



Derivatives Weekly Statistics Report

From: 05/12/2011 To: 05/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	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
05/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	AL7T On 02-February-12			Index Future	415.29	416.2890	415.2920	416.2890	16.00
05/12/2011	AL7T On 03-May-12			Index Future	421.34	422.3500	421.3430	422.3500	0.00
05/12/2011	ALBI On 02-February-12			Index Future	377.72	378.6460	377.7240	378.6460	1,042.00
05/12/2011	ALBI On 03-May-12			Index Future	383.23	384.1600	383.2280	384.1600	0.00
05/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	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
05/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CAAK On 19-December-11			Can-Do Future	0.13	0.1311	0.1306	0.1311	12,659.00
05/12/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0941	0.0862	0.0941	18,519.00
05/12/2011	CAAM On 19-December-11			Can-Do Future	0.16	0.1679	0.1640	0.1679	12,423.00
05/12/2011	CAAN On 30-March-12			Can-Do Future	0.35	0.3605	0.3455	0.3605	100,000.00
05/12/2011	CAAO On 30-March-12			Can-Do Future	0.13	0.1325	0.1342	0.1325	100,000.00
05/12/2011	CAAP On 19-December-11			Can-Do Future	0.19	0.1955	0.1937	0.1955	12,346.00
05/12/2011	CAAR On 19-December-11			Can-Do Future	0.11	0.1122	0.1054	0.1122	18,750.00
05/12/2011	CAAS On 31-January-12			Can-Do Future	0.09	0.0865	0.0875	0.0865	12,500.00
05/12/2011	CAAT On 29-February-12			Can-Do Future	0.08	0.0776	0.0789	0.0776	12,500.00
05/12/2011	CAAU On 31-January-12			Can-Do Future	0.08	0.0793	0.0809	0.0793	19,481.00
05/12/2011	CAAV On 29-February-12			Can-Do Future	0.11	0.1029	0.1052	0.1029	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	GOVI On 02-February-12			GOVI	378.91	379.7810	378.9130	379.7810	157.00
05/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	99130	11	10	11	0.00
05/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	99030	11	10	11	0.00
05/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	99230	11	10	11	0.00
05/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12			GOVI	384.43	385.3110	384.4340	385.3110	0.00
05/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	24340	3	2	3	0.00
05/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	24240	3	2	3	0.00
05/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	24440	3	2	3	0.00
05/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
05/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2011	IGOV On 02-February-12			Index Future	166.19	165.8970	166.1870	165.8970	507.00
05/12/2011	IGOV On 03-May-12			Index Future	168.61	168.3130	168.6080	168.3130	0.00
05/12/2011	ILBI On 02-February-12			Index Future	445.90	447.0830	445.9030	447.0830	88.00
05/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	5,541.00
05/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.54	94.4700	94.4600	94.4700	101.00
05/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.50	94.5000	94.5000	94.5000	0.00
05/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.47	94.5300	94.5300	94.5300	2,390.00
05/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	0.00
05/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.44	94.5600	94.5600	94.5600	0.00
05/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	2,890.00
05/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.49	94.5200	94.5100	94.5200	44,760.00
05/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.65	94.3700	94.3500	94.3700	990.00
05/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.88	94.1300	94.1200	94.1300	790.00
05/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.14	93.8800	93.8600	93.8800	1,250.00
05/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.41	93.6000	93.5900	93.6000	2,100.00
05/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00

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05/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/12/2011	OTH1 On 02-February-12			Index Future	370.94	372.1370	370.9440	372.1370	0.00
05/12/2011	R157 On 02-February-12			Bond Future	6.72	126.9075	126.7184	126.9075	12,966.00
05/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	6127	6	6	6	0.00
05/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6293	6	6	6	0.00
05/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5960	6	6	6	0.00
05/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	553	1	1	1	0.00
05/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	95	0	0	0	130.00
05/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1542	2	2	2	0.00
05/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	234	0	0	0	3,960.00
05/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	425	1	0	1	1,320.00
05/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	705	1	1	1	0.00
05/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1938	2	2	2	0.00
05/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	256	0	0	0	3,960.00
05/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	969	1	1	1	1,320.00
05/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1407	1	1	1	0.00
05/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	387	0	0	0	130.00
05/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	1938	2	2	2	0.00
05/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1175	1	1	1	0.00
05/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2711	3	3	3	0.00
05/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	1	0	0	0	0.00
05/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
05/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
05/12/2011	R157 On 03-May-12			Bond Future	6.80	121.9483	121.7591	121.9483	0.00

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05/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4870	5	5	5	0.00
05/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	5011	5	5	5	0.00
05/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4727	5	5	5	0.00
05/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	189	0	0	0	0.00
05/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	158	0	0	0	0.00
05/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	174	0	0	0	0.00
