



Derivatives Monthly Statistics Report

For July 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	AL7T On 04-August-11			Index Future	384.30	384.6560	384.3020	384.6560	46.00
01/07/2011	AL7T On 03-November-11			Index Future	390.05	390.4150	390.0540	390.4150	0.00
01/07/2011	ALBI On 04-August-11			Index Future	353.31	353.5060	353.3070	353.5060	998.00

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01/07/2011	ALBI On 03-November-11			Index Future	358.60	358.7990	358.5950	358.7990	0.00
01/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0325	0.0355	0.0325	22,388.00
01/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.1112	0.1020	0.1112	21,898.00
01/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CRD1 On 04-August-11			Index Future	160.33	160.3760	160.3330	160.3760	2.00
01/07/2011	CRD1 On 03-November-11			Index Future	162.50	162.5400	162.4960	162.5400	0.00
01/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2011	GOVI On 04-August-11			GOVI	354.23	354.4460	354.2300	354.4460	180.00
01/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	62300	6	62300	6	0.00
01/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	62200	6	62200	6	0.00
01/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	62400	6	62400	6	0.00
01/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 04-August-11	348.01	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
01/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11			GOVI	359.53	359.7520	359.5320	359.7520	0.00
01/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	25320	3	25320	3	0.00
01/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	25220	3	25220	3	0.00
01/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	25420	3	25420	3	0.00
01/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2011	IGOV On 04-August-11			Index Future	155.82	155.8420	155.8170	155.8420	69.00
01/07/2011	IGOV On 03-November-11			Index Future	158.15	158.1760	158.1500	158.1760	0.00
01/07/2011	ILBI On 04-August-11			Index Future	416.15	415.3330	416.1480	415.3330	0.00
01/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	5,000.00
01/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	0.00
01/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2900	5.7200	94.2900	17,600.00
01/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.78	94.2400	5.7800	94.2400	100.00
01/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	1,000.00
01/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.98	94.0300	5.9800	94.0300	5,491.00
01/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	1,090.00
01/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.72	93.3000	6.7200	93.3000	2,890.00
01/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0500	6.9700	93.0500	44,710.00
01/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.22	92.8000	7.2200	92.8000	490.00
01/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.52	92.5000	7.5200	92.5000	290.00
01/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.82	92.2000	7.8200	92.2000	0.00
01/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2011	OTH1 On 04-August-11			Index Future	347.95	348.0580	347.9480	348.0580	3.00
01/07/2011	OTH1 On 03-November-11			Index Future	353.16	353.2690	353.1560	353.2690	0.00
01/07/2011	R157 On 04-August-11			Bond Future	7.57	126.0658	7.5650	126.0658	5,510.00
01/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	420	0	420	0	1,000.00
01/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	510	1	510	1	0.00
01/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	341	0	341	0	0.00
01/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	94	0	94	0	1,320.00
01/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2472	3	2472	3	0.00
01/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	612	1	612	1	440.00
01/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1122	1	1122	1	0.00
01/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	208	0	208	0	440.00
01/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	24	0	24	0	1,320.00
01/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	475	0	475	0	0.00
01/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	791	1	791	1	0.00
01/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1531	1	1531	1	0.00

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01/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	569	1	569	1	0.00
01/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	674	1	674	1	0.00
01/07/2011	R157 On 03-November-11			Bond Future	7.69	121.1234	7.6860	121.1234	3,358.00
01/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2355	2	2355	2	0.00
01/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2212	2	2212	2	0.00
01/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2500	3	2500	3	0.00
01/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	276	0	276	0	0.00
01/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	346	0	346	0	0.00
01/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	310	0	310	0	0.00
01/07/2011	R157 On 02-February-12			Bond Future	7.82	122.9694	7.8200	122.9694	0.00
01/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	2910	3	2910	3	0.00
01/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3037	3	3037	3	0.00
01/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2785	3	2785	3	0.00
01/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	654	1	654	1	0.00
01/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	572	1	572	1	0.00
01/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	612	1	612	1	0.00
01/07/2011	R157 On 03-May-12			Bond Future	7.98	118.0135	7.9750	118.0135	0.00
01/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2116	2	2116	2	0.00
01/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2020	2	2020	2	0.00
01/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2214	2	2214	2	0.00
01/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1186	1	1186	1	0.00
01/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1307	1	1307	1	0.00
01/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1245	1	1245	1	0.00
01/07/2011	R186 On 04-August-11			Bond Future	8.62	117.2486	8.6200	117.2486	11,226.00
01/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	304	0	304	0	0.00
01/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	391	0	391	0	0.00
01/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	232	0	232	0	0.00
01/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	497	1	497	1	600.00
01/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9531	10	9531	10	0.00
01/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1846	2	1846	2	200.00
01/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3449	3	3449	3	0.00
01/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	410	0	410	0	200.00
01/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	6	0	6	0	600.00

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01/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	1098	1	1098	1	0.00
01/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4276	4	4276	4	0.00
01/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	3073	3	3073	3	0.00
01/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3454	3	3454	3	0.00
01/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3856	4	3856	4	0.00
01/07/2011	R186 On 03-November-11			Bond Future	8.70	118.9851	8.6980	118.9851	13,610.00
01/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4612	5	4612	5	0.00
01/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4905	5	4905	5	0.00
01/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3275	3	3275	3	5,600.00
01/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4327	4	4327	4	0.00
01/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	2037	2	2037	2	0.00
01/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2797	3	2797	3	0.00
01/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1725	2	1725	2	0.00
01/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1876	2	1876	2	0.00
01/07/2011	R186 On 02-February-12			Bond Future	8.78	115.5038	8.7770	115.5038	2,500.00
01/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5091	5	5091	5	0.00
01/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4834	5	4834	5	0.00
01/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5354	5	5354	5	0.00
01/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2921	3	2921	3	0.00
01/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3283	3	3283	3	0.00
01/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	3098	3	3098	3	0.00
01/07/2011	R186 On 03-May-12			Bond Future	8.86	117.2479	8.8610	117.2479	0.00
01/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5835	6	5835	6	0.00
01/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6078	6	6078	6	0.00
01/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5596	6	5596	6	0.00
01/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4810	5	4810	5	0.00
01/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4417	4	4417	4	0.00
01/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4610	5	4610	5	0.00
01/07/2011	R189 On 04-August-11			Bond Future	214.69	214.6982	214.6888	214.6982	0.00
01/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2689	3	2689	3	0.00
01/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2739	3	2739	3	0.00
01/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2639	3	2639	3	0.00
01/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00

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01/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11			Bond Future	235.16	235.1646	235.1628	235.1646	30.00
01/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3663	4	3663	4	0.00
01/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3613	4	3613	4	0.00
01/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3713	4	3713	4	0.00
01/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R201 On 04-August-11			Bond Future	7.18	105.8803	7.1780	105.8803	395.00
01/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	473	1	473	1	0.00
01/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	571	1	571	1	0.00
01/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	387	0	387	0	0.00
01/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	320	0	320	0	0.00
01/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	202	0	202	0	0.00
01/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	255	0	255	0	0.00
01/07/2011	R201 On 03-November-11			Bond Future	7.28	107.4466	7.2790	107.4466	853.00
01/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2178	2	2178	2	0.00
01/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2296	2	2296	2	0.00
01/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2060	2	2060	2	0.00
01/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	192	0	192	0	0.00
01/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	153	0	153	0	0.00
01/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	173	0	173	0	0.00
01/07/2011	R201 On 02-February-12			Bond Future	7.39	104.6742	7.3880	104.6742	0.00
01/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2496	3	2496	3	0.00
01/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2603	3	2603	3	0.00
01/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2392	2	2392	2	0.00
01/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	307	0	307	0	0.00
01/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	265	0	265	0	0.00
01/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	285	0	285	0	0.00
01/07/2011	R201 On 03-May-12			Bond Future	7.52	106.2540	7.5240	106.2540	0.00
01/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1475	2	1475	2	0.00
01/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1404	1	1404	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
01/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1548	2	1548	2	0.00
01/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	893	1	893	1	0.00
01/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	986	1	986	1	0.00
01/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	938	1	938	1	0.00
01/07/2011	R202 On 04-August-11			Bond Future	174.55	174.2677	174.5464	174.2677	21,108.00
01/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173546	173	173546	173	0.00
01/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173496	173	173496	173	0.00
01/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173596	173	173596	173	0.00
01/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11			Bond Future	177.13	176.8484	177.1307	176.8484	400.00
01/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176631	176	176631	176	0.00
01/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176581	176	176581	176	0.00
01/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176681	176	176681	176	0.00
01/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R203 On 04-August-11			Bond Future	8.18	103.7353	8.1780	103.7353	824.00
01/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	325	0	325	0	0.00
01/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	257	0	257	0	0.00
01/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	406	0	406	0	0.00
01/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	1015	1	1015	1	0.00
01/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1345	1	1345	1	0.00
01/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1173	1	1173	1	0.00
01/07/2011	R203 On 03-November-11			Bond Future	8.29	101.1106	8.2910	101.1106	1,624.00
01/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1902	2	1902	2	0.00
01/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1764	2	1764	2	0.00
01/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2045	2	2045	2	0.00
01/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	873	1	873	1	0.00
01/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	1042	1	1042	1	0.00
01/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	955	1	955	1	0.00
01/07/2011	R203 On 02-February-12			Bond Future	8.41	102.6526	8.4130	102.6526	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
01/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2764	3	2764	3	0.00
01/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2628	3	2628	3	0.00
01/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2904	3	2904	3	0.00
01/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1228	1	1228	1	0.00
01/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1382	1	1382	1	0.00
01/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1302	1	1302	1	0.00
01/07/2011	R203 On 03-May-12			Bond Future	8.55	100.0386	8.5460	100.0386	0.00
01/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2679	3	2679	3	0.00
01/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2558	3	2558	3	0.00
01/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2803	3	2803	3	0.00
