



# Derivatives Monthly Statistics Report

For September 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	AL7T On 03-November-11			Index Future	409.26	406.5750	409.2640	406.5750	16.00
01/09/2011	AL7T On 02-February-12			Index Future	415.50	412.7620	415.5030	412.7620	0.00
01/09/2011	ALBI On 03-November-11			Index Future	375.48	372.9930	375.4840	372.9930	1,617.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	ALBI On 02-February-12			Index Future	381.21	378.6690	381.2090	378.6690	0.00
01/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0053	0.0045	0.0053	22,388.00
01/09/2011	CAAE On 19-September-11			Can-Do Future	0.18	0.1737	0.1792	0.1737	21,898.00
01/09/2011	CAAG On 24-October-11			Can-Do Future	7.06	7.0589	7.0621	7.0589	0.00
01/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	399	0	399	0	0.00
01/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	361	0	361	0	0.00
01/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	442	0	442	0	0.00
01/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	205	0	205	0	14,286.00
01/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	82	0	82	0	6,757.00
01/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	420	0	420	0	0.00
01/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	30	0	30	0	0.00
01/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	143	0	143	0	0.00
01/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	49	0	49	0	0.00
01/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	37	0	37	0	0.00
01/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	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
01/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2011	GOVI On 03-November-11			GOVI	376.08	373.7190	376.0840	373.7190	161.00
01/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	190840	17	190840	17	0.00
01/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	190740	17	190740	17	0.00
01/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	190940	17	190940	17	0.00
01/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12			GOVI	381.82	379.4060	381.8180	379.4060	0.00
01/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	128180	10	128180	10	0.00
01/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	128080	10	128080	10	0.00
01/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	128280	10	128280	10	0.00
01/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2011	IGOV On 03-November-11			Index Future	163.30	163.3220	163.2980	163.3220	79.00
01/09/2011	IGOV On 02-February-12			Index Future	165.79	165.8070	165.7870	165.8070	0.00
01/09/2011	ILBI On 02-February-12			Index Future	448.82	448.6770	448.8230	448.6770	88.00
01/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
01/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.44	94.5200	5.4400	94.5200	1,000.00
01/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6100	5.3700	94.6100	1,000.00
01/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.26	94.6900	5.2600	94.6900	5,541.00
01/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.22	94.7100	5.2200	94.7100	0.00

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01/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.21	94.7300	5.2100	94.7300	0.00
01/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.19	94.7400	5.1900	94.7400	1,340.00
01/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.24	94.6800	5.2400	94.6800	2,890.00
01/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.35	94.5300	5.3500	94.5300	44,760.00
01/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.51	94.3600	5.5100	94.3600	990.00
01/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.74	94.1300	5.7400	94.1300	790.00
01/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.98	93.9000	5.9800	93.9000	1,250.00
01/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2011	OTH1 On 03-November-11			Index Future	371.82	368.6650	371.8230	368.6650	0.00
01/09/2011	OTH1 On 02-February-12			Index Future	377.49	374.2750	377.4920	374.2750	0.00
01/09/2011	R157 On 03-November-11			Bond Future	6.43	125.3168	6.4320	125.3168	15,490.00
01/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6757	6	6757	6	0.00
01/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	6937	6	6937	6	0.00

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01/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6578	6	6578	6	0.00
01/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	886	1	886	1	1,200.00
01/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4216	4	4216	4	0.00
01/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2231	2	2231	2	400.00
01/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2581	2	2581	2	0.00
01/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	42	0	42	0	400.00
01/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	4	0	4	0	1,200.00
01/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	68	0	68	0	0.00
01/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	433	1	433	1	0.00
01/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R157 On 02-February-12			Bond Future	6.46	127.2223	6.4570	127.2223	0.00
01/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7093	7	7093	7	0.00
01/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7258	7	7258	7	0.00
01/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	6927	6	6927	6	0.00
01/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	438	0	438	0	130.00
01/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2471	2	2471	2	0.00
01/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1256	1	1256	1	0.00
01/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	922	1	922	1	130.00
01/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2097	2	2097	2	0.00
01/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	360	0	360	0	130.00
01/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	12	0	12	0	0.00
01/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	9	0	9	0	0.00
01/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	11	0	11	0	0.00
01/09/2011	R157 On 03-May-12			Bond Future	6.50	122.3277	6.4960	122.3277	0.00
01/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	5784	5	5784	5	0.00
01/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5935	6	5935	6	0.00
01/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5634	5	5634	5	0.00
01/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	93	0	93	0	0.00
01/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	79	0	79	0	0.00
01/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	85	0	85	0	0.00
01/09/2011	R157 On 02-August-12			Bond Future	6.54	124.1425	6.5360	124.1425	0.00

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01/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4745	4	4745	4	0.00
01/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4875	4	4875	4	0.00
01/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4616	4	4616	4	0.00
01/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	333	0	333	0	0.00
01/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	296	0	296	0	0.00
01/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	314	0	314	0	0.00
01/09/2011	R186 On 03-November-11			Bond Future	8.04	124.1738	8.0360	124.1738	24,731.00
01/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	9179	8	9179	8	0.00
01/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	9606	8	9606	8	0.00
01/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	8753	8	8753	8	0.00
01/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	7069	6	7069	6	5,600.00
01/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	2407	2	2407	2	1,275.00
01/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	3971	3	3971	3	425.00
01/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	5454	5	5454	5	0.00
01/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	10033	9	10033	9	0.00
01/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1091	0	1091	0	0.00
01/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	1895	0	1895	0	0.00
01/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	2987	0	2987	0	0.00
01/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1368	0	1368	0	0.00
01/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2255	0	2255	0	0.00
01/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	64	0	64	0	1,275.00
01/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3476	0	3476	0	0.00
01/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	483	1	483	1	425.00
01/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	899	1	899	1	0.00
01/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1772	2	1772	2	0.00
01/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	116	0	116	0	0.00
01/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	244	0	244	0	0.00
01/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	78	0	78	0	0.00
01/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	95	0	95	0	0.00
01/09/2011	R186 On 02-February-12			Bond Future	8.09	120.7692	8.0930	120.7692	2,501.00
01/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	9263	8	9263	8	0.00
01/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	9633	9	9633	9	0.00
01/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	8897	8	8897	8	0.00

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01/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	903	1	903	1	0.00
01/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	757	1	757	1	0.00
01/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	826	1	826	1	0.00
01/09/2011	R186 On 03-May-12			Bond Future	8.16	122.5918	8.1570	122.5918	0.00
01/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	9450	9	9450	9	0.00
01/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	9118	8	9118	8	0.00
01/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	9784	9	9784	9	0.00
01/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1613	2	1613	2	0.00
01/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1821	2	1821	2	0.00
01/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1714	2	1714	2	0.00
01/09/2011	R186 On 02-August-12			Bond Future	8.22	119.1207	8.2220	119.1207	0.00
01/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	7861	7	7861	7	0.00
01/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	7565	7	7565	7	0.00
01/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	8165	7	8165	7	0.00
01/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	2875	3	2875	3	0.00
01/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3166	4	3166	4	0.00
01/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3015	3	3015	3	0.00
01/09/2011	R189 On 03-November-11			Bond Future	213.84	213.8490	213.8393	213.8490	0.00
01/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	1839	2	1839	2	0.00
01/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	1789	2	1789	2	0.00
01/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	1889	2	1889	2	0.00
01/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11			Bond Future	245.99	245.9867	245.9871	245.9867	183.00
01/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7487	7	7487	7	0.00
01/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7537	8	7537	8	0.00
01/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7437	7	7437	7	0.00
01/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11			Bond Future	6.13	110.3909	6.1250	110.3909	1,348.00
01/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5318	5	5318	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5180	5	5180	5	0.00
01/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5455	5	5455	5	0.00
01/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R201 On 02-February-12			Bond Future	6.12	107.6598	6.1200	107.6598	0.00
01/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5577	5	5577	5	0.00
01/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5451	5	5451	5	0.00
01/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5703	5	5703	5	0.00
01/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	3	0	3	0	0.00
01/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R201 On 03-May-12			Bond Future	6.13	109.2802	6.1320	109.2802	0.00
01/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3989	4	3989	4	0.00
01/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4101	4	4101	4	0.00
01/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3876	4	3876	4	0.00
01/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	73	0	73	0	0.00
01/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	61	0	61	0	0.00
01/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	68	0	68	0	0.00
01/09/2011	R201 On 02-August-12			Bond Future	6.14	106.4935	6.1410	106.4935	0.00
01/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3207	3	3207	3	0.00
01/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3305	3	3305	3	0.00
01/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3109	3	3109	3	0.00
01/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	208	0	208	0	0.00
01/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	187	0	187	0	0.00
01/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	197	0	197	0	0.00
01/09/2011	R202 On 03-November-11			Bond Future	185.96	185.9568	185.9574	185.9568	26,816.00
01/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185457	185	185457	185	0.00
01/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185407	185	185407	185	0.00
01/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185507	186	185507	186	0.00
01/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	R202 On 02-February-12			Bond Future	186.13	186.1221	186.1277	186.1221	0.00
01/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9128	9	9128	9	0.00
01/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9178	9	9178	9	0.00
01/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9078	9	9078	9	0.00
01/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R203 On 03-November-11			Bond Future	7.32	105.0430	7.3160	105.0430	2,077.00
01/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	5526	5	5526	5	0.00
01/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	5749	5	5749	5	0.00
01/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5302	5	5302	5	0.00
01/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	9	0	9	0	0.00
01/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	5	0	5	0	0.00
01/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	7	0	7	0	0.00
01/09/2011	R203 On 02-February-12			Bond Future	7.38	106.6399	7.3820	106.6399	0.00
01/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6220	6	6220	6	0.00
01/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	6424	6	6424	6	0.00
01/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6018	6	6018	6	0.00
01/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	129	0	129	0	0.00
01/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	106	0	106	0	0.00
01/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	116	0	116	0	0.00
01/09/2011	R203 On 03-May-12			Bond Future	7.46	104.0853	7.4600	104.0853	0.00
01/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	5876	5	5876	5	0.00
01/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	5694	5	5694	5	0.00
01/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6060	6	6060	6	0.00
01/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	314	0	314	0	0.00
01/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	363	0	363	0	0.00
01/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	337	0	337	0	0.00
01/09/2011	R203 On 02-August-12			Bond Future	7.54	105.6294	7.5420	105.6294	0.00
01/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	4654	4	4654	4	0.00
01/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	4821	4	4821	4	0.00
01/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	4490	4	4490	4	0.00
01/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	718	1	718	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
01/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	644	1	644	1	0.00
01/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	679	1	679	1	0.00
01/09/2011	R204 On 03-November-11			Bond Future	7.55	104.9130	7.5520	104.9130	2,782.00
01/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6356	6	6356	6	0.00
01/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6104	6	6104	6	0.00
01/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	6608	6	6608	6	0.00
01/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	8	0	8	0	0.00
01/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	13	0	13	0	0.00
01/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	10	0	10	0	0.00
01/09/2011	R204 On 02-February-12			Bond Future	7.62	102.4793	7.6170	102.4793	0.00
01/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7190	7	7190	7	0.00
01/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	6960	6	6960	6	0.00
01/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	7421	7	7421	7	0.00
01/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	114	0	114	0	0.00
01/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	141	0	141	0	0.00
01/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	126	0	126	0	0.00
01/09/2011	R204 On 03-May-12			Bond Future	7.70	104.0177	7.6950	104.0177	0.00
01/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	5886	5	5886	5	0.00
01/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6087	6	6087	6	0.00
01/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	5686	5	5686	5	0.00
01/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	658	1	658	1	0.00
01/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	575	1	575	1	0.00
01/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	616	1	616	1	0.00
01/09/2011	R204 On 02-August-12			Bond Future	7.78	101.5305	7.7770	101.5305	0.00
01/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	4646	4	4646	4	0.00
01/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	4468	4	4468	4	0.00
01/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	4828	4	4828	4	0.00
01/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1063	1	1063	1	0.00
01/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1180	1	1180	1	0.00
01/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1119	1	1119	1	0.00
01/09/2011	R206 On 03-November-11			Bond Future	5.85	105.5309	5.8530	105.5309	12,577.00
01/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3830	4	3830	4	0.00
01/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3929	4	3929	4	0.00

