/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	331	0	0	0	0.00
09/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	362	0	0	0	0.00
09/09/2011	R207 On 03-May-12			Bond Future	7.81	99.8999	99.0575	99.8999	0.00
09/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6255	7	6	7	0.00
09/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6054	7	6	7	0.00
09/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6453	7	6	7	0.00
09/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1120	1	1	1	0.00
09/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1243	1	1	1	0.00
09/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1182	1	1	1	0.00
09/09/2011	R207 On 02-August-12			Bond Future	7.87	97.8454	96.9882	97.8454	0.00
09/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6299	7	6	7	0.00
09/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6118	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6482	7	6	7	0.00
09/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1608	1	2	1	0.00
09/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1754	2	2	2	0.00
09/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1680	1	2	1	0.00
09/09/2011	R208 On 03-November-11			Bond Future	7.72	95.2795	94.3371	95.2795	7,108.00
09/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6326	7	6	7	0.00
09/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6604	8	7	8	0.00
09/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6049	7	6	7	0.00
09/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2279	3	2	3	1,995.00
09/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7162	8	7	8	0.00
09/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3406	4	3	4	665.00
09/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4422	5	4	5	0.00
09/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	218	0	0	0	665.00
09/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	36	0	0	0	1,995.00
09/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	406	0	0	0	0.00
09/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	77	0	0	0	0.00
09/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	813	1	1	1	0.00
09/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	53	0	0	0	0.00
09/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	64	0	0	0	0.00
09/09/2011	R208 On 02-February-12			Bond Future	7.79	96.6538	95.6957	96.6538	0.00
09/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7568	8	8	8	0.00
09/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7325	8	7	8	0.00
09/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	7814	9	8	9	0.00
09/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	398	0	0	0	0.00
09/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	468	0	0	0	0.00
09/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	431	0	0	0	0.00
09/09/2011	R208 On 03-May-12			Bond Future	7.85	94.7075	93.7412	94.7075	0.00
09/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7560	8	8	8	0.00
09/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7783	9	8	9	0.00
09/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7338	8	7	8	0.00
09/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	985	1	1	1	0.00
09/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	880	1	1	1	0.00
09/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	931	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R208 On 02-August-12			Bond Future	7.91	96.2138	95.2279	96.2138	0.00
09/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	6661	7	7	7	0.00
09/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	6859	8	7	8	0.00
09/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6464	7	6	7	0.00
09/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1919	2	2	2	0.00
09/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1762	2	2	2	0.00
09/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1839	2	2	2	0.00
09/09/2011	R209 On 03-November-11			Bond Future	8.12	81.9725	80.9302	81.9725	1,383.00
09/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5702	7	6	7	0.00
09/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	6042	7	6	7	0.00
09/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5366	6	5	6	0.00
09/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	457	0	0	0	0.00
09/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	335	0	0	0	0.00
09/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	392	0	0	0	0.00
09/09/2011	R209 On 02-February-12			Bond Future	8.17	83.1549	82.0971	83.1549	0.00
09/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	7893	9	8	9	0.00
09/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8192	9	8	9	0.00
09/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7597	8	8	8	0.00
09/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1181	1	1	1	0.00
09/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1012	1	1	1	0.00
09/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1093	1	1	1	0.00
09/09/2011	R209 On 03-May-12			Bond Future	8.22	81.2597	80.1775	81.2597	0.00
09/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8307	9	8	9	0.00
09/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	8037	9	8	9	0.00
09/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8581	9	9	9	0.00
09/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1834	2	2	2	0.00
09/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2053	2	2	2	0.00
09/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1940	2	2	2	0.00
09/09/2011	R209 On 02-August-12			Bond Future	8.26	82.5519	81.4531	82.5519	0.00
09/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	10133	11	10	11	0.00
09/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9870	11	10	11	0.00
09/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10398	11	10	11	0.00
09/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2159	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2362	2	2	2	0.00
09/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2258	2	2	2	0.00
09/09/2011	R210 On 03-November-11			Bond Future	137.81	137.6203	137.8128	137.6203	600.00
09/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6813	7	7	7	0.00
09/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6763	7	7	7	0.00
09/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6863	7	7	7	0.00
09/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 03-November-11			Bond Future	113.25	113.2427	113.2453	113.2427	529.00
09/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111995	112	112	112	0.00
09/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111945	112	112	112	0.00
09/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	112045	112	112	112	0.00
09/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 02-February-12			Bond Future	113.54	113.5355	113.5380	113.5355	0.00
09/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	3038	3	3	3	0.00
09/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	3088	3	3	3	0.00
09/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2988	3	3	3	0.00
09/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 03-November-11			Bond Future	111.72	111.7122	111.7174	111.7122	2,667.00
09/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109217	109	109	109	0.00
09/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109167	109	109	109	0.00
09/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109267	109	109	109	0.00
09/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 02-February-12			Bond Future	111.86	111.8524	111.8575	111.8524	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3358	3	3	3	0.00
09/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3308	3	3	3	0.00
09/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3408	3	3	3	0.00
09/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-November-11			Bond Future	8.18	91.0353	89.9512	91.0353	0.00
09/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	4808	6	5	6	0.00
09/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5211	6	5	6	0.00
09/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	4401	5	4	5	0.00
09/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-February-12			Bond Future	8.24	92.3462	91.2504	92.3462	0.00
09/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6236	7	6	7	0.00
09/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	5845	7	6	7	0.00
09/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	6624	8	7	8	0.00
09/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-May-12			Bond Future	8.30	90.1888	89.0802	90.1888	0.00
09/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	7659	9	8	9	0.00
09/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	8032	9	8	9	0.00
09/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7284	8	7	8	0.00
09/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-August-12			Bond Future	8.34	91.6264	90.4957	91.6264	0.00
09/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7244	8	7	8	0.00
09/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	7616	9	8	9	0.00
09/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	6869	8	7	8	0.00
09/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
09/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
09/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
09/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
09/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
09/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
09/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
09/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
09/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
09/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
09/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
09/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
09/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
09/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
09/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
09/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00