01/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1745	2	1745	2	0.00
01/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1915	2	1915	2	0.00
01/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1828	2	1828	2	0.00
01/07/2011	R204 On 04-August-11			Bond Future	8.37	99.2551	8.3700	99.2551	70.00
01/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	138	0	138	0	0.00
01/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	183	0	183	0	0.00
01/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	102	0	102	0	0.00
01/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2381	2	2381	2	0.00
01/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1913	2	1913	2	0.00
01/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	2142	2	2142	2	0.00
01/07/2011	R204 On 03-November-11			Bond Future	8.48	100.7265	8.4760	100.7265	2,131.00
01/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2431	3	2431	3	0.00
01/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2598	3	2598	3	0.00
01/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2268	2	2268	2	0.00
01/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	1116	1	1116	1	0.00
01/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	937	1	937	1	0.00
01/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	1024	1	1024	1	0.00
01/07/2011	R204 On 02-February-12			Bond Future	8.59	98.2248	8.5860	98.2248	0.00
01/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3304	3	3304	3	0.00
01/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3469	4	3469	4	0.00
01/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3142	3	3142	3	0.00
01/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1338	1	1338	1	0.00
01/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1177	1	1177	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
01/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1255	1	1255	1	0.00
01/07/2011	R204 On 03-May-12			Bond Future	8.71	99.7105	8.7080	99.7105	0.00
01/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2787	3	2787	3	0.00
01/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	2918	3	2918	3	0.00
01/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2658	3	2658	3	0.00
01/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2697	3	2697	3	0.00
01/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2474	2	2474	2	0.00
01/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2584	2	2584	2	0.00
01/07/2011	R206 On 04-August-11			Bond Future	6.98	101.7058	6.9810	101.7058	9,866.00
01/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	300	0	300	0	0.00
01/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	245	0	245	0	0.00
01/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	364	0	364	0	0.00
01/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	211	0	211	0	0.00
01/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	314	0	314	0	0.00
01/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	258	0	258	0	0.00
01/07/2011	R206 On 03-November-11			Bond Future	7.09	103.2135	7.0890	103.2135	0.00
01/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1460	1	1460	1	0.00
01/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1377	1	1377	1	0.00
01/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1542	2	1542	2	0.00
01/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	130	0	130	0	0.00
01/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	162	0	162	0	0.00
01/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	146	0	146	0	0.00
01/07/2011	R206 On 02-February-12			Bond Future	7.21	101.0215	7.2140	101.0215	0.00
01/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1637	2	1637	2	0.00
01/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1568	2	1568	2	0.00
01/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1709	2	1709	2	0.00
01/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	231	0	231	0	0.00
01/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	266	0	266	0	0.00
01/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	247	0	247	0	0.00
01/07/2011	R206 On 03-May-12			Bond Future	7.39	102.5451	7.3930	102.5451	0.00
01/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	851	1	851	1	0.00
01/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	807	1	807	1	0.00
01/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	896	1	896	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
01/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	651	1	651	1	0.00
01/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	718	1	718	1	0.00
01/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	684	1	684	1	0.00
01/07/2011	R207 On 04-August-11			Bond Future	8.43	93.4956	8.4320	93.4956	5,725.00
01/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	386	0	386	0	0.00
01/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	482	1	482	1	0.00
01/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	305	0	305	0	0.00
01/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1635	2	1635	2	0.00
01/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1236	1	1236	1	0.00
01/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1427	1	1427	1	0.00
01/07/2011	R207 On 03-November-11			Bond Future	8.53	94.8803	8.5260	94.8803	600.00
01/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2449	2	2449	2	0.00
01/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2621	3	2621	3	0.00
01/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2276	2	2276	2	0.00
01/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1320	1	1320	1	0.00
01/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1121	1	1121	1	0.00
01/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1220	1	1220	1	0.00
01/07/2011	R207 On 02-February-12			Bond Future	8.63	92.6852	8.6250	92.6852	0.00
01/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3392	3	3392	3	0.00
01/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3565	4	3565	4	0.00
01/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3223	3	3223	3	0.00
01/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1495	1	1495	1	0.00
01/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1313	1	1313	1	0.00
01/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1402	1	1402	1	0.00
01/07/2011	R207 On 03-May-12			Bond Future	8.74	94.0842	8.7350	94.0842	0.00
01/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2928	3	2928	3	0.00
01/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3068	3	3068	3	0.00
01/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2792	3	2792	3	0.00
01/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2975	3	2975	3	0.00
01/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2729	3	2729	3	0.00
01/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2850	3	2850	3	0.00
01/07/2011	R208 On 04-August-11			Bond Future	8.46	91.3618	8.4640	91.3618	1,361.00
01/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	391	0	391	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
01/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	486	1	486	1	0.00
01/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	310	0	310	0	0.00
01/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1920	2	1920	2	0.00
01/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1482	1	1482	1	0.00
01/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1693	2	1693	2	0.00
01/07/2011	R208 On 03-November-11			Bond Future	8.55	89.3142	8.5520	89.3142	5,997.00
01/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2435	2	2435	2	0.00
01/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2259	2	2259	2	0.00
01/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2617	3	2617	3	0.00
01/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1171	1	1171	1	0.00
01/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1392	1	1392	1	0.00
01/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1278	1	1278	1	0.00
01/07/2011	R208 On 02-February-12			Bond Future	8.64	90.6755	8.6420	90.6755	0.00
01/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3651	4	3651	4	0.00
01/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3472	4	3472	4	0.00
01/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3834	4	3834	4	0.00
01/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1525	2	1525	2	0.00
01/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1722	2	1722	2	0.00
01/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1621	2	1621	2	0.00
01/07/2011	R208 On 03-May-12			Bond Future	8.74	88.6475	8.7400	88.6475	0.00
01/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3873	4	3873	4	0.00
01/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3709	4	3709	4	0.00
01/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4040	4	4040	4	0.00
01/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2321	2	2321	2	0.00
01/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2540	3	2540	3	0.00
01/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2428	2	2428	2	0.00
01/07/2011	R209 On 04-August-11			Bond Future	8.93	75.7392	8.9260	75.7392	0.00
01/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	195	0	195	0	0.00
01/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	255	0	255	0	0.00
01/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	147	0	147	0	0.00
01/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8268	8	8268	8	0.00
01/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	4	0	4	0	0.00
01/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3994	4	3994	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3267	3	3267	3	0.00
01/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3623	4	3623	4	0.00
01/07/2011	R209 On 03-November-11			Bond Future	8.99	73.7132	8.9930	73.7132	1,315.00
01/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1648	2	1648	2	0.00
01/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1806	2	1806	2	0.00
01/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1500	2	1500	2	0.00
01/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3801	4	3801	4	0.00
01/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3308	3	3308	3	0.00
01/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3548	4	3548	4	0.00
01/07/2011	R209 On 02-February-12			Bond Future	9.06	74.8339	9.0600	74.8339	0.00
01/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3232	3	3232	3	0.00
01/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3420	3	3420	3	0.00
01/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3048	3	3048	3	0.00
01/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3888	4	3888	4	0.00
01/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3496	4	3496	4	0.00
01/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3688	4	3688	4	0.00
01/07/2011	R209 On 03-May-12			Bond Future	9.13	72.8216	9.1300	72.8216	0.00
01/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3682	4	3682	4	0.00
01/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3864	4	3864	4	0.00
01/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3506	4	3506	4	0.00
01/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4870	5	4870	5	0.00
01/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4465	4	4465	4	0.00
01/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4663	5	4663	5	0.00
01/07/2011	R210 On 04-August-11			Bond Future	130.93	131.1047	130.9283	131.1047	425.00
01/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24928	25	24928	25	0.00
01/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24978	25	24978	25	0.00
01/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24878	25	24878	25	0.00
01/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11			Bond Future	108.04	107.9834	108.0372	107.9834	0.00
01/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106537	106	106537	106	0.00
01/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106487	106	106487	106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106587	107	106587	107	0.00
01/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11			Bond Future	109.64	109.5826	109.6366	109.5826	529.00
01/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108387	108	108387	108	0.00
01/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108337	108	108337	108	0.00
01/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108437	108	108437	108	0.00
01/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11			Bond Future	106.62	106.6157	106.6151	106.6157	3,852.00
01/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104115	104	104115	104	0.00
01/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104165	104	104165	104	0.00
01/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104065	104	104065	104	0.00
01/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1946	108.1936	108.1946	240.00
01/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105694	106	105694	106	0.00
01/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105644	106	105644	106	0.00
01/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105744	106	105744	106	0.00
01/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11			Bond Future	8.89	85.6409	8.8930	85.6409	0.00
01/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7148	7	7148	7	0.00
01/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8057	8	8057	8	0.00
01/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7601	8	7601	8	0.00
01/07/2011	R213 On 03-November-11			Bond Future	8.97	83.3655	8.9670	83.3655	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
01/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2138	2	2138	2	0.00
01/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1327	1	1327	1	0.00
01/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1731	2	1731	2	0.00
01/07/2011	R213 On 02-February-12			Bond Future	9.04	84.6346	9.0420	84.6346	0.00
01/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	62	0	62	0	0.00
01/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	717	1	717	1	0.00
01/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	326	0	326	0	0.00
01/07/2011	R213 On 03-May-12			Bond Future	9.12	82.3728	9.1170	82.3728	0.00
01/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1005	1	1005	1	0.00
01/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1378	1	1378	1	0.00
01/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	630	1	630	1	0.00
01/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
01/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
01/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
01/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
01/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
01/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
01/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
01/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
01/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