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01/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3731	4	3731	4	0.00
01/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R206 On 02-February-12			Bond Future	5.81	103.3728	5.8060	103.3728	0.00
01/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3946	4	3946	4	0.00
01/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4034	4	4034	4	0.00
01/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3859	4	3859	4	0.00
01/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	2	0	0.00
01/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	1	0	0.00
01/09/2011	R206 On 03-May-12			Bond Future	5.78	104.9294	5.7780	104.9294	0.00
01/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2780	3	2780	3	0.00
01/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2707	3	2707	3	0.00
01/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2855	3	2855	3	0.00
01/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	43	0	43	0	0.00
01/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	51	0	51	0	0.00
01/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	46	0	46	0	0.00
01/09/2011	R206 On 02-August-12			Bond Future	5.73	102.7216	5.7310	102.7216	0.00
01/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2167	2	2167	2	0.00
01/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2229	2	2229	2	0.00
01/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2106	2	2106	2	0.00
01/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	99	0	99	0	0.00
01/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	88	0	88	0	0.00
01/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	93	0	93	0	0.00
01/09/2011	R207 On 03-November-11			Bond Future	7.75	98.6723	7.7460	98.6723	8,599.00
01/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	5703	5	5703	5	0.00
01/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	5969	5	5969	5	0.00
01/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5438	5	5438	5	0.00
01/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	1626	1	1626	1	2,000.00
01/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	2662	2	2662	2	0.00
01/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	3622	3	3622	3	0.00
01/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	240	0	240	0	900.00