05/12/2011	R157 On 02-August-12			Bond Future	6.87	123.7791	123.5734	123.7791	0.00
05/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	4119	4	4	4	0.00
05/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	4235	4	4	4	0.00
05/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	4004	4	4	4	0.00
05/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	741	1	1	1	0.00
05/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	677	1	1	1	0.00
05/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	708	1	1	1	0.00
05/12/2011	R157 On 01-November-12			Bond Future	6.95	118.8636	118.6379	118.8636	0.00
05/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2212	2	2	2	0.00
05/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	2138	2	2	2	0.00
05/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2287	2	2	2	0.00
05/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	1992	2	2	2	0.00
05/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2124	2	2	2	0.00
05/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2057	2	2	2	0.00
05/12/2011	R186 On 02-February-12			Bond Future	8.42	119.3231	118.8404	119.3231	24,833.00
05/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	6309	7	6	7	0.00
05/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6651	7	7	7	0.00
05/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5973	6	6	6	0.00
05/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	721	1	1	1	6,000.00
05/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	28	0	0	0	6,000.00
05/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	35170	36	35	36	0.00
05/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106944	107	107	107	0.00
05/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1312	2	1	2	100.00
05/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5344	5	5	5	0.00
05/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	17400	17	17	17	0.00

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05/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1095	1	1	1	0.00
05/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7266	7	7	7	0.00
05/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	890	1	1	1	0.00
05/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	988	1	1	1	100.00
05/12/2011	R186 On 03-May-12			Bond Future	8.50	121.0591	120.5762	121.0591	0.00
05/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	7429	8	7	8	0.00
05/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	7146	8	7	8	0.00
05/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7716	8	8	8	0.00
05/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2736	3	3	3	0.00
05/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3040	3	3	3	0.00
05/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2885	3	3	3	0.00
05/12/2011	R186 On 02-August-12			Bond Future	8.57	117.5885	117.0780	117.5885	0.00
05/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6647	7	7	7	0.00
05/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	6407	7	6	7	0.00
05/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6891	7	7	7	0.00
05/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	4855	5	5	5	0.00
05/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5261	5	5	5	0.00
05/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5055	5	5	5	0.00
05/12/2011	R186 On 01-November-12			Bond Future	8.65	119.3856	118.8578	119.3856	0.00
05/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	7371	8	7	8	0.00
05/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7602	8	8	8	0.00
05/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	7144	7	7	7	0.00
05/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6699	6	7	6	0.00
05/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6276	6	6	6	0.00
05/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6484	6	6	6	0.00
05/12/2011	R189 On 02-February-12			Bond Future	219.01	219.1870	219.0121	219.1870	0.00
05/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	1012	1	1	1	0.00
05/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1062	1	1	1	0.00
05/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	962	1	1	1	0.00
05/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R197 On 02-February-12			Bond Future	245.30	245.0607	245.2965	245.0607	965.00
05/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8297	8	8	8	0.00
05/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8247	8	8	8	0.00
05/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8347	8	8	8	0.00
05/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 02-February-12			Bond Future	6.22	107.8379	107.6921	107.8379	3,124.00
05/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5307	5	5	5	0.00
05/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5434	6	5	6	0.00
05/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	5181	5	5	5	0.00
05/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
05/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 03-May-12			Bond Future	6.25	109.4064	109.2629	109.4064	0.00
05/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3743	4	4	4	0.00
05/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3851	4	4	4	0.00
05/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3637	4	4	4	0.00
05/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	131	0	0	0	0.00
05/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	109	0	0	0	0.00
05/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	119	0	0	0	0.00
05/12/2011	R201 On 02-August-12			Bond Future	6.28	106.6420	106.4823	106.6420	0.00
05/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	3161	3	3	3	0.00
05/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3248	3	3	3	0.00
05/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	3074	3	3	3	0.00
05/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	479	0	0	0	0.00
05/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	436	0	0	0	0.00
05/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	457	0	0	0	0.00
05/12/2011	R201 On 01-November-12			Bond Future	6.29	108.2728	108.0968	108.2728	0.00
05/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1878	2	2	2	0.00
05/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1822	2	2	2	0.00