01/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
01/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
01/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
01/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/07/2011	TRT1 On 04-August-11			Index Future	350.07	350.2640	350.0720	350.2640	100.00
01/07/2011	TRT1 On 03-November-11			Index Future	354.79	354.9880	354.7940	354.9880	0.00
04/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	AL7T On 04-August-11			Index Future	385.47	384.3020	385.4700	384.3020	46.00
04/07/2011	AL7T On 03-November-11			Index Future	391.24	390.0540	391.2380	390.0540	0.00
04/07/2011	ALBI On 04-August-11			Index Future	354.24	353.3070	354.2440	353.3070	998.00
04/07/2011	ALBI On 03-November-11			Index Future	359.54	358.5950	359.5440	358.5950	0.00
04/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0355	0.0388	0.0355	22,388.00
04/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.1020	0.0916	0.1020	21,898.00
04/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CRD1 On 04-August-11			Index Future	160.67	160.3330	160.6690	160.3330	2.00
04/07/2011	CRD1 On 03-November-11			Index Future	162.84	162.4960	162.8370	162.4960	0.00
04/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2011	GOVI On 04-August-11			GOVI	355.15	354.2300	355.1470	354.2300	180.00
04/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	71470	6	71470	6	0.00
04/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	71570	6	71570	6	0.00
04/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71370	6	71370	6	0.00
04/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11			GOVI	360.46	359.5320	360.4620	359.5320	0.00
04/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	34620	3	34620	3	0.00
04/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	34520	3	34520	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	34720	3	34720	3	0.00
04/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2011	IGOV On 04-August-11			Index Future	155.97	155.8170	155.9700	155.8170	69.00
04/07/2011	IGOV On 03-November-11			Index Future	158.30	158.1500	158.3040	158.1500	0.00
04/07/2011	ILBI On 04-August-11			Index Future	416.27	416.1480	416.2700	416.1480	0.00
04/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	5.6000	94.3800	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	0.00
04/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.2800	5.6900	94.2800	17,600.00
04/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2200	5.7600	94.2200	100.00
04/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1200	5.8400	94.1200	1,000.00
04/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0200	5.9600	94.0200	5,541.00
04/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6300	6.3300	93.6300	1,090.00
04/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2800	6.6900	93.2800	2,890.00
04/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0300	6.9500	93.0300	44,710.00
04/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7800	7.2100	92.7800	490.00
04/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.49	92.4800	7.4900	92.4800	290.00
04/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.1800	7.7800	92.1800	0.00
04/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/07/2011	OTH1 On 04-August-11			Index Future	348.99	347.9480	348.9890	347.9480	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	OTH1 On 03-November-11			Index Future	354.21	353.1560	354.2110	353.1560	0.00
04/07/2011	R157 On 04-August-11			Bond Future	7.52	125.9916	7.5230	125.9916	5,510.00
04/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	470	0	470	0	1,000.00
04/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	570	1	570	1	0.00
04/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	382	0	382	0	0.00
04/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	105	0	105	0	1,320.00
04/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2626	2	2626	2	0.00
04/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	681	1	440.00
04/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1230	1	1230	1	0.00
04/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	152	0	152	0	440.00
04/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	14	0	14	0	1,320.00
04/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	380	0	380	0	0.00
04/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	668	1	668	1	0.00
04/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1377	2	1377	2	0.00
04/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	464	1	464	1	0.00
04/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	560	1	560	1	0.00
04/07/2011	R157 On 03-November-11			Bond Future	7.64	121.0464	7.6400	121.0464	3,358.00
04/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2481	2	0.00
04/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	2630	3	0.00
04/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2335	2	0.00
04/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	301	0	301	0	0.00
04/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	237	0	237	0	0.00
04/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	267	0	267	0	0.00
04/07/2011	R157 On 02-February-12			Bond Future	7.77	122.8907	7.7700	122.8907	0.00
04/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3029	3	0.00
04/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	2901	3	0.00
04/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3159	3	3159	3	0.00
04/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	523	1	523	1	0.00
04/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	599	1	599	1	0.00
04/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	560	1	560	1	0.00
04/07/2011	R157 On 03-May-12			Bond Future	7.92	117.9339	7.9210	117.9339	0.00
04/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2211	2	2211	2	0.00
04/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2113	2	2113	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2312	2	2312	2	0.00
04/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1112	1	1112	1	0.00
04/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1228	1	1228	1	0.00
04/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1169	1	1169	1	0.00
04/07/2011	R186 On 04-August-11			Bond Future	8.59	117.2580	8.5890	117.2580	11,226.00
04/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	313	0	313	0	0.00
04/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	406	0	406	0	0.00
04/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	237	0	237	0	0.00
04/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	519	0	519	0	600.00
04/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9820	10	9820	10	0.00
04/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1960	2	1960	2	200.00
04/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3644	3	3644	3	0.00
04/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	313	0	313	0	200.00
04/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	3	0	600.00
04/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	921	1	921	1	0.00
04/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3989	4	3989	4	0.00
04/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2804	3	2804	3	0.00
04/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3177	3	3177	3	0.00
04/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3573	4	3573	4	0.00
04/07/2011	R186 On 03-November-11			Bond Future	8.67	118.9943	8.6660	118.9943	13,563.00
04/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4772	5	4772	5	0.00
04/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5073	5	5073	5	0.00
04/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4481	4	4481	4	0.00
04/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3400	3	3400	3	5,600.00
04/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1895	2	1895	2	0.00
04/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2626	3	2626	3	0.00
04/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1597	2	1597	2	0.00
04/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1740	2	1740	2	0.00
04/07/2011	R186 On 02-February-12			Bond Future	8.74	115.5128	8.7440	115.5128	2,500.00
04/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5243	5	5243	5	0.00
04/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5512	5	5512	5	0.00
04/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4981	5	4981	5	0.00
04/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3131	3	3131	3	0.00

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04/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2780	3	2780	3	0.00
04/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2951	3	2951	3	0.00
04/07/2011	R186 On 03-May-12			Bond Future	8.83	117.2568	8.8270	117.2568	0.00
04/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5980	6	5980	6	0.00
04/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6228	6	6228	6	0.00
04/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5737	6	5737	6	0.00
04/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4648	5	4648	5	0.00
04/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4265	4	4265	4	0.00
04/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4453	5	4453	5	0.00
04/07/2011	R189 On 04-August-11			Bond Future	214.68	214.6888	214.6793	214.6888	0.00
04/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2679	3	2679	3	0.00
04/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2729	3	2729	3	0.00
04/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2629	3	2629	3	0.00
04/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11			Bond Future	235.16	235.1628	235.1613	235.1628	30.00
04/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3661	4	3661	4	0.00
04/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3611	4	3611	4	0.00
04/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3711	4	3711	4	0.00
04/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R201 On 04-August-11			Bond Future	7.14	105.8045	7.1360	105.8045	395.00
04/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	538	0	538	0	0.00
04/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	645	1	645	1	0.00
04/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	443	0	0.00
04/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	249	0	249	0	0.00
04/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	149	0	149	0	0.00
04/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	193	0	193	0	0.00
04/07/2011	R201 On 03-November-11			Bond Future	7.23	107.3706	7.2330	107.3706	853.00
04/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2282	2	2282	2	0.00
04/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2162	2	2162	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2403	2	2403	2	0.00
04/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	131	0	131	0	0.00
04/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	165	0	165	0	0.00
04/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	147	0	147	0	0.00
04/07/2011	R201 On 02-February-12			Bond Future	7.34	104.5962	7.3370	104.5962	0.00
04/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2599	2	2599	2	0.00
04/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2493	2	2493	2	0.00
04/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2708	3	2708	3	0.00
04/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	238	0	238	0	0.00
04/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	276	0	276	0	0.00
04/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	255	0	255	0	0.00
04/07/2011	R201 On 03-May-12			Bond Future	7.47	106.1753	7.4680	106.1753	0.00
04/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1548	1	1548	1	0.00
04/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1475	1	1475	1	0.00
04/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1623	2	1623	2	0.00
04/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	835	1	835	1	0.00
04/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	923	1	923	1	0.00
04/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	878	1	878	1	0.00
04/07/2011	R202 On 04-August-11			Bond Future	174.55	174.5464	174.5450	174.5464	21,108.00
04/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173545	174	173545	174	0.00
04/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173495	173	173495	173	0.00
04/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173595	174	173595	174	0.00
04/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1307	177.1287	177.1307	400.00
04/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176629	177	176629	177	0.00
04/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176579	177	176579	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176679	177	176679	177	0.00
04/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R203 On 04-August-11			Bond Future	8.14	103.6452	8.1360	103.6452	824.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	363	0	363	0	0.00
04/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	287	0	287	0	0.00
04/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	454	0	454	0	0.00
04/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	864	1	864	1	0.00
04/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1175	1	1175	1	0.00
04/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1012	1	1012	1	0.00
04/07/2011	R203 On 03-November-11			Bond Future	8.25	101.0194	8.2470	101.0194	1,624.00
04/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2012	2	2012	2	0.00
04/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2160	2	2160	2	0.00
04/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1869	2	1869	2	0.00
04/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	946	1	946	1	0.00
04/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	787	1	787	1	0.00
04/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	864	1	864	1	0.00
04/07/2011	R203 On 02-February-12			Bond Future	8.37	102.5562	8.3660	102.5562	0.00
04/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2882	3	2882	3	0.00
04/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3025	3	3025	3	0.00
04/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2742	3	2742	3	0.00
04/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1290	1	1290	1	0.00
04/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1143	1	1143	1	0.00
04/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1214	1	1214	1	0.00
04/07/2011	R203 On 03-May-12			Bond Future	8.50	99.9421	8.4960	99.9421	0.00
04/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2790	3	2790	3	0.00
04/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2666	3	2666	3	0.00
04/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2917	3	2917	3	0.00
04/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1649	2	1649	2	0.00
04/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1813	2	1813	2	0.00
04/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1729	2	1729	2	0.00