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01/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1124	1	1124	1	300.00
01/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	1814	1	1814	1	0.00
01/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	3874	3	3874	3	0.00
01/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	129	0	129	0	900.00
01/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	626	1	626	1	300.00
01/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1101	1	1101	1	0.00
01/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	157	0	157	0	2,000.00
01/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2903	3	2903	3	0.00
01/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	327	0	327	0	2,000.00
01/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	36	0	36	0	0.00
01/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	727	1	727	1	0.00
01/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	23	0	23	0	0.00
01/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	29	0	29	0	0.00
01/09/2011	R207 On 02-February-12			Bond Future	7.81	96.5350	7.8110	96.5350	0.00
01/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	6743	6	6743	6	0.00
01/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	6505	6	6505	6	0.00
01/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	6981	6	6981	6	0.00
01/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	215	0	215	0	0.00
01/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	262	0	262	0	0.00
01/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	238	0	238	0	0.00
01/09/2011	R207 On 03-May-12			Bond Future	7.89	97.9868	7.8890	97.9868	0.00
01/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	5523	5	5523	5	0.00
01/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	5729	5	5729	5	0.00
01/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	5320	5	5320	5	0.00
01/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	944	1	944	1	0.00
01/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	830	1	830	1	0.00
01/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	885	1	885	1	0.00
01/09/2011	R207 On 02-August-12			Bond Future	7.97	95.8027	7.9710	95.8027	0.00
01/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	5231	5	5231	5	0.00
01/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	5037	5	5037	5	0.00
01/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	5428	5	5428	5	0.00
01/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1084	1	1084	1	0.00
01/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1204	1	1204	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
01/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1142	1	1142	1	0.00
01/09/2011	R208 On 03-November-11			Bond Future	7.77	93.2380	7.7730	93.2380	7,301.00
01/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	5943	5	5943	5	0.00
01/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6224	6	6224	6	0.00
01/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	5662	5	5662	5	0.00
01/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	1857	1	1857	1	1,995.00
01/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	2981	2	2981	2	665.00
01/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4010	3	4010	3	0.00
01/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	6787	6	6787	6	0.00
01/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	21	0	21	0	1,995.00
01/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	166	0	166	0	665.00
01/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	341	1	341	1	0.00
01/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	50	0	50	0	0.00
01/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	751	1	751	1	0.00
01/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	32	0	32	0	0.00
01/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	40	0	40	0	0.00
01/09/2011	R208 On 02-February-12			Bond Future	7.83	94.6584	7.8320	94.6584	0.00
01/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7126	6	7126	6	0.00
01/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	7379	7	7379	7	0.00
01/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	6874	6	6874	6	0.00
01/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	301	0	301	0	0.00
01/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	247	0	247	0	0.00
01/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	273	0	273	0	0.00
01/09/2011	R208 On 03-May-12			Bond Future	7.90	92.6861	7.9010	92.6861	0.00
01/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7007	6	7007	6	0.00
01/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	6777	6	6777	6	0.00
01/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7238	7	7238	7	0.00
01/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	642	1	642	1	0.00
01/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	731	1	731	1	0.00
01/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	686	1	686	1	0.00
01/09/2011	R208 On 02-August-12			Bond Future	7.97	94.0630	7.9730	94.0630	0.00
01/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	5651	5	5651	5	0.00
01/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	5865	5	5865	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	5441	5	5441	5	0.00
01/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1296	2	1296	2	0.00
01/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1168	1	1168	1	0.00
01/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1229	1	1229	1	0.00
01/09/2011	R209 On 03-November-11			Bond Future	8.33	78.0101	8.3250	78.0101	1,454.00
01/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	4033	3	4033	3	0.00
01/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	3721	3	3721	3	0.00
01/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	4353	3	4353	3	0.00
01/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	438	1	438	1	0.00
01/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	604	1	604	1	0.00
01/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	515	1	515	1	0.00
01/09/2011	R209 On 02-February-12			Bond Future	8.37	79.2000	8.3740	79.2000	0.00
01/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	6151	5	6151	5	0.00
01/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	5865	5	5865	5	0.00
01/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	6442	6	6442	6	0.00
01/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1017	1	1017	1	0.00
01/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1204	2	1204	2	0.00
01/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1106	1	1106	1	0.00
01/09/2011	R209 On 03-May-12			Bond Future	8.43	77.2443	8.4280	77.2443	0.00
01/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	6512	6	6512	6	0.00
01/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	6778	6	6778	6	0.00
01/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	6250	5	6250	5	0.00
01/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2053	2	2053	2	0.00
01/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1818	2	1818	2	0.00
01/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1932	2	1932	2	0.00
01/09/2011	R209 On 02-August-12			Bond Future	8.48	78.3913	8.4820	78.3913	0.00
01/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	7955	7	7955	7	0.00
01/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	7691	7	7691	7	0.00
01/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	8225	7	8225	7	0.00
01/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1874	2	1874	2	0.00
01/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2071	2	2071	2	0.00
01/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	1968	2	1968	2	0.00
01/09/2011	R210 On 03-November-11			Bond Future	137.44	137.4363	137.4365	137.4363	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6437	6	6437	6	0.00
01/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6387	6	6387	6	0.00
01/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6487	6	6487	6	0.00
01/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11			Bond Future	112.52	112.5258	112.5236	112.5258	529.00
01/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111274	111	111274	111	0.00
01/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111224	111	111224	111	0.00
01/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111324	111	111324	111	0.00
01/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12			Bond Future	112.90	112.9003	112.9015	112.9003	0.00
01/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2401	2	2401	2	0.00
01/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2451	2	2451	2	0.00
01/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2351	2	2351	2	0.00
01/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11			Bond Future	111.41	111.7148	111.4130	111.7148	2,667.00
01/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108913	109	108913	109	0.00
01/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108863	109	108863	109	0.00
01/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108963	109	108963	109	0.00
01/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 02-February-12			Bond Future	111.64	111.9465	111.6433	111.9465	0.00
01/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3143	3	3143	3	0.00
01/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3093	3	3093	3	0.00
01/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3193	3	3193	3	0.00
01/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R212 On 02-February-12	108.55	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
01/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11			Bond Future	8.33	87.6031	8.3300	87.6031	0.00
01/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	3510	2	3510	2	0.00
01/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	3913	3	3913	3	0.00
01/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	3103	2	3103	2	0.00
01/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12			Bond Future	8.39	88.9422	8.3870	88.9422	0.00
01/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	4989	4	4989	4	0.00
01/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	5377	4	5377	4	0.00
01/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	4599	4	4599	4	0.00
01/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12			Bond Future	8.45	86.7334	8.4460	86.7334	0.00
01/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	6378	5	6378	5	0.00
01/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	6751	6	6751	6	0.00
01/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	6002	5	6002	5	0.00
01/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12			Bond Future	8.51	88.0200	8.5050	88.0200	0.00
01/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	5860	5	5860	5	0.00
01/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	6232	5	6232	5	0.00
01/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	5486	4	5486	4	0.00
01/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
01/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	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
01/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
01/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
01/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
01/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
02/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	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
02/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	AL7T On 03-November-11			Index Future	411.31	409.2640	411.3100	409.2640	16.00
02/09/2011	AL7T On 02-February-12			Index Future	417.58	415.5030	417.5810	415.5030	0.00
02/09/2011	ALBI On 03-November-11			Index Future	377.29	375.4840	377.2910	375.4840	1,617.00
02/09/2011	ALBI On 02-February-12			Index Future	383.04	381.2090	383.0440	381.2090	0.00
02/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0045	0.0022	0.0045	22,388.00
02/09/2011	CAAE On 19-September-11			Can-Do Future	0.22	0.1792	0.2219	0.1792	21,898.00
02/09/2011	CAAG On 24-October-11			Can-Do Future	7.12	7.0621	7.1223	7.0621	0.00
02/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	450	0	450	0	0.00
02/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	408	0	408	0	0.00
02/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	494	0	494	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
02/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	237	0	237	0	14,286.00
02/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	94	0	94	0	6,757.00
02/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	372	0	372	0	0.00
02/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	22	0	22	0	0.00
02/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	115	0	115	0	0.00
02/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	36	0	36	0	0.00
02/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	28	0	28	0	0.00
02/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
02/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
02/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2011	GOVI On 03-November-11			GOVI	377.78	376.0840	377.7780	376.0840	162.00
02/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	207780	19	207780	19	0.00
02/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	207680	19	207680	19	0.00
02/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	207880	19	207880	19	0.00
02/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 02-February-12			GOVI	383.54	381.8180	383.5380	381.8180	0.00
02/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	145380	13	145380	13	0.00
02/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	145280	13	145280	13	0.00
02/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	145480	13	145480	13	0.00
02/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2011	IGOV On 03-November-11			Index Future	163.41	163.2980	163.4140	163.2980	77.00
02/09/2011	IGOV On 02-February-12			Index Future	165.91	165.7870	165.9050	165.7870	0.00
02/09/2011	ILBI On 02-February-12			Index Future	448.77	448.8230	448.7660	448.8230	88.00
02/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/09/2011	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/09/2011	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/09/2011	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/09/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
02/09/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.43	94.5600	5.4300	94.5600	1,000.00
02/09/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	1,000.00
02/09/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	5,541.00
02/09/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	0.00
02/09/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.19	94.7900	5.1900	94.7900	0.00
02/09/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.17	94.8100	5.1700	94.8100	1,340.00
02/09/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.19	94.7600	5.1900	94.7600	2,890.00
02/09/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.25	94.6500	5.2500	94.6500	44,760.00
02/09/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.41	94.4900	5.4100	94.4900	990.00
02/09/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.63	94.2600	5.6300	94.2600	790.00
02/09/2011	JBAF On	19-June-13			Jibar Tradeable Future	5.87	94.0200	5.8700	94.0200	1,250.00
02/09/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2011	OTH1 On 03-November-11			Index Future	374.22	371.8230	374.2200	371.8230	0.00
02/09/2011	OTH1 On 02-February-12			Index Future	379.93	377.4920	379.9250	377.4920	0.00
02/09/2011	R157 On 03-November-11			Bond Future	6.39	125.7587	6.3890	125.7587	15,333.00
02/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6924	7	6924	7	0.00
02/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7103	7	7103	7	0.00
02/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6744	7	6744	7	0.00
02/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1174	1	1174	1	1,200.00
02/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4394	4	4394	4	0.00
02/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2471	2	2471	2	400.00
02/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2805	3	2805	3	0.00
02/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	100	0	100	0	400.00
02/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	16	0	16	0	1,200.00
02/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	142	0	142	0	0.00
02/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	555	0	555	0	0.00
02/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R157 On 02-February-12			Bond Future	6.41	127.6748	6.4100	127.6748	0.00
02/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7289	7	7289	7	0.00
02/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7452	7	7452	7	0.00
02/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7126	7	7126	7	0.00
02/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	769	0	769	0	130.00
02/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2845	2	2845	2	0.00
02/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1670	1	1670	1	0.00
02/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1166	1	1166	1	130.00