05/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1935	2	2	2	0.00
05/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1419	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1507	1	2	1	0.00
05/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1463	1	1	1	0.00
05/12/2011	R202 On 02-February-12			Bond Future	184.25	183.3577	184.2454	183.3577	34,872.00
05/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7245	6	7	6	0.00
05/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7295	6	7	6	0.00
05/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7195	6	7	6	0.00
05/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R203 On 02-February-12			Bond Future	7.30	107.8026	107.5650	107.8026	1,867.00
05/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6491	7	6	7	0.00
05/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6702	7	7	7	0.00
05/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	6280	7	6	7	0.00
05/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	532	1	1	1	2,640.00
05/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	964	1	1	1	880.00
05/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1306	1	1	1	0.00
05/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	3223	3	3	3	0.00
05/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	267	0	0	0	2,640.00
05/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1088	1	1	1	880.00
05/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1444	1	1	1	0.00
05/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	25	0	0	0	0.00
05/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2190	2	2	2	0.00
05/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	17	0	0	0	0.00
05/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	21	0	0	0	0.00
05/12/2011	R203 On 03-May-12			Bond Future	7.38	105.2136	104.9725	105.2136	0.00
05/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	6214	6	6	6	0.00
05/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	6031	6	6	6	0.00
05/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6394	7	6	7	0.00
05/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	305	0	0	0	0.00
05/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	357	0	0	0	0.00
05/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	332	0	0	0	0.00
05/12/2011	R203 On 02-August-12			Bond Future	7.46	106.7943	106.5378	106.7943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5369	6	5	6	0.00
05/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5525	6	6	6	0.00
05/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	5216	5	5	5	0.00
05/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1099	1	1	1	0.00
05/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1003	1	1	1	0.00
05/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1049	1	1	1	0.00
05/12/2011	R203 On 01-November-12			Bond Future	7.55	104.2657	103.9882	104.2657	0.00
05/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3309	3	3	3	0.00
05/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3422	4	3	4	0.00
05/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	3196	3	3	3	0.00
05/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2571	2	3	2	0.00
05/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2393	2	2	2	0.00
05/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2482	2	2	2	0.00
05/12/2011	R204 On 02-February-12			Bond Future	7.59	103.4663	103.1930	103.4663	2,908.00
05/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	7246	8	7	8	0.00
05/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	7483	8	7	8	0.00
05/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	7009	7	7	7	0.00
05/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	1248	0	1	0	0.00
05/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	731	0	1	0	540.00
05/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2818	0	3	0	0.00
05/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	659	0	1	0	540.00
05/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	1736	0	2	0	0.00
05/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	51	0	0	0	0.00
05/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2576	0	3	0	0.00
05/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	37	0	0	0	0.00
05/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	43	0	0	0	0.00
05/12/2011	R204 On 03-May-12			Bond Future	7.67	104.9718	104.6973	104.9718	0.00
05/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	6081	6	6	6	0.00
05/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	6278	7	6	7	0.00
05/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5885	6	6	6	0.00
05/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	743	1	1	1	0.00
05/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	653	1	1	1	0.00
05/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	697	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R204 On 02-August-12			Bond Future	7.76	102.5166	102.2265	102.5166	0.00
05/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	5212	5	5	5	0.00
05/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	5044	5	5	5	0.00
05/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5381	6	5	6	0.00
05/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1506	1	2	1	0.00
05/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1647	2	2	2	0.00
05/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1576	2	2	2	0.00
05/12/2011	R204 On 01-November-12			Bond Future	7.84	104.0869	103.7781	104.0869	0.00
05/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3961	4	4	4	0.00
05/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3831	4	4	4	0.00
05/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	4092	4	4	4	0.00
05/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3078	3	3	3	0.00
05/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3293	3	3	3	0.00
05/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3185	3	3	3	0.00
05/12/2011	R206 On 02-February-12			Bond Future	5.97	103.3250	103.2239	103.3250	300.00
05/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3639	4	4	4	0.00
05/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3727	4	4	4	0.00
05/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3551	4	4	4	0.00