04/07/2011	R204 On 04-August-11			Bond Future	8.33	99.0730	8.3290	99.0730	70.00
04/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	152	0	152	0	0.00
04/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	202	0	202	0	0.00
04/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	112	0	112	0	0.00
04/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2172	2	2172	2	0.00
04/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1713	2	1713	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1937	2	1937	2	0.00
04/07/2011	R204 On 03-November-11			Bond Future	8.43	100.5397	8.4330	100.5397	2,131.00
04/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2558	2	2558	2	0.00
04/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2390	2	2390	2	0.00
04/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2731	3	2731	3	0.00
04/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	847	1	847	1	0.00
04/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	1015	1	1015	1	0.00
04/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	928	1	928	1	0.00
04/07/2011	R204 On 02-February-12			Bond Future	8.54	98.0390	8.5410	98.0390	0.00
04/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3441	3	3441	3	0.00
04/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3275	3	3275	3	0.00
04/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3610	3	3610	3	0.00
04/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1092	1	1092	1	0.00
04/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1245	1	1245	1	0.00
04/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1166	1	1166	1	0.00
04/07/2011	R204 On 03-May-12			Bond Future	8.66	99.5165	8.6600	99.5165	0.00
04/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2898	3	2898	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3032	3	3032	3	0.00
04/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2766	3	2766	3	0.00
04/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2572	3	2572	3	0.00
04/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2355	2	2355	2	0.00
04/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	3	2462	3	0.00
04/07/2011	R206 On 04-August-11			Bond Future	6.93	101.6637	6.9330	101.6637	9,866.00
04/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	347	0	347	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	285	0	285	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	417	0	417	0	0.00
04/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	158	0	158	0	0.00
04/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	247	0	247	0	0.00
04/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	198	0	198	0	0.00
04/07/2011	R206 On 03-November-11			Bond Future	7.04	103.1674	7.0350	103.1674	0.00
04/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1545	1	1545	1	0.00
04/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1629	2	1629	2	0.00
04/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1461	1	1461	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	138	0	138	0	0.00
04/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	109	0	109	0	0.00
04/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	123	0	123	0	0.00
04/07/2011	R206 On 02-February-12			Bond Future	7.15	100.9751	7.1520	100.9751	0.00
04/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1720	2	1720	2	0.00
04/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1793	2	1793	2	0.00
04/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1650	2	1650	2	0.00
04/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	237	0	237	0	0.00
04/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	205	0	205	0	0.00
04/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	219	0	219	0	0.00
04/07/2011	R206 On 03-May-12			Bond Future	7.32	102.4998	7.3220	102.4998	0.00
04/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	908	1	908	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	863	1	863	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	955	1	955	1	0.00
04/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	599	1	599	1	0.00
04/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	663	1	663	1	0.00
04/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	630	1	630	1	0.00
04/07/2011	R207 On 04-August-11			Bond Future	8.39	93.4729	8.3850	93.4729	5,725.00
04/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	441	0	0.00
04/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	549	0	549	0	0.00
04/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	348	0	0.00
04/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1410	2	1410	2	0.00
04/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1035	1	1035	1	0.00
04/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1215	1	1215	1	0.00
04/07/2011	R207 On 03-November-11			Bond Future	8.48	94.8582	8.4770	94.8582	600.00
04/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2600	2	2600	2	0.00
04/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2421	2	2421	2	0.00
04/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2778	3	2778	3	0.00
04/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1006	1	1006	1	0.00
04/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1193	1	1193	1	0.00
04/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1099	1	1099	1	0.00
04/07/2011	R207 On 02-February-12			Bond Future	8.57	92.6637	8.5740	92.6637	0.00
04/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3558	3	3558	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
04/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3384	3	3384	3	0.00
04/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3736	4	3736	4	0.00
04/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1209	1	1209	1	0.00
04/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1381	1	1381	1	0.00
04/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1293	1	1293	1	0.00
04/07/2011	R207 On 03-May-12			Bond Future	8.68	94.0633	8.6820	94.0633	0.00
04/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3061	3	3061	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3204	3	3204	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2920	3	2920	3	0.00
04/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2826	3	2826	3	0.00
04/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2587	3	2587	3	0.00
04/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2705	3	2705	3	0.00
04/07/2011	R208 On 04-August-11			Bond Future	8.42	91.2773	8.4230	91.2773	1,361.00
04/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	430	0	430	0	0.00
04/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	536	0	536	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	341	0	341	0	0.00
04/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1703	2	1703	2	0.00
04/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1284	1	1284	1	0.00
04/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1485	2	1485	2	0.00
04/07/2011	R208 On 03-November-11			Bond Future	8.51	89.2317	8.5090	89.2317	5,997.00
04/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2572	2	2572	2	0.00
04/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2760	3	2760	3	0.00
04/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2390	2	2390	2	0.00
04/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1270	1	1270	1	0.00
04/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1060	1	1060	1	0.00
04/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1161	1	1161	1	0.00
04/07/2011	R208 On 02-February-12			Bond Future	8.60	90.5891	8.5970	90.5891	0.00
04/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3803	4	3803	4	0.00
04/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3991	4	3991	4	0.00
04/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3619	3	3619	3	0.00
04/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1609	2	1609	2	0.00
04/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1422	2	1422	2	0.00
04/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1513	2	1513	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R208 On 03-May-12			Bond Future	8.69	88.5575	8.6930	88.5575	0.00
04/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4016	4	4016	4	0.00
04/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3849	4	3849	4	0.00
04/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4187	4	4187	4	0.00
04/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2203	2	2203	2	0.00
04/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2415	3	2415	3	0.00
04/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2307	2	2307	2	0.00
04/07/2011	R209 On 04-August-11			Bond Future	8.90	75.7469	8.8950	75.7469	0.00
04/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	199	0	199	0	0.00
04/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	262	0	262	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	148	0	148	0	0.00
04/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	8	8507	8	0.00
04/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	2	0	0.00
04/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3753	4	3753	4	0.00
04/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3033	3	3033	3	0.00
04/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3385	4	3385	4	0.00
04/07/2011	R209 On 03-November-11			Bond Future	8.96	73.7209	8.9610	73.7209	1,315.00
04/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1718	2	1718	2	0.00
04/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1565	2	1565	2	0.00
04/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1882	2	1882	2	0.00
04/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3139	3	3139	3	0.00
04/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3620	4	3620	4	0.00
04/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3372	4	3372	4	0.00
04/07/2011	R209 On 02-February-12			Bond Future	9.03	74.8415	9.0270	74.8415	0.00
04/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3335	3	3335	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3147	3	3147	3	0.00
04/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3528	3	3528	3	0.00
04/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3353	3	3353	3	0.00
04/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3736	4	3736	4	0.00
04/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3541	4	3541	4	0.00
04/07/2011	R209 On 03-May-12			Bond Future	9.10	72.8291	9.0960	72.8291	0.00
04/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3788	4	3788	4	0.00
04/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3974	4	3974	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3608	4	3608	4	0.00
04/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4718	5	4718	5	0.00
04/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4321	4	4321	4	0.00
04/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4514	5	4514	5	0.00
04/07/2011	R210 On 04-August-11			Bond Future	130.93	130.9283	130.9276	130.9283	425.00
04/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24928	25	24928	25	0.00
04/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24978	25	24978	25	0.00
04/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24878	25	24878	25	0.00
04/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0372	108.0347	108.0372	0.00
04/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106535	107	106535	107	0.00
04/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106485	106	106485	106	0.00
04/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106585	107	106585	107	0.00
04/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6366	109.6337	109.6366	529.00
04/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108384	108	108384	108	0.00
04/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108334	108	108334	108	0.00
04/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108434	108	108434	108	0.00
04/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6151	106.6144	106.6151	3,852.00
04/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104114	104	0.00
04/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104164	104	0.00
04/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104064	104	0.00
04/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1936	108.1924	108.1936	240.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	105692	106	0.00
04/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	105642	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	105742	106	0.00
04/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11			Bond Future	8.86	85.6887	8.8570	85.6887	0.00
04/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6860	7	6860	7	0.00
04/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7769	8	7769	8	0.00
04/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7313	8	7313	8	0.00
04/07/2011	R213 On 03-November-11			Bond Future	8.93	83.4125	8.9290	83.4125	0.00
04/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1838	2	1838	2	0.00
04/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1028	1	1028	1	0.00
04/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1432	2	1432	2	0.00
04/07/2011	R213 On 02-February-12			Bond Future	9.00	84.6887	9.0040	84.6887	0.00
04/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	357	0	357	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	422	1	422	1	0.00
04/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	31	0	31	0	0.00
04/07/2011	R213 On 03-May-12			Bond Future	9.08	82.4261	9.0780	82.4261	0.00
04/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1304	1	1304	1	0.00
04/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1677	1	1677	1	0.00
04/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	928	1	928	1	0.00
04/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
04/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
04/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
04/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
04/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
04/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
04/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
04/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
04/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/07/2011	TRT1 On 04-August-11			Index Future	351.00	350.0720	350.9960	350.0720	100.00
04/07/2011	TRT1 On 03-November-11			Index Future	355.73	354.7940	355.7320	354.7940	0.00
05/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	AL7T On 04-August-11			Index Future	385.60	385.4700	385.5970	385.4700	46.00
05/07/2011	AL7T On 03-November-11			Index Future	391.37	391.2380	391.3660	391.2380	0.00
05/07/2011	ALBI On 04-August-11			Index Future	354.30	354.2440	354.3010	354.2440	998.00
05/07/2011	ALBI On 03-November-11			Index Future	359.60	359.5440	359.6030	359.5440	0.00
05/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0388	0.0388	0.0388	22,388.00