02/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2259	2	2259	2	0.00
02/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	564	0	564	0	130.00
02/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	42	0	42	0	0.00
02/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	34	0	34	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
02/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	38	0	38	0	0.00
02/09/2011	R157 On 03-May-12			Bond Future	6.45	122.7622	6.4460	122.7622	0.00
02/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6034	6	6034	6	0.00
02/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6180	6	6180	6	0.00
02/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5889	6	5889	6	0.00
02/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	180	0	180	0	0.00
02/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	156	0	156	0	0.00
02/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	168	0	168	0	0.00
02/09/2011	R157 On 02-August-12			Bond Future	6.48	124.5941	6.4810	124.5941	0.00
02/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5103	5	5103	5	0.00
02/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5227	5	5227	5	0.00
02/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4980	5	4980	5	0.00
02/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	526	0	526	0	0.00
02/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	477	0	477	0	0.00
02/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	501	0	501	0	0.00
02/09/2011	R186 On 03-November-11			Bond Future	7.96	125.3417	7.9640	125.3417	24,385.00
02/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	9956	9	9956	9	0.00
02/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	10376	10	10376	10	0.00
02/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	9537	9	9537	9	0.00
02/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	7883	7	7883	7	5,600.00
02/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3219	2	3219	2	1,275.00
02/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	4823	4	4823	4	425.00
02/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	6295	5	6295	5	0.00
02/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	10797	10	10797	10	0.00
02/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1747	1	1747	1	250.00
02/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	2668	2	2668	2	0.00
02/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	3824	3	3824	3	0.00
02/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1485	1	1485	1	250.00
02/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2307	2	2307	2	250.00
02/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	108	0	108	0	1,275.00
02/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3412	3	3412	3	0.00
02/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	604	0	604	0	425.00
02/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	1030	1	1030	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
02/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1863	2	1863	2	0.00
02/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	179	0	179	0	0.00
02/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	337	0	337	0	0.00
02/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	128	0	128	0	0.00
02/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	152	0	152	0	0.00
02/09/2011	R186 On 02-February-12			Bond Future	8.02	121.9563	8.0180	121.9563	2,501.00
02/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	10233	9	10233	9	0.00
02/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	10594	10	10594	10	0.00
02/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	9875	9	9875	9	0.00
02/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1143	1	1143	1	0.00
02/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	979	1	979	1	0.00
02/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	1058	1	1058	1	0.00
02/09/2011	R186 On 03-May-12			Bond Future	8.08	123.7675	8.0800	123.7675	0.00
02/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	10619	9	10619	9	0.00
02/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	10298	9	10298	9	0.00
02/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	10943	10	10943	10	0.00
02/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	2027	2	2027	2	0.00
02/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2256	2	2256	2	0.00
02/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2139	2	2139	2	0.00
02/09/2011	R186 On 02-August-12			Bond Future	8.14	120.3314	8.1430	120.3314	0.00
02/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9304	8	9304	8	0.00
02/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9019	8	9019	8	0.00
02/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	9593	8	9593	8	0.00
02/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3553	3	3553	3	0.00
02/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3870	3	3870	3	0.00
02/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3708	3	3708	3	0.00
02/09/2011	R189 On 03-November-11			Bond Future	213.97	213.8393	213.9681	213.8393	0.00
02/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	1968	2	1968	2	0.00
02/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	1918	2	1918	2	0.00
02/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2018	2	2018	2	0.00
02/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R197 On 03-November-11			Bond Future	245.77	245.9871	245.7673	245.9871	183.00
02/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7267	7	7267	7	0.00
02/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7317	8	7317	8	0.00
02/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7217	7	7217	7	0.00
02/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R201 On 03-November-11			Bond Future	6.09	110.6830	6.0930	110.6830	1,348.00
02/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5411	5	5411	5	0.00
02/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5274	5	5274	5	0.00
02/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5549	5	5549	5	0.00
02/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R201 On 02-February-12			Bond Future	6.09	107.9596	6.0850	107.9596	0.00
02/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5671	6	5671	6	0.00
02/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5545	5	5545	5	0.00
02/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5797	6	5797	6	0.00
02/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
02/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	2	0	0.00
02/09/2011	R201 On 03-May-12			Bond Future	6.09	109.5601	6.0930	109.5601	0.00
02/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4096	4	4096	4	0.00
02/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4207	4	4207	4	0.00
02/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3985	4	3985	4	0.00
02/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	85	0	85	0	0.00
02/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	70	0	70	0	0.00
02/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	78	0	78	0	0.00
02/09/2011	R201 On 02-August-12			Bond Future	6.10	106.7885	6.0980	106.7885	0.00
02/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3291	3	3291	3	0.00
02/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3387	3	3387	3	0.00
02/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3196	3	3196	3	0.00
02/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	198	0	198	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
02/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	171	0	171	0	0.00
02/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	184	0	184	0	0.00
02/09/2011	R202 On 03-November-11			Bond Future	186.56	185.9574	186.5640	185.9574	28,816.00
02/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	186064	185	186064	185	0.00
02/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	186014	185	186014	185	0.00
02/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	186114	186	186114	186	0.00
02/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 02-February-12			Bond Future	186.74	186.1277	186.7438	186.1277	0.00
02/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9744	9	9744	9	0.00
02/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9794	9	9794	9	0.00
02/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9694	9	9694	9	0.00
02/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R203 On 03-November-11			Bond Future	7.20	105.5907	7.2010	105.5907	2,077.00
02/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6094	6	6094	6	0.00
02/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6315	6	6315	6	0.00
02/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5873	5	5873	5	0.00
02/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	24	0	24	0	0.00
02/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	15	0	15	0	0.00
02/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	19	0	19	0	0.00
02/09/2011	R203 On 02-February-12			Bond Future	7.26	107.1984	7.2610	107.1984	0.00
02/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6883	6	6883	6	0.00
02/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7079	6	7079	6	0.00
02/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6687	6	6687	6	0.00
02/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	236	0	236	0	0.00
02/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	198	0	198	0	0.00
02/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	217	0	217	0	0.00
02/09/2011	R203 On 03-May-12			Bond Future	7.33	104.6298	7.3320	104.6298	0.00
02/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6643	6	6643	6	0.00
02/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6468	6	6468	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
02/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6819	6	6819	6	0.00
02/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	503	0	503	0	0.00
02/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	567	0	567	0	0.00
02/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	534	0	534	0	0.00
02/09/2011	R203 On 02-August-12			Bond Future	7.41	106.1928	7.4060	106.1928	0.00
02/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5744	5	5744	5	0.00
02/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	5896	5	5896	5	0.00
02/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5593	4	5593	4	0.00
02/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1241	1	1241	1	0.00
02/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1139	1	1139	1	0.00
02/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1189	1	1189	1	0.00
02/09/2011	R204 On 03-November-11			Bond Future	7.45	105.4789	7.4480	105.4789	2,782.00
02/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6945	6	6945	6	0.00
02/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6695	6	6695	6	0.00
02/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7195	7	7195	7	0.00
02/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	19	0	19	0	0.00
02/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	28	0	28	0	0.00
02/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	23	0	23	0	0.00
02/09/2011	R204 On 02-February-12			Bond Future	7.51	103.0541	7.5080	103.0541	0.00
02/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7857	7	7857	7	0.00
02/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7633	7	7633	7	0.00
02/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8082	7	8082	7	0.00
02/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	191	0	191	0	0.00
02/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	230	0	230	0	0.00
02/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	209	0	209	0	0.00
02/09/2011	R204 On 03-May-12			Bond Future	7.58	104.5837	7.5810	104.5837	0.00
02/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6647	6	6647	6	0.00
02/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6848	6	6848	6	0.00
02/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6453	6	6453	6	0.00
02/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	834	1	834	1	0.00
02/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	746	1	746	1	0.00
02/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	786	1	786	1	0.00
02/09/2011	R204 On 02-August-12			Bond Future	7.66	102.1168	7.6570	102.1168	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
02/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5586	4	5586	4	0.00
02/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	5923	5	5923	5	0.00
02/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	5753	5	5753	5	0.00
02/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1558	1	1558	1	0.00
02/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1698	1	1698	1	0.00
02/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1626	1	1626	1	0.00
02/09/2011	R206 On 03-November-11			Bond Future	5.85	105.6838	5.8540	105.6838	12,577.00
02/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3828	4	3828	4	0.00
02/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3926	4	3926	4	0.00
02/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3729	4	3729	4	0.00
02/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R206 On 02-February-12			Bond Future	5.81	103.5294	5.8060	103.5294	0.00
02/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3948	4	3948	4	0.00
02/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4035	4	4035	4	0.00
02/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3861	4	3861	4	0.00
02/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	4	0	0.00
02/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
02/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	3	0	3	0	0.00
02/09/2011	R206 On 03-May-12			Bond Future	5.78	105.0667	5.7790	105.0667	0.00
02/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2821	3	2821	3	0.00
02/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2751	3	2751	3	0.00
02/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2892	3	2892	3	0.00
02/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	82	0	82	0	0.00
02/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	97	0	97	0	0.00
02/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	89	0	89	0	0.00
02/09/2011	R206 On 02-August-12			Bond Future	5.73	102.8710	5.7320	102.8710	0.00
02/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2256	2	2256	2	0.00
02/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2312	2	2312	2	0.00
02/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2199	2	2199	2	0.00
02/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	194	0	194	0	0.00
02/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	172	0	172	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
02/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	183	0	183	0	0.00
02/09/2011	R207 On 03-November-11			Bond Future	7.66	99.3036	7.6630	99.3036	8,599.00
02/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6229	6	6229	6	0.00
02/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6490	6	6490	6	0.00
02/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5970	5	5970	5	0.00
02/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2233	2	2233	2	2,000.00
02/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3268	3	3268	3	0.00
02/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4203	4	4203	4	0.00
02/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	601	0	601	0	900.00
02/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1703	1	1703	1	300.00
02/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2426	2	2426	2	0.00
02/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4448	4	4448	4	0.00
02/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	214	0	214	0	900.00
02/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	749	1	749	1	300.00
02/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1191	1	1191	1	0.00
02/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	249	0	249	0	2,000.00
02/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2775	3	2775	3	0.00
02/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	444	0	444	0	2,000.00
02/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	79	0	79	0	0.00
02/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	846	1	846	1	0.00
02/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	55	0	55	0	0.00
02/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	66	0	66	0	0.00
02/09/2011	R207 On 02-February-12			Bond Future	7.72	97.1780	7.7240	97.1780	0.00
02/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7384	7	7384	7	0.00
02/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7154	7	7154	7	0.00
02/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7614	7	7614	7	0.00
02/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	349	0	349	0	0.00
02/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	413	0	413	0	0.00
02/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	381	0	381	0	0.00
02/09/2011	R207 On 03-May-12			Bond Future	7.80	98.6230	7.7990	98.6230	0.00
02/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6342	6	6342	6	0.00
02/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6540	6	6540	6	0.00
02/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6141	5	6141	5	0.00