05/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 03-May-12			Bond Future	5.99	104.8294	104.7280	104.8294	0.00
05/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2462	3	2	3	0.00
05/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2391	2	2	2	0.00
05/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2534	3	3	3	0.00
05/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	61	0	0	0	0.00
05/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	74	0	0	0	0.00
05/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	67	0	0	0	0.00
05/12/2011	R206 On 02-August-12			Bond Future	5.98	102.6401	102.5257	102.6401	0.00
05/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	2038	2	2	2	0.00
05/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	2092	2	2	2	0.00
05/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1985	2	2	2	0.00
05/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	324	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
05/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	296	0	0	0	0.00
05/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	309	0	0	0	0.00
05/12/2011	R206 On 01-November-12			Bond Future	5.94	104.2102	104.0790	104.2102	0.00
05/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1108	1	1	1	0.00
05/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1139	1	1	1	0.00
05/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1077	1	1	1	0.00
05/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1064	1	1	1	0.00
05/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1012	1	1	1	0.00
05/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1038	1	1	1	0.00
05/12/2011	R207 On 02-February-12			Bond Future	7.83	97.3840	97.0638	97.3840	34,723.00
05/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	6448	7	6	7	0.00
05/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6700	7	7	7	0.00
05/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	6197	7	6	7	0.00
05/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	420	1	0	1	1,920.00
05/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	946	1	1	1	640.00
05/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1467	2	1	2	0.00
05/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	4004	4	4	4	0.00
05/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	280	0	0	0	1,920.00
05/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1359	1	1	1	640.00
05/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	1986	2	2	2	0.00
05/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	69	0	0	0	0.00
05/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3214	3	3	3	0.00
05/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	48	0	0	0	0.00
05/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	57	0	0	0	0.00
05/12/2011	R207 On 03-May-12			Bond Future	7.92	98.8009	98.4787	98.8009	0.00
05/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5554	6	6	6	0.00
05/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5752	6	6	6	0.00
05/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5358	6	5	6	0.00
05/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1126	1	1	1	0.00
05/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	998	1	1	1	0.00
05/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1060	1	1	1	0.00
05/12/2011	R207 On 02-August-12			Bond Future	8.00	96.6468	96.3070	96.6468	0.00
05/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5728	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
05/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5549	6	6	6	0.00
05/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5909	6	6	6	0.00
05/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1716	2	2	2	0.00
05/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	1867	2	2	2	0.00
05/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1790	2	2	2	0.00
05/12/2011	R207 On 01-November-12			Bond Future	8.08	98.1248	97.7686	98.1248	0.00
05/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4359	5	4	5	0.00
05/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	4219	4	4	4	0.00
05/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4501	5	5	5	0.00
05/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3360	3	3	3	0.00
05/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3594	3	4	3	0.00
05/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3476	3	3	3	0.00
05/12/2011	R208 On 02-February-12			Bond Future	7.86	95.4859	95.2397	95.4859	14,264.00
05/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6732	7	7	7	0.00
05/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	7002	7	7	7	0.00
05/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	6463	7	6	7	0.00
05/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	489	1	0	1	2,880.00
05/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	986	1	1	1	960.00
05/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1560	2	2	2	0.00
05/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	4357	5	4	5	0.00
05/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	238	0	0	0	2,880.00
05/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1315	1	1	1	960.00
05/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	1976	2	2	2	0.00
05/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	62	0	0	0	0.00
05/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3051	3	3	3	0.00
05/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	42	0	0	0	0.00
05/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	51	0	0	0	0.00
05/12/2011	R208 On 03-May-12			Bond Future	7.94	93.4820	93.2297	93.4820	0.00
05/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6915	7	7	7	0.00
05/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6694	7	7	7	0.00
05/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	7138	7	7	7	0.00
05/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	746	1	1	1	0.00
05/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	852	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	798	1	1	1	0.00
05/12/2011	R208 On 02-August-12			Bond Future	8.01	94.8864	94.6226	94.8864	0.00
05/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	6186	6	6	6	0.00