05/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0916	0.0953	0.0916	21,898.00
05/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CRD1 On 04-August-11			Index Future	160.69	160.6690	160.6920	160.6690	2.00
05/07/2011	CRD1 On 03-November-11			Index Future	162.86	162.8370	162.8610	162.8370	0.00
05/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2011	GOVI On 04-August-11			GOVI	355.20	355.1470	355.2030	355.1470	180.00
05/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	72030	7	72030	7	0.00
05/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	71930	7	71930	7	0.00
05/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	72130	7	72130	7	0.00
05/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11			GOVI	360.52	360.4620	360.5180	360.4620	0.00
05/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	35180	3	35180	3	0.00
05/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	35080	3	35080	3	0.00
05/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	35280	3	35280	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
05/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2011	IGOV On 04-August-11			Index Future	156.00	155.9700	156.0040	155.9700	73.00
05/07/2011	IGOV On 03-November-11			Index Future	158.34	158.3040	158.3380	158.3040	0.00
05/07/2011	ILBI On 04-August-11			Index Future	416.38	416.2700	416.3780	416.2700	0.00
05/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.4000	5.5970	94.4000	5,000.00
05/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.63	94.3700	5.6280	94.3700	0.00
05/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.3100	5.6860	94.3100	17,600.00
05/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.76	94.2400	5.7550	94.2400	100.00
05/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.84	94.1600	5.8360	94.1600	1,000.00
05/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.96	94.0400	5.9550	94.0400	5,541.00
05/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.32	93.6700	6.3210	93.6700	1,090.00
05/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.68	93.3100	6.6800	93.3100	2,890.00
05/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0500	6.9490	93.0500	44,710.00
05/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.20	92.7900	7.1970	92.7900	490.00
05/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.5100	7.4960	92.5100	290.00
05/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
05/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2011	OTH1 On 04-August-11			Index Future	349.06	348.9890	349.0580	348.9890	3.00
05/07/2011	OTH1 On 03-November-11			Index Future	354.28	354.2110	354.2800	354.2110	0.00
05/07/2011	R157 On 04-August-11			Bond Future	7.52	126.1558	7.5220	126.1558	6,040.00
05/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	463	0	463	0	1,000.00
05/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	563	1	563	1	0.00
05/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	375	0	375	0	0.00
05/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	101	0	101	0	1,320.00
05/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	675	1	675	1	440.00
05/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1227	1	1227	1	0.00
05/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2628	3	2628	3	0.00
05/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	12	0	12	0	1,320.00
05/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	145	0	145	0	440.00
05/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	370	0	370	0	0.00
05/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	657	1	657	1	0.00
05/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1369	1	1369	1	0.00
05/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	454	0	454	0	0.00
05/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	549	1	549	1	0.00
05/07/2011	R157 On 03-November-11			Bond Future	7.64	121.2152	7.6390	121.2152	3,358.00
05/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2481	2	2481	2	0.00
05/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2335	2	2335	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2630	3	2630	3	0.00
05/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	233	0	233	0	0.00
05/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	297	0	297	0	0.00
05/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	263	0	263	0	0.00
05/07/2011	R157 On 02-February-12			Bond Future	7.77	123.0619	7.7690	123.0619	0.00
05/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3029	3	3029	3	0.00
05/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3158	3	3158	3	0.00
05/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2901	3	2901	3	0.00
05/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	595	1	595	1	0.00
05/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	519	1	519	1	0.00
05/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	556	1	556	1	0.00
05/07/2011	R157 On 03-May-12			Bond Future	7.92	118.1058	7.9190	118.1058	0.00
05/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2212	2	2212	2	0.00
05/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2114	2	2114	2	0.00
05/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2313	2	2313	2	0.00
05/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1107	1	1107	1	0.00
05/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1223	1	1223	1	0.00
05/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1163	1	1163	1	0.00
05/07/2011	R186 On 04-August-11			Bond Future	8.59	117.5497	8.5880	117.5497	11,226.00
05/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	300	0	300	0	0.00
05/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	392	0	392	0	0.00
05/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	226	0	226	0	0.00
05/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	504	1	504	1	600.00
05/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1944	2	1944	2	200.00
05/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3638	4	3638	4	0.00
05/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9829	10	9829	10	0.00
05/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	3	0	3	0	600.00
05/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	298	0	298	0	200.00
05/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	895	1	895	1	0.00
05/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3969	4	3969	4	0.00
05/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2779	3	2779	3	0.00
05/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3154	3	3154	3	0.00
05/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3551	4	3551	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R186 On 03-November-11			Bond Future	8.67	119.2900	8.6650	119.2900	13,563.00
05/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4767	5	4767	5	0.00
05/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5068	5	5068	5	0.00
05/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3393	3	3393	3	5,600.00
05/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4475	4	4475	4	0.00
05/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1880	2	1880	2	0.00
05/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2610	3	2610	3	0.00
05/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1583	2	1583	2	0.00
05/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1726	2	1726	2	0.00
05/07/2011	R186 On 02-February-12			Bond Future	8.74	115.8121	8.7430	115.8121	2,500.00
05/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5240	5	5240	5	0.00
05/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4977	5	4977	5	0.00
05/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5508	6	5508	6	0.00
05/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2767	3	2767	3	0.00
05/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3118	3	3118	3	0.00
05/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2939	3	2939	3	0.00
05/07/2011	R186 On 03-May-12			Bond Future	8.83	117.5593	8.8260	117.5593	0.00
05/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5977	6	5977	6	0.00
05/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6225	6	6225	6	0.00
05/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5734	6	5734	6	0.00
05/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4636	5	4636	5	0.00
05/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4253	4	4253	4	0.00
05/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4441	4	4441	4	0.00
05/07/2011	R189 On 04-August-11			Bond Future	214.67	214.6793	214.6699	214.6793	0.00
05/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2670	3	2670	3	0.00
05/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2720	3	2720	3	0.00
05/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2620	3	2620	3	0.00
05/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11			Bond Future	235.38	235.1613	235.3825	235.1613	30.00
05/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3883	4	3883	4	0.00
05/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3833	4	3833	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3933	4	3933	4	0.00
05/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R201 On 04-August-11			Bond Future	7.13	105.9318	7.1300	105.9318	395.00
05/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	545	1	545	1	0.00
05/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	448	0	448	0	0.00
05/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	653	1	653	1	0.00
05/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	139	0	139	0	0.00
05/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	236	0	236	0	0.00
05/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	182	0	182	0	0.00
05/07/2011	R201 On 03-November-11			Bond Future	7.23	107.5001	7.2260	107.5001	953.00
05/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2298	2	2298	2	0.00
05/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2418	2	2418	2	0.00
05/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2177	2	2177	2	0.00
05/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	160	0	160	0	0.00
05/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	126	0	126	0	0.00
05/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	143	0	143	0	0.00
05/07/2011	R201 On 02-February-12			Bond Future	7.33	104.7289	7.3300	104.7289	0.00
05/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2612	3	2612	3	0.00
05/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2721	3	2721	3	0.00
05/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2507	2	2507	2	0.00
05/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	272	0	272	0	0.00
05/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	232	0	232	0	0.00
05/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	250	0	250	0	0.00
05/07/2011	R201 On 03-May-12			Bond Future	7.46	106.3089	7.4600	106.3089	0.00
05/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1557	2	1557	2	0.00
05/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1484	1	1484	1	0.00
05/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1632	2	1632	2	0.00
05/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	824	1	824	1	0.00
05/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	913	1	913	1	0.00
05/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	868	1	868	1	0.00
05/07/2011	R202 On 04-August-11			Bond Future	174.54	174.5450	174.5438	174.5450	21,108.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173544	174	173544	174	0.00
05/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173494	173	173494	173	0.00
05/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173594	174	173594	174	0.00
05/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11			Bond Future	177.13	177.1287	177.1273	177.1287	400.00
05/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176627	177	176627	177	0.00
05/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176577	177	176577	177	0.00
05/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176677	177	176677	177	0.00
05/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R203 On 04-August-11			Bond Future	8.14	103.8445	8.1400	103.8445	824.00
05/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	347	0	347	0	0.00
05/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	436	0	436	0	0.00
05/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	272	0	272	0	0.00
05/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1179	1	1179	1	0.00
05/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	865	1	865	1	0.00
05/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	1015	1	1015	1	0.00
05/07/2011	R203 On 03-November-11			Bond Future	8.25	101.2203	8.2510	101.2203	1,624.00
05/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1995	2	1995	2	0.00
05/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1852	2	1852	2	0.00
05/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2143	2	2143	2	0.00
05/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	788	1	788	1	0.00
05/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	948	1	948	1	0.00
05/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	865	1	865	1	0.00
05/07/2011	R203 On 02-February-12			Bond Future	8.37	102.7622	8.3700	102.7622	0.00
05/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2866	3	2866	3	0.00
05/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2727	3	2727	3	0.00
05/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3009	3	3009	3	0.00
05/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1144	1	1144	1	0.00
05/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1292	1	1292	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1216	1	1216	1	0.00
05/07/2011	R203 On 03-May-12			Bond Future	8.50	100.1521	8.5010	100.1521	0.00
05/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2774	3	2774	3	0.00
05/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2650	3	2650	3	0.00
05/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2901	3	2901	3	0.00
05/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1654	2	1654	2	0.00
05/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1818	2	1818	2	0.00
05/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1734	2	1734	2	0.00
05/07/2011	R204 On 04-August-11			Bond Future	8.32	99.2926	8.3170	99.2926	70.00
05/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	155	0	155	0	0.00
05/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	114	0	114	0	0.00
05/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	207	0	207	0	0.00
05/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1653	2	1653	2	0.00
05/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2109	2	2109	2	0.00
05/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1875	2	1875	2	0.00
05/07/2011	R204 On 03-November-11			Bond Future	8.42	100.7628	8.4210	100.7628	2,131.00
05/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2593	3	2593	3	0.00
05/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2768	3	2768	3	0.00