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02/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1263	1	1263	1	0.00
02/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1140	1	1140	1	0.00
02/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1202	1	1202	1	0.00
02/09/2011	R207 On 02-August-12			Bond Future	7.88	96.4578	7.8770	96.4578	0.00
02/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6316	5	6316	5	0.00
02/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6136	5	6136	5	0.00
02/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6499	5	6499	5	0.00
02/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1646	1	1646	1	0.00
02/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1794	1	1794	1	0.00
02/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1718	1	1718	1	0.00
02/09/2011	R208 On 03-November-11			Bond Future	7.70	93.9773	7.7000	93.9773	7,121.00
02/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6445	6	6445	6	0.00
02/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6721	6	6721	6	0.00
02/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6170	6	6170	6	0.00
02/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2427	2	2427	2	1,995.00
02/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3550	3	3550	3	665.00
02/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4557	4	4557	4	0.00
02/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7275	7	7275	7	0.00
02/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	48	0	48	0	1,995.00
02/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	252	0	252	0	665.00
02/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	449	0	449	0	0.00
02/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	97	0	97	0	0.00
02/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	860	1	860	1	0.00
02/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	68	0	68	0	0.00
02/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	81	0	81	0	0.00
02/09/2011	R208 On 02-February-12			Bond Future	7.76	95.4119	7.7570	95.4119	0.00
02/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7758	7	7758	7	0.00
02/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8003	7	8003	7	0.00
02/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7514	7	7514	7	0.00
02/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	478	0	478	0	0.00
02/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	408	0	408	0	0.00
02/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	442	0	442	0	0.00
02/09/2011	R208 On 03-May-12			Bond Future	7.82	93.4339	7.8230	93.4339	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
02/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7725	7	7725	7	0.00
02/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7503	7	7503	7	0.00
02/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7949	7	7949	7	0.00
02/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	883	1	883	1	0.00
02/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	987	1	987	1	0.00
02/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	933	1	933	1	0.00
02/09/2011	R208 On 02-August-12			Bond Future	7.89	94.8277	7.8920	94.8277	0.00
02/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	6750	6	6750	6	0.00
02/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	6949	6	6949	6	0.00
02/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6554	5	6554	5	0.00
02/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1932	1	1932	1	0.00
02/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1775	1	1775	1	0.00
02/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1851	1	1851	1	0.00
02/09/2011	R209 On 03-November-11			Bond Future	8.21	79.1388	8.2130	79.1388	1,383.00
02/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5099	4	5099	4	0.00
02/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	4785	4	4785	4	0.00
02/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	5418	4	5418	4	0.00
02/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	532	0	532	0	0.00
02/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	697	1	697	1	0.00
02/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	610	1	610	1	0.00
02/09/2011	R209 On 02-February-12			Bond Future	8.26	80.3421	8.2580	80.3421	0.00
02/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	7361	6	7361	6	0.00
02/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7078	6	7078	6	0.00
02/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	7649	6	7649	6	0.00
02/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1229	1	1229	1	0.00
02/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1422	1	1422	1	0.00
02/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1321	1	1321	1	0.00
02/09/2011	R209 On 03-May-12			Bond Future	8.31	78.3901	8.3090	78.3901	0.00
02/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	7796	7	7796	7	0.00
02/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8060	7	8060	7	0.00
02/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	7536	6	7536	6	0.00
02/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2329	2	2329	2	0.00
02/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	2090	2	2090	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
02/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	2206	2	2206	2	0.00
02/09/2011	R209 On 02-August-12			Bond Future	8.36	79.5651	8.3610	79.5651	0.00
02/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	9535	8	9535	8	0.00
02/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9280	8	9280	8	0.00
02/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	9791	8	9791	8	0.00
02/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2424	2	2424	2	0.00
02/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2644	2	2644	2	0.00
02/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2532	2	2532	2	0.00
02/09/2011	R210 On 03-November-11			Bond Future	137.63	137.4365	137.6282	137.4365	600.00
02/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6628	6	6628	6	0.00
02/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6578	6	6578	6	0.00
02/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6678	6	6678	6	0.00
02/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 03-November-11			Bond Future	112.70	112.5236	112.6963	112.5236	529.00
02/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111446	111	111446	111	0.00
02/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111496	111	111496	111	0.00
02/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111396	111	111396	111	0.00
02/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 02-February-12			Bond Future	113.08	112.9015	113.0768	112.9015	0.00
02/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2577	2	2577	2	0.00
02/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2627	2	2627	2	0.00
02/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2527	2	2527	2	0.00
02/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 03-November-11			Bond Future	111.32	111.4130	111.3172	111.4130	2,667.00
02/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108817	109	108817	109	0.00
02/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108767	109	108767	109	0.00
02/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108867	109	108867	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 02-February-12			Bond Future	111.55	111.6433	111.5460	111.6433	0.00
02/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3046	3	3046	3	0.00
02/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	2996	3	2996	3	0.00
02/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3096	3	3096	3	0.00
02/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-November-11			Bond Future	8.23	88.6533	8.2280	88.6533	0.00
02/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	4395	4	4395	4	0.00
02/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	4799	4	4799	4	0.00
02/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	3989	3	3989	3	0.00
02/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-February-12			Bond Future	8.28	90.0041	8.2820	90.0041	0.00
02/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	5889	5	5889	5	0.00
02/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	6277	5	6277	5	0.00
02/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	5499	5	5499	5	0.00
02/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-May-12			Bond Future	8.34	87.7984	8.3380	87.7984	0.00
02/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	7292	6	7292	6	0.00
02/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	7665	7	7665	7	0.00
02/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	6916	6	6916	6	0.00
02/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	1	0	1	0	0.00
02/09/2011	R213 On 02-August-12			Bond Future	8.39	89.1120	8.3940	89.1120	0.00
02/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	6787	6	6787	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
02/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	7159	6	7159	6	0.00
02/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	6413	5	6413	5	0.00
02/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
02/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
02/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
02/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
02/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
02/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
02/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
02/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
02/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
02/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
02/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
02/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
02/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
02/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
05/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	AL7T On 03-November-11			Index Future	413.20	411.3100	413.2040	411.3100	16.00
05/09/2011	AL7T On 02-February-12			Index Future	419.50	417.5810	419.5010	417.5810	0.00
05/09/2011	ALBI On 03-November-11			Index Future	379.17	377.2910	379.1710	377.2910	1,617.00
05/09/2011	ALBI On 02-February-12			Index Future	384.95	383.0440	384.9490	383.0440	0.00
05/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0022	0.0007	0.0022	22,388.00
05/09/2011	CAAE On 19-September-11			Can-Do Future	0.27	0.2219	0.2678	0.2219	21,898.00
05/09/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.1223	7.1754	7.1223	0.00
05/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	495	0	495	0	0.00
05/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	452	0	452	0	0.00
05/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	540	0	540	0	0.00
05/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	268	0	268	0	14,286.00
05/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	105	0	105	0	6,757.00
05/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	330	0	330	0	0.00
05/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	15	0	15	0	0.00
05/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	93	0	93	0	0.00
05/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	27	0	27	0	0.00
05/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	20	0	20	0	0.00
05/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
05/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2011	GOVI On 03-November-11			GOVI	379.52	377.7780	379.5190	377.7780	162.00
05/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	225190	21	225190	21	0.00
05/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	225090	21	225090	21	0.00
05/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	225290	21	225290	21	0.00
05/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12			GOVI	385.30	383.5380	385.3020	383.5380	0.00
05/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	163020	15	163020	15	0.00
05/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	162920	15	162920	15	0.00
05/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	163120	15	163120	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2011	IGOV On 03-November-11			Index Future	163.39	163.4140	163.3870	163.4140	81.00
05/09/2011	IGOV On 02-February-12			Index Future	165.88	165.9050	165.8770	165.9050	0.00
05/09/2011	ILBI On 02-February-12			Index Future	449.10	448.7660	449.0960	448.7660	88.00
05/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
05/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	1,000.00
05/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	1,000.00
05/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.25	94.7500	5.2500	94.7500	5,541.00
05/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	0.00
05/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.17	94.8100	5.1700	94.8100	0.00
05/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.15	94.8300	5.1500	94.8300	1,340.00
05/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.16	94.8100	5.1600	94.8100	2,890.00
05/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.24	94.7500	5.2400	94.7500	44,760.00
05/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.36	94.5900	5.3600	94.5900	990.00
05/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.57	94.3700	5.5700	94.3700	790.00
05/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.82	94.1300	5.8200	94.1300	1,250.00
05/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/09/2011	OTH1 On 03-November-11			Index Future	376.82	374.2200	376.8220	374.2200	0.00
05/09/2011	OTH1 On 02-February-12			Index Future	382.56	379.9250	382.5640	379.9250	0.00
05/09/2011	R157 On 03-November-11			Bond Future	6.36	125.9244	6.3580	125.9244	15,333.00
05/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7043	7	7043	7	0.00
05/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7222	7	7222	7	0.00
05/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6864	7	6864	7	0.00
05/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1231	1	1231	1	1,200.00
05/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4509	4	4509	4	0.00
05/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2565	2	2565	2	400.00
05/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2905	3	2905	3	0.00
05/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	81	0	81	0	400.00
05/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	11	0	11	0	1,200.00
05/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	116	0	116	0	0.00
05/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
05/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	492	1	492	1	0.00
05/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R157 On 02-February-12			Bond Future	6.38	127.8442	6.3760	127.8442	0.00
05/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7407	7	7407	7	0.00
05/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7570	7	7570	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7243	7	7243	7	0.00
05/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	798	1	798	1	130.00
05/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2926	3	2926	3	0.00
05/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1726	2	1726	2	0.00
05/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1100	1	1100	1	130.00
05/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2165	2	2165	2	0.00
05/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	523	1	523	1	130.00
05/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	36	0	0.00
05/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	29	0	29	0	0.00
05/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	33	0	33	0	0.00
05/09/2011	R157 On 03-May-12			Bond Future	6.41	122.9298	6.4090	122.9298	0.00
05/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6144	6	6144	6	0.00
05/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6291	6	6291	6	0.00
05/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5998	6	5998	6	0.00
05/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	165	0	165	0	0.00
05/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	143	0	143	0	0.00
05/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	153	0	153	0	0.00
05/09/2011	R157 On 02-August-12			Bond Future	6.44	124.7648	6.4410	124.7648	0.00
05/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5200	5	5200	5	0.00
05/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5325	5	5325	5	0.00
05/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5076	5	5076	5	0.00
05/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	497	1	497	1	0.00
05/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	451	0	451	0	0.00
05/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	474	1	474	1	0.00
05/09/2011	R186 On 03-November-11			Bond Future	7.87	126.0623	7.8660	126.0623	21,441.00
05/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	10887	10	10887	10	0.00
05/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	11316	10	11316	10	0.00
05/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	10459	10	10459	10	0.00
05/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	8758	8	8758	8	5,600.00
05/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3782	3	3782	3	1,275.00
05/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	5533	5	5533	5	425.00
05/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	7100	6	7100	6	0.00
05/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	11744	11	11744	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2118	2	2118	2	250.00
05/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3168	3	3168	3	0.00
05/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	4449	4	4449	4	0.00
05/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1119	1	1119	1	250.00
05/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1816	2	1816	2	250.00
05/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	64	0	64	0	1,275.00
05/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2792	3	2792	3	0.00
05/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	418	1	418	1	425.00
05/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	749	1	749	1	0.00
05/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1435	2	1435	2	0.00
05/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	110	0	110	0	0.00
05/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	221	0	221	0	0.00
05/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	77	0	77	0	0.00
05/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	92	0	92	0	0.00
05/09/2011	R186 On 02-February-12			Bond Future	7.92	122.6945	7.9170	122.6945	2,501.00
05/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	11048	10	11048	10	0.00
05/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	11420	11	11420	11	0.00
05/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	10678	10	10678	10	0.00
05/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	941	1	941	1	0.00
05/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	801	1	801	1	0.00
05/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	869	1	869	1	0.00
05/09/2011	R186 On 03-May-12			Bond Future	7.98	124.5120	7.9760	124.5120	0.00
05/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	11371	11	11371	11	0.00
05/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	11039	10	11039	10	0.00
05/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	11706	11	11706	11	0.00
05/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1774	2	1774	2	0.00
05/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1981	2	1981	2	0.00
05/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1875	2	1875	2	0.00
05/09/2011	R186 On 02-August-12			Bond Future	8.04	121.0817	8.0360	121.0817	0.00
05/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9976	9	9976	9	0.00
05/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9680	9	9680	9	0.00
05/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	10276	10	10276	10	0.00
05/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3209	4	3209	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
05/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3504	4	3504	4	0.00
05/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3353	4	3353	4	0.00
05/09/2011	R189 On 03-November-11			Bond Future	214.10	213.9681	214.0963	213.9681	0.00
05/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2096	2	2096	2	0.00
05/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2046	2	2046	2	0.00
05/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2146	2	2146	2	0.00
05/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11			Bond Future	245.78	245.7673	245.7775	245.7673	183.00
05/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7277	7	7277	7	0.00
05/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7327	7	7327	7	0.00
05/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7227	7	7227	7	0.00
05/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11			Bond Future	6.03	110.7767	6.0250	110.7767	1,348.00
05/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5611	5	5611	5	0.00
05/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5473	5	5473	5	0.00
05/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5748	6	5748	6	0.00
05/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 02-February-12			Bond Future	6.01	108.0544	6.0100	108.0544	0.00
05/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5874	6	5874	6	0.00
05/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5748	6	5748	6	0.00
05/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	6000	6	6000	6	0.00
05/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
05/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
05/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	1	0	0.00
05/09/2011	R201 On 03-May-12			Bond Future	6.01	109.6570	6.0090	109.6570	0.00
05/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4291	4	4291	4	0.00
05/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4403	4	4403	4	0.00