05/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	6380	7	6	7	0.00
05/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5993	6	6	6	0.00
05/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2053	2	2	2	0.00
05/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	1888	2	2	2	0.00
05/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	1969	2	2	2	0.00
05/12/2011	R208 On 01-November-12			Bond Future	8.08	92.9411	92.6553	92.9411	0.00
05/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4589	5	5	5	0.00
05/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4744	5	5	5	0.00
05/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4438	5	4	5	0.00
05/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3779	4	4	4	0.00
05/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3522	3	4	3	0.00
05/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3648	4	4	4	0.00
05/12/2011	R209 On 02-February-12			Bond Future	8.78	77.3758	76.9780	77.3758	2,589.00
05/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3447	4	3	4	0.00
05/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	3221	4	3	4	0.00
05/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3681	4	4	4	0.00
05/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1620	2	2	2	0.00
05/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1924	2	2	2	0.00
05/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1767	2	2	2	0.00
05/12/2011	R209 On 03-May-12			Bond Future	8.85	75.3616	74.9532	75.3616	0.00
05/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4561	5	5	5	0.00
05/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4769	5	5	5	0.00
05/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4357	5	4	5	0.00
05/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3597	3	4	3	0.00
05/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3246	3	3	3	0.00
05/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3418	3	3	3	0.00
05/12/2011	R209 On 02-August-12			Bond Future	8.92	76.4913	76.0724	76.4913	0.00
05/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6396	7	6	7	0.00
05/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	6189	6	6	6	0.00
05/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6614	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3756	4	4	4	0.00
05/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4062	4	4	4	0.00
05/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	3902	4	4	4	0.00
05/12/2011	R209 On 01-November-12			Bond Future	8.99	74.5146	74.0779	74.5146	0.00
05/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5838	6	6	6	0.00
05/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5653	6	6	6	0.00
05/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	6026	6	6	6	0.00
05/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5533	5	6	5	0.00
05/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	5921	6	6	6	0.00
05/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5724	6	6	6	0.00
05/12/2011	R210 On 02-February-12			Bond Future	137.93	137.9243	137.9292	137.9243	755.00
05/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	6929	7	7	7	0.00
05/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6879	7	7	7	0.00
05/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6979	7	7	7	0.00
05/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12			Bond Future	115.48	115.4831	115.4829	115.4831	480.00
05/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	4983	5	5	5	0.00
05/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4933	5	5	5	0.00
05/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5033	5	5	5	0.00
05/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12			Bond Future	112.11	112.2062	112.1100	112.2062	2,677.00
05/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3610	4	4	4	0.00
05/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3660	4	4	4	0.00
05/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3560	4	4	4	0.00
05/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12	108.50	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
05/12/2011	R213 On 02-February-12			Bond Future	8.79	87.0287	86.6666	87.0287	487.00
05/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3478	4	3	4	0.00
05/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3716	4	4	4	0.00
05/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	3249	4	3	4	0.00
05/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	1988	2	2	2	0.00
05/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1676	2	2	2	0.00
05/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1826	2	2	2	0.00
05/12/2011	R213 On 03-May-12			Bond Future	8.86	84.7567	84.3916	84.7567	0.00
05/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5692	6	6	6	0.00
05/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5465	6	5	6	0.00
05/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5925	6	6	6	0.00
05/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2581	2	3	2	0.00
05/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2870	3	3	3	0.00
05/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2721	3	3	3	0.00
05/12/2011	R213 On 02-August-12			Bond Future	8.94	86.0303	85.6469	86.0303	0.00
05/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6441	7	6	7	0.00
05/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6663	7	7	7	0.00
05/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	6230	6	6	6	0.00
05/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4209	4	4	4	0.00
05/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3896	4	4	4	0.00
05/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4046	4	4	4	0.00
05/12/2011	R213 On 01-November-12			Bond Future	9.01	83.8035	83.4024	83.8035	0.00
05/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5852	6	6	6	0.00
05/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	6042	6	6	6	0.00
05/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5666	6	6	6	0.00
05/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6137	6	6	6	0.00
05/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5743	6	6	6	0.00
05/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	5937	6	6	6	0.00
05/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00