05/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2424	2	2424	2	0.00
05/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	986	1	986	1	0.00
05/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	821	1	821	1	0.00
05/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	900	1	900	1	0.00
05/07/2011	R204 On 02-February-12			Bond Future	8.53	98.2650	8.5280	98.2650	0.00
05/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3481	3	3481	3	0.00
05/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3651	4	3651	4	0.00
05/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3314	3	3314	3	0.00
05/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1219	1	1219	1	0.00
05/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1067	1	1067	1	0.00
05/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1141	1	1141	1	0.00
05/07/2011	R204 On 03-May-12			Bond Future	8.65	99.7494	8.6470	99.7494	0.00
05/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2927	3	2927	3	0.00
05/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3063	3	3063	3	0.00
05/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2795	3	2795	3	0.00

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05/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2538	3	2538	3	0.00
05/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2322	2	2322	2	0.00
05/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2428	2	2428	2	0.00
05/07/2011	R206 On 04-August-11			Bond Future	6.92	101.7701	6.9210	101.7701	9,866.00
05/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	359	0	359	0	0.00
05/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	431	0	431	0	0.00
05/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	295	0	295	0	0.00
05/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	231	0	231	0	0.00
05/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	145	0	145	0	0.00
05/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	184	0	184	0	0.00
05/07/2011	R206 On 03-November-11			Bond Future	7.02	103.2757	7.0220	103.2757	0.00
05/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1566	2	1566	2	0.00
05/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1481	1	1481	1	0.00
05/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1650	2	1650	2	0.00
05/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	103	0	103	0	0.00
05/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	132	0	132	0	0.00
05/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	118	0	118	0	0.00
05/07/2011	R206 On 02-February-12			Bond Future	7.14	101.0858	7.1380	101.0858	0.00
05/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1739	2	1739	2	0.00
05/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1668	2	1668	2	0.00
05/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1812	2	1812	2	0.00
05/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	198	0	198	0	0.00
05/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	230	0	230	0	0.00
05/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	213	0	213	0	0.00
05/07/2011	R206 On 03-May-12			Bond Future	7.31	102.6108	7.3050	102.6108	0.00
05/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	922	1	922	1	0.00
05/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	876	1	876	1	0.00
05/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	969	1	969	1	0.00
05/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	586	1	586	1	0.00
05/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	649	1	649	1	0.00
05/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	617	1	617	1	0.00
05/07/2011	R207 On 04-August-11			Bond Future	8.38	93.7404	8.3790	93.7404	5,725.00
05/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	441	0	441	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	348	0	348	0	0.00
05/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	551	1	551	1	0.00
05/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1003	1	1003	1	0.00
05/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1376	1	1376	1	0.00
05/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1180	1	1180	1	0.00
05/07/2011	R207 On 03-November-11			Bond Future	8.47	95.1298	8.4710	95.1298	600.00
05/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2614	3	2614	3	0.00
05/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2794	3	2794	3	0.00
05/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2435	2	2435	2	0.00
05/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1174	1	1174	1	0.00
05/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	989	1	989	1	0.00
05/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1080	1	1080	1	0.00
05/07/2011	R207 On 02-February-12			Bond Future	8.57	92.9387	8.5670	92.9387	0.00
05/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3579	4	3579	4	0.00
05/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3758	4	3758	4	0.00
05/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3404	3	3404	3	0.00
05/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1363	1	1363	1	0.00
05/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1193	1	1193	1	0.00
05/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1276	1	1276	1	0.00
05/07/2011	R207 On 03-May-12			Bond Future	8.68	94.3409	8.6750	94.3409	0.00
05/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3076	3	3076	3	0.00
05/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3220	3	3220	3	0.00
05/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2935	3	2935	3	0.00
05/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2804	3	2804	3	0.00
05/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2567	3	2567	3	0.00
05/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2683	3	2683	3	0.00
05/07/2011	R208 On 04-August-11			Bond Future	8.42	91.5249	8.4220	91.5249	1,361.00
05/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	420	0	420	0	0.00
05/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	525	1	525	1	0.00
05/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	331	0	331	0	0.00
05/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1687	2	1687	2	0.00
05/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1267	1	1267	1	0.00
05/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1469	1	1469	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R208 On 03-November-11			Bond Future	8.51	89.4855	8.5080	89.4855	5,997.00
05/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2569	3	2569	3	0.00
05/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2386	2	2386	2	0.00
05/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2757	3	2757	3	0.00
05/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1051	1	1051	1	0.00
05/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1260	1	1260	1	0.00
05/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1152	1	1152	1	0.00
05/07/2011	R208 On 02-February-12			Bond Future	8.60	90.8486	8.5960	90.8486	0.00
05/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3801	4	3801	4	0.00
05/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3618	4	3618	4	0.00
05/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3989	4	3989	4	0.00
05/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1415	1	1415	1	0.00
05/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1602	2	1602	2	0.00
05/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1505	2	1505	2	0.00
05/07/2011	R208 On 03-May-12			Bond Future	8.69	88.8220	8.6920	88.8220	0.00
05/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4015	4	4015	4	0.00
05/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3847	4	3847	4	0.00
05/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4185	4	4185	4	0.00
05/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2196	2	2196	2	0.00
05/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2407	2	2407	2	0.00
05/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2300	2	2300	2	0.00
05/07/2011	R209 On 04-August-11			Bond Future	8.90	75.9880	8.8950	75.9880	0.00
05/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	189	0	189	0	0.00
05/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	250	0	250	0	0.00
05/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	140	0	140	0	0.00
05/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8507	9	8507	9	0.00
05/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	2	0	2	0	0.00
05/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3745	4	3745	4	0.00
05/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3021	3	3021	3	0.00
05/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3375	3	3375	3	0.00
05/07/2011	R209 On 03-November-11			Bond Future	8.96	73.9666	8.9600	73.9666	1,315.00
05/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1712	2	1712	2	0.00
05/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1875	2	1875	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1558	2	1558	2	0.00
05/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3605	4	3605	4	0.00
05/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3124	3	3124	3	0.00
05/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3358	3	3358	3	0.00
05/07/2011	R209 On 02-February-12			Bond Future	9.03	75.0917	9.0260	75.0917	0.00
05/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3331	3	3331	3	0.00
05/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3524	4	3524	4	0.00
05/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3143	3	3143	3	0.00
05/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3725	4	3725	4	0.00
05/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3342	3	3342	3	0.00
05/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3529	4	3529	4	0.00
05/07/2011	R209 On 03-May-12			Bond Future	9.10	73.0836	9.0960	73.0836	0.00
05/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3781	4	3781	4	0.00
05/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3967	4	3967	4	0.00
05/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3602	4	3602	4	0.00
05/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4712	5	4712	5	0.00
05/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4314	4	4314	4	0.00
05/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4507	5	4507	5	0.00
05/07/2011	R210 On 04-August-11			Bond Future	130.75	130.9276	130.7516	130.9276	425.00
05/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24752	25	24752	25	0.00
05/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24802	25	24802	25	0.00
05/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24702	25	24702	25	0.00
05/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0347	108.0324	108.0347	0.00
05/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106532	107	106532	107	0.00
05/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106482	106	106482	106	0.00
05/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106582	107	106582	107	0.00
05/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11			Bond Future	109.63	109.6337	109.6313	109.6337	529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108381	108	108381	108	0.00
05/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108431	108	108431	108	0.00
05/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108331	108	108331	108	0.00
05/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11			Bond Future	106.61	106.6144	106.6138	106.6144	3,852.00
05/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104114	104	104114	104	0.00
05/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104164	104	104164	104	0.00
05/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104064	104	104064	104	0.00
05/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11			Bond Future	108.19	108.1924	108.1917	108.1924	240.00
05/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105692	106	105692	106	0.00
05/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105642	106	105642	106	0.00
05/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105742	106	105742	106	0.00
05/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11			Bond Future	8.85	85.9761	8.8510	85.9761	0.00
05/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7721	8	7721	8	0.00
05/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6812	7	6812	7	0.00
05/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7265	7	7265	7	0.00
05/07/2011	R213 On 03-November-11			Bond Future	8.92	83.7118	8.9230	83.7118	0.00
05/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1791	2	1791	2	0.00
05/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	981	1	981	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1384	1	1384	1	0.00
05/07/2011	R213 On 02-February-12			Bond Future	9.00	84.9836	8.9980	84.9836	0.00
05/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	16	0	16	0	0.00
05/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	403	0	403	0	0.00
05/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	375	0	375	0	0.00
05/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12			Bond Future	9.07	82.7245	9.0720	82.7245	0.00
05/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1350	1	1350	1	0.00
05/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1723	2	1723	2	0.00
05/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	974	1	974	1	0.00
05/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
05/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
05/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
05/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
05/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
05/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
05/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
05/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
05/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
05/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
05/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
05/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
05/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
05/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
05/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
05/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
05/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
05/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
05/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
05/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/07/2011	TRT1 On 04-August-11			Index Future	351.05	350.9960	351.0470	350.9960	100.00
05/07/2011	TRT1 On 03-November-11			Index Future	355.79	355.7320	355.7850	355.7320	0.00
06/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	AL7T On 04-August-11			Index Future	386.59	385.5970	386.5870	385.5970	46.00
06/07/2011	AL7T On 03-November-11			Index Future	392.37	391.3660	392.3710	391.3660	0.00