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05/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4179	4	4179	4	0.00
05/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	70	0	0.00
05/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	58	0	58	0	0.00
05/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	64	0	64	0	0.00
05/09/2011	R201 On 02-August-12			Bond Future	6.01	106.8855	6.0060	106.8855	0.00
05/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3471	3	3471	3	0.00
05/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3569	3	3569	3	0.00
05/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3374	3	3374	3	0.00
05/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	168	0	168	0	0.00
05/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	145	0	145	0	0.00
05/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	156	0	156	0	0.00
05/09/2011	R202 On 03-November-11			Bond Future	185.97	186.5640	185.9727	186.5640	28,816.00
05/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185473	186	185473	186	0.00
05/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185423	186	185423	186	0.00
05/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185523	186	185523	186	0.00
05/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12			Bond Future	186.14	186.7438	186.1422	186.7438	0.00
05/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9142	10	9142	10	0.00
05/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9192	10	9192	10	0.00
05/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9092	10	9092	10	0.00
05/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R203 On 03-November-11			Bond Future	7.14	106.1468	7.1440	106.1468	2,077.00
05/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6364	6	6364	6	0.00
05/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6587	6	6587	6	0.00
05/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	6142	6	6142	6	0.00
05/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	16	0	16	0	0.00
05/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	10	0	10	0	0.00
05/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	12	0	12	0	0.00
05/09/2011	R203 On 02-February-12			Bond Future	7.20	107.7606	7.2000	107.7606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	7136	7	7136	7	0.00
05/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7334	7	7334	7	0.00
05/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6938	7	6938	7	0.00
05/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	202	0	202	0	0.00
05/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	169	0	169	0	0.00
05/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	185	0	185	0	0.00
05/09/2011	R203 On 03-May-12			Bond Future	7.27	105.2002	7.2680	105.2002	0.00
05/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6878	7	6878	7	0.00
05/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6700	6	6700	6	0.00
05/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	7056	7	7056	7	0.00
05/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	453	1	453	1	0.00
05/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	512	1	512	1	0.00
05/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	482	1	482	1	0.00
05/09/2011	R203 On 02-August-12			Bond Future	7.34	106.7729	7.3390	106.7729	0.00
05/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5949	6	5949	6	0.00
05/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6104	6	6104	6	0.00
05/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5796	6	5796	6	0.00
05/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1156	1	1156	1	0.00
05/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1060	1	1060	1	0.00
05/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1107	1	1107	1	0.00
05/09/2011	R204 On 03-November-11			Bond Future	7.38	106.0542	7.3800	106.0542	2,782.00
05/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7314	7	7314	7	0.00
05/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7063	7	7063	7	0.00
05/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7566	7	7566	7	0.00
05/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	12	0	12	0	0.00
05/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	18	0	18	0	0.00
05/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	14	0	14	0	0.00
05/09/2011	R204 On 02-February-12			Bond Future	7.44	103.6382	7.4370	103.6382	0.00
05/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8204	8	8204	8	0.00
05/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7977	8	7977	8	0.00
05/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8432	8	8432	8	0.00
05/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	158	0	158	0	0.00
05/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	191	0	191	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	174	0	174	0	0.00
05/09/2011	R204 On 03-May-12			Bond Future	7.51	105.1744	7.5060	105.1744	0.00
05/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6954	7	6954	7	0.00
05/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7159	7	7159	7	0.00
05/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6756	6	6756	6	0.00
05/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	746	1	746	1	0.00
05/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	666	1	666	1	0.00
05/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	702	1	702	1	0.00
05/09/2011	R204 On 02-August-12			Bond Future	7.58	102.7173	7.5790	102.7173	0.00
05/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6021	6	6021	6	0.00
05/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5849	6	5849	6	0.00
05/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6195	6	6195	6	0.00
05/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1437	2	1437	2	0.00
05/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1568	2	1568	2	0.00
05/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1501	2	1501	2	0.00
05/09/2011	R206 On 03-November-11			Bond Future	5.84	105.6817	5.8380	105.6817	12,577.00
05/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3861	4	3861	4	0.00
05/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3960	4	3960	4	0.00
05/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3762	4	3762	4	0.00
05/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 02-February-12			Bond Future	5.79	103.5294	5.7880	103.5294	0.00
05/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3981	4	3981	4	0.00
05/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4068	4	4068	4	0.00
05/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3894	4	3894	4	0.00
05/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	4	0	0.00
05/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
05/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	3	0	3	0	0.00
05/09/2011	R206 On 03-May-12			Bond Future	5.76	105.0650	5.7580	105.0650	0.00
05/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2850	3	2850	3	0.00
05/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2779	3	2779	3	0.00
05/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2921	3	2921	3	0.00