06/07/2011	ALBI On 04-August-11			Index Future	355.09	354.3010	355.0850	354.3010	998.00
06/07/2011	ALBI On 03-November-11			Index Future	360.40	359.6030	360.3980	359.6030	0.00
06/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0388	0.0373	0.0388	22,388.00
06/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0953	0.1016	0.0953	21,898.00
06/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CRD1 On 04-August-11			Index Future	160.83	160.6920	160.8250	160.6920	2.00
06/07/2011	CRD1 On 03-November-11			Index Future	163.00	162.8610	162.9960	162.8610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2011	GOVI On 04-August-11			GOVI	355.96	355.2030	355.9620	355.2030	180.00
06/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	79620	7	79620	7	0.00
06/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	79720	7	79720	7	0.00
06/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	79520	7	79520	7	0.00
06/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11			GOVI	361.29	360.5180	361.2880	360.5180	0.00
06/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	42880	4	42880	4	0.00
06/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	42780	4	42780	4	0.00
06/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	42980	4	42980	4	0.00
06/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2011	IGOV On 04-August-11			Index Future	155.87	156.0040	155.8720	156.0040	73.00
06/07/2011	IGOV On 03-November-11			Index Future	158.20	158.3380	158.2040	158.3380	0.00
06/07/2011	ILBI On 04-August-11			Index Future	416.19	416.3780	416.1920	416.3780	0.00
06/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.59	94.4030	5.5900	94.4030	5,000.00
06/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.62	94.3720	5.6170	94.3720	0.00
06/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.3140	5.6700	94.3140	17,600.00
06/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.73	94.2450	5.7340	94.2450	100.00
06/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.82	94.1640	5.8150	94.1640	1,000.00
06/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.94	94.0450	5.9350	94.0450	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.6790	6.2880	93.6790	1,090.00
06/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.65	93.3200	6.6470	93.3200	2,890.00
06/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.92	93.0510	6.9200	93.0510	44,710.00
06/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.18	92.8030	7.1750	92.8030	490.00
06/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.46	92.5040	7.4620	92.5040	290.00
06/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.75	92.2200	7.7500	92.2200	0.00
06/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2011	OTH1 On 04-August-11			Index Future	349.97	349.0580	349.9700	349.0580	3.00
06/07/2011	OTH1 On 03-November-11			Index Future	355.21	354.2800	355.2060	354.2800	0.00
06/07/2011	R157 On 04-August-11			Bond Future	7.49	126.1597	7.4870	126.1597	6,041.00
06/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	523	0	523	0	1,000.00
06/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	632	1	632	1	0.00
06/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	427	0	427	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	119	0	119	0	1,320.00
06/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2762	3	2762	3	0.00
06/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	752	1	752	1	440.00
06/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1333	1	1333	1	0.00
06/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	114	0	114	0	440.00
06/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	9	0	9	0	1,320.00
06/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	310	0	310	0	0.00
06/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	572	1	572	1	0.00
06/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1250	1	1250	1	0.00
06/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	385	0	385	0	0.00
06/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	472	1	472	1	0.00
06/07/2011	R157 On 03-November-11			Bond Future	7.60	121.2189	7.6020	121.2189	3,358.00
06/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2590	2	2590	2	0.00
06/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2741	3	2741	3	0.00
06/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2441	2	2441	2	0.00
06/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	267	0	267	0	0.00
06/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	208	0	208	0	0.00
06/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	236	0	236	0	0.00
06/07/2011	R157 On 02-February-12			Bond Future	7.73	123.0654	7.7280	123.0654	0.00
06/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3133	3	3133	3	0.00
06/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3003	3	3003	3	0.00
06/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3264	3	3264	3	0.00
06/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	484	1	484	1	0.00
06/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	557	1	557	1	0.00
06/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	520	1	520	1	0.00
06/07/2011	R157 On 03-May-12			Bond Future	7.88	118.1122	7.8750	118.1122	0.00
06/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2296	2	2296	2	0.00
06/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2195	2	2195	2	0.00
06/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2399	2	2399	2	0.00
06/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1052	1	1052	1	0.00
06/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1164	1	1164	1	0.00
06/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1107	1	1107	1	0.00
06/07/2011	R186 On 04-August-11			Bond Future	8.54	117.5591	8.5400	117.5591	11,226.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	370	0	370	0	0.00
06/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	479	0	479	0	0.00
06/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	281	0	281	0	0.00
06/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	610	1	610	1	600.00
06/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10281	10	10281	10	0.00
06/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2219	2	2219	2	200.00
06/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4013	4	4013	4	0.00
06/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	219	0	219	0	200.00
06/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	1	0	600.00
06/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	716	1	716	1	0.00
06/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3570	4	3570	4	0.00
06/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2432	3	2432	3	0.00
06/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2787	3	2787	3	0.00
06/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3167	4	3167	4	0.00
06/07/2011	R186 On 03-November-11			Bond Future	8.62	119.2992	8.6160	119.2992	13,563.00
06/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5065	5	5065	5	0.00
06/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5375	5	5375	5	0.00
06/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4763	4	4763	4	0.00
06/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3638	3	3638	3	5,600.00
06/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1713	2	1713	2	0.00
06/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2400	3	2400	3	0.00
06/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1435	2	1435	2	0.00
06/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1569	2	1569	2	0.00
06/07/2011	R186 On 02-February-12			Bond Future	8.69	115.8212	8.6920	115.8212	2,500.00
06/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5517	5	5517	5	0.00
06/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5794	6	5794	6	0.00
06/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5247	5	5247	5	0.00
06/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2923	3	2923	3	0.00
06/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2588	3	2588	3	0.00
06/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2751	3	2751	3	0.00
06/07/2011	R186 On 03-May-12			Bond Future	8.77	117.5683	8.7730	117.5683	0.00
06/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6242	6	6242	6	0.00
06/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6496	6	6496	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
06/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5992	6	5992	6	0.00
06/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4420	5	4420	5	0.00
06/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4050	4	4050	4	0.00
06/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4232	4	4232	4	0.00
06/07/2011	R189 On 04-August-11			Bond Future	214.64	214.6699	214.6418	214.6699	0.00
06/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2642	3	2642	3	0.00
06/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2692	3	2692	3	0.00
06/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2592	3	2592	3	0.00
06/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11			Bond Future	235.15	235.3825	235.1550	235.3825	30.00
06/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3655	4	3655	4	0.00
06/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3605	4	3605	4	0.00
06/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3705	4	3705	4	0.00
06/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R201 On 04-August-11			Bond Future	7.10	105.9500	7.0960	105.9500	395.00
06/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	612	1	612	1	0.00
06/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	726	1	726	1	0.00
06/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	508	0	508	0	0.00
06/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	193	0	193	0	0.00
06/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	109	0	109	0	0.00
06/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	146	0	146	0	0.00
06/07/2011	R201 On 03-November-11			Bond Future	7.19	107.5199	7.1890	107.5199	953.00
06/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2386	2	2386	2	0.00
06/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2264	2	2264	2	0.00
06/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2508	2	2508	2	0.00
06/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	112	0	112	0	0.00
06/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	143	0	143	0	0.00
06/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	127	0	127	0	0.00
06/07/2011	R201 On 02-February-12			Bond Future	7.29	104.7471	7.2890	104.7471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2699	3	2699	3	0.00
06/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2592	3	2592	3	0.00
06/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2810	3	2810	3	0.00
06/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	215	0	215	0	0.00
06/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	250	0	250	0	0.00
06/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	230	0	230	0	0.00
06/07/2011	R201 On 03-May-12			Bond Future	7.42	106.3280	7.4150	106.3280	0.00
06/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1620	2	1620	2	0.00
06/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1545	1	1545	1	0.00
06/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1697	2	1697	2	0.00
06/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	782	1	782	1	0.00
06/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	867	1	867	1	0.00
06/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	823	1	823	1	0.00
06/07/2011	R202 On 04-August-11			Bond Future	174.54	174.5438	174.5405	174.5438	21,108.00
06/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173541	174	173541	174	0.00
06/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173491	173	173491	173	0.00
06/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173591	174	173591	174	0.00
06/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11			Bond Future	177.12	177.1273	177.1234	177.1273	400.00
06/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176623	177	176623	177	0.00
06/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176573	177	176573	177	0.00
06/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176673	177	176673	177	0.00
06/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R203 On 04-August-11			Bond Future	8.10	103.8255	8.0960	103.8255	824.00
06/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	413	0	413	0	0.00
06/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	327	0	327	0	0.00
06/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	514	0	514	0	0.00
06/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	733	1	733	1	0.00
06/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1025	1	1025	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	871	1	871	1	0.00
06/07/2011	R203 On 03-November-11			Bond Future	8.20	101.2020	8.2040	101.2020	1,624.00
06/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2129	2	2129	2	0.00
06/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2283	2	2283	2	0.00
06/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1981	2	1981	2	0.00
06/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	861	1	861	1	0.00
06/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	713	1	713	1	0.00
06/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	784	1	784	1	0.00
06/07/2011	R203 On 02-February-12			Bond Future	8.32	102.7447	8.3210	102.7447	0.00
06/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3002	3	3002	3	0.00
06/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3148	3	3148	3	0.00
06/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2859	3	2859	3	0.00
06/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1209	1	1209	1	0.00
06/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1068	1	1068	1	0.00
06/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1137	1	1137	1	0.00
06/07/2011	R203 On 03-May-12			Bond Future	8.45	100.1311	8.4480	100.1311	0.00
06/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2903	3	2903	3	0.00
06/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2776	3	2776	3	0.00
06/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3033	3	3033	3	0.00
06/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1563	2	1563	2	0.00
06/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1721	2	1721	2	0.00
06/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1640	2	1640	2	0.00
06/07/2011	R204 On 04-August-11			Bond Future	8.26	99.3570	8.2630	99.3570	70.00
06/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	202	0	202	0	0.00
06/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	265	0	265	0	0.00
06/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	150	0	150	0	0.00
06/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1855	2	1855	2	0.00
06/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1421	2	1421	2	0.00
06/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1632	2	1632	2	0.00
06/07/2011	R204 On 03-November-11			Bond Future	8.36	100.8252	8.3640	100.8252	2,131.00
06/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2790	3	2790	3	0.00
06/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2614	2	2614	2	0.00
06/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2972	3	2972	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	728	1	728	1	0.00
06/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	879	1	879	1	0.00
06/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	800	1	800	1	0.00
06/07/2011	R204 On 02-February-12			Bond Future	8.47	98.3304	8.4690	98.3304	0.00
06/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3682	3	3682	3	0.00
06/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3510	3	3510	3	0.00
06/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3857	4	3857	4	0.00
06/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	976	1	976	1	0.00
06/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1117	1	1117	1	0.00
06/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1045	1	1045	1	0.00
06/07/2011	R204 On 03-May-12			Bond Future	8.58	99.8126	8.5840	99.8126	0.00
06/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3092	3	3092	3	0.00
06/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3232	3	3232	3	0.00
06/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2955	3	2955	3	0.00
06/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2391	3	2391	3	0.00
06/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2184	2	2184	2	0.00
06/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2286	2	2286	2	0.00
06/07/2011	R206 On 04-August-11			Bond Future	6.88	101.7967	6.8810	101.7967	9,866.00
06/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	411	0	411	0	0.00
06/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	341	0	341	0	0.00
06/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	489	0	489	0	0.00
06/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	114	0	114	0	0.00
06/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	188	0	188	0	0.00
06/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	147	0	147	0	0.00
06/07/2011	R206 On 03-November-11			Bond Future	6.98	103.3018	6.9770	103.3018	0.00
06/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1641	2	1641	2	0.00
06/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1728	2	1728	2	0.00
06/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1555	1	1555	1	0.00
06/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	115	0	115	0	0.00
06/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	91	0	91	0	0.00
06/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	103	0	103	0	0.00
06/07/2011	R206 On 02-February-12			Bond Future	7.09	101.1108	7.0860	101.1108	0.00
06/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1813	2	1813	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1887	2	1887	2	0.00
06/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1740	2	1740	2	0.00
06/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	209	0	209	0	0.00
06/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	180	0	180	0	0.00
06/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	194	0	194	0	0.00
06/07/2011	R206 On 03-May-12			Bond Future	7.25	102.6374	7.2460	102.6374	0.00
06/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	974	1	974	1	0.00
06/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	927	1	927	1	0.00
06/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1023	1	1023	1	0.00
06/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	548	1	548	1	0.00
06/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	608	1	608	1	0.00
06/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	577	1	577	1	0.00
06/07/2011	R207 On 04-August-11			Bond Future	8.34	93.7746	8.3350	93.7746	5,725.00
06/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	523	0	523	0	0.00
06/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	648	1	648	1	0.00
06/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	416	0	416	0	0.00
06/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1193	1	1193	1	0.00
06/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	849	1	849	1	0.00
06/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1011	1	1011	1	0.00
06/07/2011	R207 On 03-November-11			Bond Future	8.43	95.1631	8.4250	95.1631	600.00
06/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2776	3	2776	3	0.00
06/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2590	2	2590	2	0.00
06/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2961	3	2961	3	0.00
06/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	900	1	900	1	0.00
06/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1073	1	1073	1	0.00
06/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	986	1	986	1	0.00
06/07/2011	R207 On 02-February-12			Bond Future	8.52	92.9765	8.5200	92.9765	0.00
06/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3747	4	3747	4	0.00
06/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3567	3	3567	3	0.00
06/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3930	4	3930	4	0.00
06/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1111	1	1111	1	0.00
06/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1272	1	1272	1	0.00
06/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1189	1	1189	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R207 On 03-May-12			Bond Future	8.63	94.3777	8.6250	94.3777	0.00
06/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3214	3	3214	3	0.00
06/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3362	3	3362	3	0.00
06/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3069	3	3069	3	0.00
06/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2675	3	2675	3	0.00
06/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2446	3	2446	3	0.00
06/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2558	3	2558	3	0.00
06/07/2011	R208 On 04-August-11			Bond Future	8.37	91.5310	8.3680	91.5310	1,361.00
06/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	518	0	518	0	0.00
06/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	641	1	641	1	0.00
06/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	413	0	413	0	0.00
06/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1442	2	1442	2	0.00
06/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1056	1	1056	1	0.00
06/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1239	1	1239	1	0.00
06/07/2011	R208 On 03-November-11			Bond Future	8.45	89.4914	8.4530	89.4914	5,997.00
06/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2773	3	2773	3	0.00
06/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2970	3	2970	3	0.00
06/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2583	2	2583	2	0.00
06/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1131	1	1131	1	0.00
06/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	938	1	938	1	0.00
06/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1030	1	1030	1	0.00
06/07/2011	R208 On 02-February-12			Bond Future	8.54	90.8544	8.5390	90.8544	0.00
06/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4016	4	4016	4	0.00
06/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4209	4	4209	4	0.00
06/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3827	4	3827	4	0.00
06/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1481	2	1481	2	0.00
06/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1305	1	1305	1	0.00
06/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1390	2	1390	2	0.00
06/07/2011	R208 On 03-May-12			Bond Future	8.63	88.8276	8.6320	88.8276	0.00
06/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4218	4	4218	4	0.00
06/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4045	4	4045	4	0.00
06/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4393	4	4393	4	0.00
06/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2064	2	2064	2	0.00

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06/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2266	2	2266	2	0.00
06/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2164	2	2164	2	0.00
06/07/2011	R209 On 04-August-11			Bond Future	8.85	75.9880	8.8520	75.9880	0.00
06/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	227	0	227	0	0.00
06/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	300	0	300	0	0.00
06/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	169	0	169	0	0.00
06/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8842	9	8842	9	0.00
06/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	1	0	0.00
06/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3438	4	3438	4	0.00
06/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2735	3	2735	3	0.00
06/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3077	3	3077	3	0.00
06/07/2011	R209 On 03-November-11			Bond Future	8.92	73.9743	8.9170	73.9743	1,315.00
06/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1842	2	1842	2	0.00
06/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1680	2	1680	2	0.00
06/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	2014	2	2014	2	0.00
06/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2931	3	2931	3	0.00
06/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3395	4	3395	4	0.00
06/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3156	3	3156	3	0.00
06/07/2011	R209 On 02-February-12			Bond Future	8.98	75.0993	8.9810	75.0993	0.00
06/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3502	3	3502	3	0.00
06/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3308	3	3308	3	0.00
06/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3701	4	3701	4	0.00
06/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3175	3	3175	3	0.00
06/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3546	4	3546	4	0.00
06/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3357	4	3357	4	0.00
06/07/2011	R209 On 03-May-12			Bond Future	9.05	73.0836	9.0490	73.0836	0.00
06/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3954	4	3954	4	0.00
06/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4145	4	4145	4	0.00
06/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3769	4	3769	4	0.00
06/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4524	5	4524	5	0.00
06/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4137	4	4137	4	0.00
06/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4326	5	4326	5	0.00
06/07/2011	R210 On 04-August-11			Bond Future	130.75	130.7516	130.7497	130.7516	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24750	25	24750	25	0.00
06/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24800	25	24800	25	0.00
06/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24700	25	24700	25	0.00
06/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11			Bond Future	108.03	108.0324	108.0252	108.0324	0.00
06/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106525	107	106525	107	0.00
06/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106475	106	106475	106	0.00
06/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106575	107	106575	107	0.00
06/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11			Bond Future	109.62	109.6313	109.6239	109.6313	529.00
06/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108374	108	108374	108	0.00
06/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108324	108	108324	108	0.00
06/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108424	108	108424	108	0.00
06/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 04-August-11			Bond Future	106.32	106.6138	106.3201	106.6138	3,852.00
06/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	103820	104	103820	104	0.00
06/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	103870	104	103870	104	0.00
06/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103770	104	103770	104	0.00
06/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 03-November-11			Bond Future	107.89	108.1917	107.8936	108.1917	240.00
06/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105394	106	105394	106	0.00
06/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105344	106	105344	106	0.00
06/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105444	106	105444	106	0.00
06/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11			Bond Future	8.82	86.0242	8.8190	86.0242	0.00
06/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6555	7	6555	7	0.00
06/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7464	8	7464	8	0.00
06/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7008	7	7008	7	0.00
06/07/2011	R213 On 03-November-11			Bond Future	8.89	83.7592	8.8900	83.7592	0.00
06/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1530	2	1530	2	0.00
06/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	719	1	719	1	0.00
06/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1123	1	1123	1	0.00
06/07/2011	R213 On 02-February-12			Bond Future	8.96	85.0303	8.9630	85.0303	0.00
06/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	289	0	289	0	0.00
06/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	677	0	677	0	0.00
06/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	102	0	102	0	0.00
06/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12			Bond Future	9.04	82.7706	9.0360	82.7706	0.00
06/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1627	1	1627	1	0.00
06/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2000	2	2000	2	0.00
06/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1251	1	1251	1	0.00
06/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
06/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
06/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
06/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
06/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
06/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
06/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
06/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
06/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
06/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
06/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
06/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
06/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
06/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
06/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
06/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
06/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
06/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
06/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
06/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/07/2011	TRT1 On 04-August-11			Index Future	351.79	351.0470	351.7850	351.0470	100.00
06/07/2011	TRT1 On 03-November-11			Index Future	356.53	355.7850	356.5340	355.7850	0.00