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05/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	77	0	77	0	0.00
05/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	91	0	91	0	0.00
05/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	84	0	84	0	0.00
05/09/2011	R206 On 02-August-12			Bond Future	5.71	102.8697	5.7090	102.8697	0.00
05/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2281	2	2281	2	0.00
05/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2337	2	2337	2	0.00
05/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2223	2	2223	2	0.00
05/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	186	0	186	0	0.00
05/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	165	0	165	0	0.00
05/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	177	0	177	0	0.00
05/09/2011	R207 On 03-November-11			Bond Future	7.59	99.7923	7.5900	99.7923	8,599.00
05/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6639	6	6639	6	0.00
05/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6903	6	6903	6	0.00
05/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6375	6	6375	6	0.00
05/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2495	2	2495	2	2,000.00
05/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3594	3	3594	3	0.00
05/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4567	4	4567	4	0.00
05/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	699	1	699	1	900.00
05/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1923	2	1923	2	300.00
05/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2702	2	2702	2	0.00
05/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4819	4	4819	4	0.00
05/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	153	0	153	0	900.00
05/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	593	1	593	1	300.00
05/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	978	1	978	1	0.00
05/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	181	0	181	0	2,000.00
05/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2440	3	2440	3	0.00
05/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	338	0	338	0	2,000.00
05/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	52	0	52	0	0.00
05/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	675	1	675	1	0.00
05/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	36	0	36	0	0.00
05/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	44	0	44	0	0.00
05/09/2011	R207 On 02-February-12			Bond Future	7.65	97.6767	7.6480	97.6767	0.00
05/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7761	7	7761	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7528	7	7528	7	0.00
05/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7996	8	7996	8	0.00
05/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	293	0	293	0	0.00
05/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	348	0	348	0	0.00
05/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	319	0	319	0	0.00
05/09/2011	R207 On 03-May-12			Bond Future	7.72	99.1245	7.7200	99.1245	0.00
05/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6667	6	6667	6	0.00
05/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6869	7	6869	7	0.00
05/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6461	6	6461	6	0.00
05/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1140	1	1140	1	0.00
05/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1026	1	1026	1	0.00
05/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1084	1	1084	1	0.00
05/09/2011	R207 On 02-August-12			Bond Future	7.80	96.9664	7.7950	96.9664	0.00
05/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6625	6	6625	6	0.00
05/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6440	6	6440	6	0.00
05/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6812	6	6812	6	0.00
05/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1513	2	1513	2	0.00
05/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1652	2	1652	2	0.00
05/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1581	2	1581	2	0.00
05/09/2011	R208 On 03-November-11			Bond Future	7.63	94.4384	7.6330	94.4384	7,121.00
05/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6844	6	6844	6	0.00
05/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7124	7	7124	7	0.00
05/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6565	6	6565	6	0.00
05/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2688	2	2688	2	1,995.00
05/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3872	4	3872	4	665.00
05/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4916	5	4916	5	0.00
05/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7684	7	7684	7	0.00
05/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	31	0	31	0	1,995.00
05/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	185	0	185	0	665.00
05/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	345	0	345	0	0.00
05/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	66	0	66	0	0.00
05/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	695	1	695	1	0.00
05/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	46	0	46	0	0.00

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05/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	55	0	55	0	0.00
05/09/2011	R208 On 02-February-12			Bond Future	7.69	95.8752	7.6870	95.8752	0.00
05/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8128	8	8128	8	0.00
05/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8377	8	8377	8	0.00
05/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7880	8	7880	8	0.00
05/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	409	0	409	0	0.00
05/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	347	0	347	0	0.00
05/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	377	0	377	0	0.00
05/09/2011	R208 On 03-May-12			Bond Future	7.75	93.9044	7.7510	93.9044	0.00
05/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8068	8	8068	8	0.00
05/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7842	8	7842	8	0.00
05/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8296	8	8296	8	0.00
05/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	793	1	793	1	0.00
05/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	889	1	889	1	0.00
05/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	839	1	839	1	0.00
05/09/2011	R208 On 02-August-12			Bond Future	7.82	95.3046	7.8170	95.3046	0.00
05/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7056	7	7056	7	0.00
05/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7259	7	7259	7	0.00
05/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6855	7	6855	7	0.00
05/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1789	2	1789	2	0.00
05/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1641	2	1641	2	0.00
05/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1713	2	1713	2	0.00
05/09/2011	R209 On 03-November-11			Bond Future	8.11	80.1096	8.1100	80.1096	1,383.00
05/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5821	5	5821	5	0.00
05/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5487	5	5487	5	0.00
05/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	6159	5	6159	5	0.00
05/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	363	1	363	1	0.00
05/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	489	1	489	1	0.00
05/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	422	1	422	1	0.00
05/09/2011	R209 On 02-February-12			Bond Future	8.15	81.3374	8.1540	81.3374	0.00
05/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8048	7	8048	7	0.00
05/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7751	7	7751	7	0.00
05/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8347	8	8347	8	0.00

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05/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1017	1	1017	1	0.00
05/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1185	1	1185	1	0.00
05/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1099	1	1099	1	0.00
05/09/2011	R209 On 03-May-12			Bond Future	8.20	79.4000	8.2020	79.4000	0.00
05/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8449	8	8449	8	0.00
05/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8723	8	8723	8	0.00
05/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	8177	8	8177	8	0.00
05/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2044	2	2044	2	0.00
05/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1828	2	1828	2	0.00
05/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1933	2	1933	2	0.00
05/09/2011	R209 On 02-August-12			Bond Future	8.25	80.5806	8.2510	80.5806	0.00
05/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	10212	10	10212	10	0.00
05/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9949	9	9949	9	0.00
05/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10477	10	10477	10	0.00
05/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2169	2	2169	2	0.00
05/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2372	3	2372	3	0.00
05/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2268	3	2268	3	0.00
05/09/2011	R210 On 03-November-11			Bond Future	137.63	137.6282	137.6340	137.6282	600.00
05/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6634	7	6634	7	0.00
05/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6584	7	6584	7	0.00
05/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6684	7	6684	7	0.00
05/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11			Bond Future	112.76	112.6963	112.7553	112.6963	529.00
05/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111505	111	111505	111	0.00
05/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111455	111	111455	111	0.00
05/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111555	111	111555	111	0.00
05/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12			Bond Future	113.14	113.0768	113.1357	113.0768	0.00
05/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2636	3	2636	3	0.00

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05/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2686	3	2686	3	0.00
05/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2586	3	2586	3	0.00
05/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11			Bond Future	111.32	111.3172	111.3218	111.3172	2,667.00
05/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108822	109	108822	109	0.00
05/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108772	109	108772	109	0.00
05/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108872	109	108872	109	0.00
05/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12			Bond Future	111.55	111.5460	111.5498	111.5460	0.00
05/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3050	3	3050	3	0.00
05/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3000	3	3000	3	0.00
05/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3100	3	3100	3	0.00
05/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11			Bond Future	8.11	89.5387	8.1100	89.5387	0.00
05/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	5436	4	5436	4	0.00
05/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5840	5	5840	5	0.00
05/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5030	4	5030	4	0.00
05/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12			Bond Future	8.16	90.9040	8.1610	90.9040	0.00
05/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6943	6	6943	6	0.00
05/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	7331	6	7331	6	0.00
05/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	6553	5	6553	5	0.00
05/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R213 On 03-May-12			Bond Future	8.21	88.7123	8.2130	88.7123	0.00
05/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	8367	7	8367	7	0.00
05/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	8740	8	8740	8	0.00
05/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7991	7	7991	7	0.00
05/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12			Bond Future	8.27	90.0392	8.2660	90.0392	0.00
05/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7875	7	7875	7	0.00
05/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	8247	7	8247	7	0.00
05/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	7501	6	7501	6	0.00
05/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
05/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
05/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
05/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
05/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
05/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
05/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
05/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
05/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
05/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
06/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	AL7T On 03-November-11			Index Future	415.02	413.2040	415.0240	413.2040	16.00
06/09/2011	AL7T On 02-February-12			Index Future	421.08	419.5010	421.0790	419.5010	0.00
06/09/2011	ALBI On 03-November-11			Index Future	380.97	379.1710	380.9700	379.1710	1,617.00
06/09/2011	ALBI On 02-February-12			Index Future	386.53	384.9490	386.5280	384.9490	0.00
06/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0007	0.0005	0.0007	22,388.00
06/09/2011	CAAE On 19-September-11			Can-Do Future	0.29	0.2678	0.2867	0.2678	21,898.00
06/09/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.1754	7.1844	7.1754	0.00
06/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	505	0	505	0	0.00
06/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	461	0	461	0	0.00
06/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	550	1	550	1	0.00
06/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	272	0	272	0	14,286.00
06/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	105	0	105	0	6,757.00
06/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	321	0	321	0	0.00
06/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	16	0	16	0	0.00
06/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	88	0	88	0	0.00
06/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	27	0	27	0	0.00
06/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	21	0	21	0	0.00
06/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
06/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
06/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2011	GOVI On 03-November-11			GOVI	381.15	379.5190	381.1450	379.5190	162.00
06/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	241450	23	241450	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	241350	23	241350	23	0.00
06/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	241550	23	241550	23	0.00
06/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12			GOVI	386.71	385.3020	386.7060	385.3020	0.00
06/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	177060	16	177060	16	0.00
06/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	176960	16	176960	16	0.00
06/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	177160	16	177160	16	0.00
06/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
06/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
06/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2011	IGOV On 03-November-11			Index Future	163.45	163.3870	163.4510	163.3870	83.00
06/09/2011	IGOV On 02-February-12			Index Future	165.84	165.8770	165.8360	165.8770	0.00
06/09/2011	ILBI On 02-February-12			Index Future	449.11	449.0960	449.1130	449.0960	88.00
06/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
06/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	1,000.00
06/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	1,000.00
06/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.24	94.7500	5.2400	94.7500	5,541.00
06/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.18	94.7900	5.1800	94.7900	0.00
06/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.14	94.8300	5.1400	94.8300	0.00
06/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.11	94.8500	5.1100	94.8500	1,340.00
06/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.14	94.8400	5.1400	94.8400	2,890.00
06/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.22	94.7600	5.2200	94.7600	44,760.00
06/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.34	94.6400	5.3400	94.6400	990.00
06/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.54	94.4300	5.5400	94.4300	790.00

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06/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.78	94.1800	5.7800	94.1800	1,250.00
06/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/09/2011	OTH1 On 03-November-11			Index Future	379.53	376.8220	379.5260	376.8220	0.00
06/09/2011	OTH1 On 02-February-12			Index Future	385.06	382.5640	385.0630	382.5640	0.00
06/09/2011	R157 On 03-November-11			Bond Future	6.34	126.0441	6.3380	126.0441	16,680.00
06/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7120	7	7120	7	0.00
06/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7299	7	7299	7	0.00
06/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6941	7	6941	7	0.00
06/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1275	1	1275	1	1,200.00
06/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4585	5	4585	5	0.00
06/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2631	3	2631	3	400.00
06/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2973	3	2973	3	0.00
06/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	71	0	71	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	10	0	10	0	1,200.00
06/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	105	0	105	0	0.00
06/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	459	0	459	0	0.00
06/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 02-February-12			Bond Future	6.38	127.9668	6.3780	127.9668	0.00
06/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7399	7	7399	7	0.00
06/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7562	8	7562	8	0.00
06/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7236	7	7236	7	0.00
06/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	792	1	792	1	130.00
06/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2917	3	2917	3	0.00
06/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1717	2	1717	2	0.00
06/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1098	1	1098	1	130.00
06/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2166	2	2166	2	0.00
06/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	521	1	521	1	130.00
06/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	36	0	0.00
06/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	28	0	0.00
06/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	32	0	0.00
06/09/2011	R157 On 03-May-12			Bond Future	6.40	123.0541	6.4020	123.0541	0.00
06/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6165	6	6165	6	0.00
06/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6311	6	6311	6	0.00
06/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	6019	6	6019	6	0.00
06/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	162	0	162	0	0.00
06/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	139	0	139	0	0.00
06/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	151	0	151	0	0.00
06/09/2011	R157 On 02-August-12			Bond Future	6.40	124.8891	6.3980	124.8891	0.00
06/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5310	5	5310	5	0.00
06/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5436	5	5436	5	0.00
06/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5185	5	5185	5	0.00
06/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	473	0	473	0	0.00
06/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	428	0	428	0	0.00
06/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	450	0	450	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R186 On 03-November-11			Bond Future	7.76	127.0531	7.7640	127.0531	21,443.00
06/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	11896	11	11896	11	0.00
06/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	12330	11	12330	11	0.00
06/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	11462	10	11462	10	0.00
06/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	9727	9	9727	9	5,600.00
06/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	4484	4	4484	4	1,275.00
06/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	6369	6	6369	6	425.00
06/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	8015	7	8015	7	0.00
06/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	12763	12	12763	12	0.00
06/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2619	2	2619	2	250.00
06/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3805	3	3805	3	0.00
06/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	5209	4	5209	4	0.00
06/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	835	1	835	1	250.00
06/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1410	2	1410	2	250.00
06/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	39	0	39	0	1,275.00
06/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2249	3	2249	3	0.00
06/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	289	0	289	0	425.00
06/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	542	1	542	1	0.00
06/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1094	1	1094	1	0.00
06/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	70	0	70	0	0.00
06/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	147	0	147	0	0.00
06/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	48	0	48	0	0.00
06/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	57	0	57	0	0.00
06/09/2011	R186 On 02-February-12			Bond Future	7.82	123.6988	7.8200	123.6988	2,501.00
06/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	11879	11	11879	11	0.00
06/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	12261	11	12261	11	0.00
06/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	11500	11	11500	11	0.00
06/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	788	1	788	1	0.00
06/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	666	1	666	1	0.00
06/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	724	1	724	1	0.00
06/09/2011	R186 On 03-May-12			Bond Future	7.87	125.5281	7.8730	125.5281	0.00
06/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	12166	11	12166	11	0.00
06/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	11824	11	11824	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	12511	12	12511	12	0.00
06/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1560	2	1560	2	0.00
06/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	1748	2	1748	2	0.00
06/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	1651	2	1651	2	0.00
06/09/2011	R186 On 02-August-12			Bond Future	7.92	122.1086	7.9180	122.1086	0.00
06/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	10774	10	10774	10	0.00
06/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	10466	10	10466	10	0.00
06/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	11086	10	11086	10	0.00
06/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	2872	3	2872	3	0.00
06/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3143	4	3143	4	0.00
06/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3004	3	3004	3	0.00
06/09/2011	R189 On 03-November-11			Bond Future	214.28	214.0963	214.2761	214.0963	0.00
06/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2276	2	2276	2	0.00
06/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2226	2	2226	2	0.00
06/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2326	2	2326	2	0.00
06/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11			Bond Future	245.77	245.7775	245.7732	245.7775	183.00
06/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7273	7	7273	7	0.00
06/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7323	7	7323	7	0.00
06/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7223	7	7223	7	0.00
06/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11			Bond Future	6.01	110.9762	6.0110	110.9762	3,090.00
06/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5652	6	5652	6	0.00
06/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5515	5	5515	5	0.00
06/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5789	6	5789	6	0.00
06/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R201 On 02-February-12			Bond Future	6.02	108.2578	6.0210	108.2578	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5844	6	5844	6	0.00
06/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5718	6	5718	6	0.00
06/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5970	6	5970	6	0.00
06/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	1	0	0.00
06/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	2	0	0.00
06/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	1	0	0.00
06/09/2011	R201 On 03-May-12			Bond Future	6.01	109.8659	6.0120	109.8659	0.00
06/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4283	4	4283	4	0.00
06/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4395	4	4395	4	0.00
06/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4171	4	4171	4	0.00
06/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	70	0	0.00
06/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	57	0	57	0	0.00
06/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	63	0	63	0	0.00
06/09/2011	R201 On 02-August-12			Bond Future	5.97	107.0935	5.9660	107.0935	0.00
06/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3551	3	3551	3	0.00
06/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3649	4	3649	4	0.00
06/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3454	3	3454	3	0.00
06/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	157	0	157	0	0.00
06/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	135	0	135	0	0.00
06/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	145	0	145	0	0.00
06/09/2011	R202 On 03-November-11			Bond Future	185.97	185.9727	185.9695	185.9727	28,816.00
06/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185469	185	185469	185	0.00
06/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185419	185	185419	185	0.00
06/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185519	186	185519	186	0.00
06/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R202 On 02-February-12			Bond Future	186.02	186.1422	186.0188	186.1422	0.00
06/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9019	9	9019	9	0.00
06/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9069	9	9069	9	0.00
06/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8969	9	8969	9	0.00
06/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R202 On 02-February-12	176.95	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
06/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R203 On 03-November-11			Bond Future	7.10	106.4237	7.0980	106.4237	2,077.00
06/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6585	6	6585	6	0.00
06/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6808	7	6808	7	0.00
06/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	6362	6	6362	6	0.00
06/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	12	0	12	0	0.00
06/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	7	0	7	0	0.00
06/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	9	0	9	0	0.00
06/09/2011	R203 On 02-February-12			Bond Future	7.17	108.0454	7.1660	108.0454	0.00
06/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	7281	7	7281	7	0.00
06/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7480	7	7480	7	0.00
06/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	7082	7	7082	7	0.00
06/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	187	0	187	0	0.00
06/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	155	0	155	0	0.00
06/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	171	0	171	0	0.00
06/09/2011	R203 On 03-May-12			Bond Future	7.23	105.4869	7.2270	105.4869	0.00
06/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	7033	7	7033	7	0.00
06/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6854	7	6854	7	0.00
06/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	7213	7	7213	7	0.00
06/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	426	0	426	0	0.00
06/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	482	1	482	1	0.00
06/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	453	0	453	0	0.00
06/09/2011	R203 On 02-August-12			Bond Future	7.27	107.0601	7.2740	107.0601	0.00
06/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	6159	6	6159	6	0.00
06/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6316	6	6316	6	0.00
06/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	6003	6	6003	6	0.00
06/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1084	1	1084	1	0.00
06/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	992	1	992	1	0.00
06/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1037	1	1037	1	0.00
06/09/2011	R204 On 03-November-11			Bond Future	7.34	106.4325	7.3390	106.4325	2,785.00
06/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7540	7	7540	7	0.00
06/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7288	7	7288	7	0.00
06/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7792	8	7792	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	9	0	9	0	0.00
06/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	14	0	14	0	0.00
06/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	11	0	11	0	0.00
06/09/2011	R204 On 02-February-12			Bond Future	7.41	104.0209	7.4070	104.0209	0.00
06/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8353	8	8353	8	0.00
06/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	8125	8	8125	8	0.00
06/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8582	8	8582	8	0.00
06/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	146	0	146	0	0.00
06/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	177	0	177	0	0.00
06/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	160	0	160	0	0.00
06/09/2011	R204 On 03-May-12			Bond Future	7.47	105.5654	7.4700	105.5654	0.00
06/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	7106	7	7106	7	0.00
06/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7313	7	7313	7	0.00
06/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6906	7	6906	7	0.00
06/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	708	1	708	1	0.00
06/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	631	1	631	1	0.00
06/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	666	1	666	1	0.00
06/09/2011	R204 On 02-August-12			Bond Future	7.52	103.1100	7.5230	103.1100	0.00
06/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6223	6	6223	6	0.00
06/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	6049	6	6049	6	0.00
06/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6399	6	6399	6	0.00
06/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1358	1	1358	1	0.00
06/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1485	2	1485	2	0.00
06/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1420	2	1420	2	0.00
06/09/2011	R206 On 03-November-11			Bond Future	5.84	105.7148	5.8410	105.7148	12,577.00
06/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3855	4	3855	4	0.00
06/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3953	4	3953	4	0.00
06/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3756	4	3756	4	0.00
06/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R206 On 02-February-12			Bond Future	5.83	103.5626	5.8290	103.5626	0.00
06/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3906	4	3906	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3993	4	3993	4	0.00
06/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3819	4	3819	4	0.00
06/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	5	0	5	0	0.00
06/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
06/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	4	0	4	0	0.00
06/09/2011	R206 On 03-May-12			Bond Future	5.79	105.0990	5.7900	105.0990	0.00
06/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2802	3	2802	3	0.00
06/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2732	3	2732	3	0.00
06/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2873	3	2873	3	0.00
06/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	81	0	81	0	0.00
06/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	95	0	95	0	0.00
06/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	87	0	87	0	0.00
06/09/2011	R206 On 02-August-12			Bond Future	5.68	102.9015	5.6810	102.9015	0.00
06/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2313	2	2313	2	0.00
06/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2370	2	2370	2	0.00
06/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2255	2	2255	2	0.00
06/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	179	0	179	0	0.00
06/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	159	0	159	0	0.00
06/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	170	0	170	0	0.00
06/09/2011	R207 On 03-November-11			Bond Future	7.51	100.2246	7.5080	100.2246	8,599.00
06/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	7113	7	7113	7	0.00
06/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	7379	7	7379	7	0.00
06/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6847	6	6847	6	0.00
06/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2841	2	2841	2	2,000.00
06/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3999	4	3999	4	0.00
06/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	5006	5	5006	5	0.00
06/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	855	1	855	1	900.00
06/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	2224	2	2224	2	300.00
06/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	3061	3	3061	3	0.00
06/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	5265	5	5265	5	0.00
06/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	111	0	111	0	900.00
06/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	463	1	463	1	300.00
06/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	791	1	791	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	131	0	131	0	2,000.00
06/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2108	2	2108	2	0.00
06/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	254	0	254	0	2,000.00
06/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	36	0	36	0	0.00
06/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	533	1	533	1	0.00
06/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	24	0	24	0	0.00
06/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	29	0	29	0	0.00
06/09/2011	R207 On 02-February-12			Bond Future	7.57	98.1150	7.5740	98.1150	0.00
06/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	8145	8	8145	8	0.00
06/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7908	8	7908	8	0.00
06/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	8383	8	8383	8	0.00
06/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	251	0	251	0	0.00
06/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	299	0	299	0	0.00
06/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	274	0	274	0	0.00
06/09/2011	R207 On 03-May-12			Bond Future	7.64	99.5675	7.6380	99.5675	0.00
06/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	7024	7	7024	7	0.00
06/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	7231	7	7231	7	0.00
06/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6814	6	6814	6	0.00
06/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1031	1	1031	1	0.00
06/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	925	1	925	1	0.00
06/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	979	1	979	1	0.00
06/09/2011	R207 On 02-August-12			Bond Future	7.69	97.4129	7.6940	97.4129	0.00
06/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	7030	7	7030	7	0.00
06/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6840	6	6840	6	0.00
06/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	7222	7	7222	7	0.00
06/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1370	2	1370	2	0.00
06/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1498	2	1498	2	0.00
06/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1432	2	1432	2	0.00
06/09/2011	R208 On 03-November-11			Bond Future	7.55	94.8641	7.5460	94.8641	7,121.00
06/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	7382	7	7382	7	0.00
06/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7665	7	7665	7	0.00
06/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	7100	7	7100	7	0.00
06/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	3087	3	3087	3	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	4338	4	4338	4	665.00
06/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	5419	5	5419	5	0.00
06/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	8230	8	8230	8	0.00
06/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	21	0	21	0	1,995.00
06/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	132	0	132	0	665.00
06/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	254	0	254	0	0.00
06/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	44	0	44	0	0.00
06/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	538	1	538	1	0.00
06/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	30	0	30	0	0.00
06/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	36	0	36	0	0.00
06/09/2011	R208 On 02-February-12			Bond Future	7.61	96.3102	7.6070	96.3102	0.00
06/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8573	8	8573	8	0.00
06/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8825	8	8825	8	0.00
06/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	8321	8	8321	8	0.00
06/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	349	0	349	0	0.00
06/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	295	0	295	0	0.00
06/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	321	0	321	0	0.00
06/09/2011	R208 On 03-May-12			Bond Future	7.66	94.3414	7.6640	94.3414	0.00
06/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8506	8	8506	8	0.00
06/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	8275	8	8275	8	0.00
06/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8738	8	8738	8	0.00
06/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	703	1	703	1	0.00
06/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	790	1	790	1	0.00
06/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	746	1	746	1	0.00
06/09/2011	R208 On 02-August-12			Bond Future	7.71	95.7489	7.7120	95.7489	0.00
06/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7515	7	7515	7	0.00
06/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7724	7	7724	7	0.00
06/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	7308	7	7308	7	0.00
06/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1615	2	1615	2	0.00
06/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1479	2	1479	2	0.00
06/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1546	2	1546	2	0.00
06/09/2011	R209 On 03-November-11			Bond Future	7.98	81.0192	7.9830	81.0192	1,383.00
06/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	6815	6	6815	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	6461	5	6461	5	0.00
06/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	7172	6	7172	6	0.00
06/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	232	0	232	0	0.00
06/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	319	0	319	0	0.00
06/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	272	0	272	0	0.00
06/09/2011	R209 On 02-February-12			Bond Future	8.03	82.2469	8.0290	82.2469	0.00
06/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8949	8	8949	8	0.00
06/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	8639	8	8639	8	0.00
06/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	9262	8	9262	8	0.00
06/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	817	1	817	1	0.00
06/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	958	1	958	1	0.00
06/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	885	1	885	1	0.00
06/09/2011	R209 On 03-May-12			Bond Future	8.07	80.3257	8.0720	80.3257	0.00
06/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	9313	8	9313	8	0.00
06/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	9600	9	9600	9	0.00
06/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	9029	8	9029	8	0.00
06/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	1749	2	1749	2	0.00
06/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1557	2	1557	2	0.00
06/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1650	2	1650	2	0.00
06/09/2011	R209 On 02-August-12			Bond Future	8.11	81.5222	8.1100	81.5222	0.00
06/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	11150	10	11150	10	0.00
06/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	10875	10	10875	10	0.00
06/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	11425	10	11425	10	0.00
06/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1884	2	1884	2	0.00
06/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2065	2	2065	2	0.00
06/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	1973	2	1973	2	0.00
06/09/2011	R210 On 03-November-11			Bond Future	137.63	137.6340	137.6317	137.6340	600.00
06/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6632	7	6632	7	0.00
06/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6582	7	6582	7	0.00
06/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6682	7	6682	7	0.00
06/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R211 On 03-November-11			Bond Future	112.92	112.7553	112.9213	112.7553	529.00
06/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111671	112	111671	112	0.00
06/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111721	112	111721	112	0.00
06/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111621	111	111621	111	0.00
06/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12			Bond Future	113.23	113.1357	113.2311	113.1357	0.00
06/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2731	3	2731	3	0.00
06/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2781	3	2781	3	0.00
06/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2681	3	2681	3	0.00
06/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11			Bond Future	111.52	111.3218	111.5207	111.3218	2,667.00
06/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109021	109	109021	109	0.00
06/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108971	109	108971	109	0.00
06/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109071	109	109071	109	0.00
06/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12			Bond Future	111.68	111.5498	111.6794	111.5498	0.00
06/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3179	3	3179	3	0.00
06/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3129	3	3129	3	0.00
06/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3229	3	3229	3	0.00
06/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-November-11			Bond Future	8.01	90.5798	8.0130	90.5798	0.00
06/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	6306	5	6306	5	0.00
06/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	6709	6	6709	6	0.00
06/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5899	5	5899	5	0.00
06/09/2011	R213 On 03-November-11	8.70	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
06/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12			Bond Future	8.07	91.9582	8.0680	91.9582	0.00
06/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	7766	7	7766	7	0.00
06/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	8154	7	8154	7	0.00
06/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	7376	7	7376	7	0.00
06/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12			Bond Future	8.12	89.7880	8.1160	89.7880	0.00
06/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	9215	8	9215	8	0.00
06/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	9589	9	9589	9	0.00
06/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	8840	8	8840	8	0.00
06/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12			Bond Future	8.16	91.1269	8.1570	91.1269	0.00
06/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	8817	8	8817	8	0.00
06/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	9189	8	9189	8	0.00
06/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	8443	8	8443	8	0.00
06/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
06/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
06/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
06/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
06/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
06/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
06/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
06/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
06/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
06/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
06/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
06/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
06/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
07/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	AL7T On 03-November-11			Index Future	410.60	415.0240	410.6000	415.0240	16.00
07/09/2011	AL7T On 02-February-12			Index Future	416.51	421.0790	416.5130	421.0790	0.00
07/09/2011	ALBI On 03-November-11			Index Future	377.14	380.9700	377.1380	380.9700	1,617.00
07/09/2011	ALBI On 02-February-12			Index Future	382.57	386.5280	382.5690	386.5280	0.00
07/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0005	0.0003	0.0005	22,388.00
07/09/2011	CAAE On 19-September-11			Can-Do Future	0.30	0.2867	0.3021	0.2867	21,898.00
07/09/2011	CAAG On 24-October-11			Can-Do Future	7.20	7.1844	7.2008	7.1844	0.00
07/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	518	1	518	1	0.00
07/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	474	0	474	0	0.00
07/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	564	1	564	1	0.00
07/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	282	0	282	0	14,286.00
07/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	111	0	111	0	6,757.00
07/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	310	0	310	0	0.00
07/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	13	0	13	0	0.00
07/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	81	0	81	0	0.00
07/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	23	0	23	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	17	0	17	0	0.00
07/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
07/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
07/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2011	GOVI On 03-November-11			GOVI	377.48	381.1450	377.4790	381.1450	162.00
07/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	204790	24	204790	24	0.00
07/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	204690	24	204690	24	0.00
07/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	204890	24	204890	24	0.00
07/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12			GOVI	382.92	386.7060	382.9150	386.7060	0.00
07/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	139150	18	139150	18	0.00
07/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	139050	18	139050	18	0.00
07/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	139250	18	139250	18	0.00
07/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
07/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
07/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2011	IGOV On 03-November-11			Index Future	163.40	163.4510	163.4010	163.4510	83.00
07/09/2011	IGOV On 02-February-12			Index Future	165.75	165.8360	165.7540	165.8360	0.00
07/09/2011	ILBI On 02-February-12			Index Future	449.17	449.1130	449.1660	449.1130	88.00
07/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	16,389.00
07/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.39	94.6300	5.3900	94.6300	1,000.00
07/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.31	94.7600	5.3100	94.7600	5,541.00
07/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.26	94.8200	5.2600	94.8200	0.00
07/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.23	94.8600	5.2300	94.8600	0.00
07/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.21	94.8900	5.2100	94.8900	1,340.00
07/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.23	94.8600	5.2300	94.8600	2,890.00
07/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.35	94.7800	5.3500	94.7800	44,760.00
07/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.48	94.6600	5.4800	94.6600	990.00
07/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.69	94.4600	5.6900	94.4600	790.00
07/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.92	94.2200	5.9200	94.2200	1,250.00
07/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
07/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/09/2011	OTH1 On 03-November-11			Index Future	374.84	379.5260	374.8360	379.5260	0.00
07/09/2011	OTH1 On 02-February-12			Index Future	380.23	385.0630	380.2340	385.0630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R157 On 03-November-11			Bond Future	6.49	126.1213	6.4930	126.1213	16,680.00
07/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	6523	7	6523	7	0.00
07/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	6702	7	6702	7	0.00
07/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6344	7	6344	7	0.00
07/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	907	1	907	1	1,200.00
07/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2110	3	2110	3	400.00
07/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2432	3	2432	3	0.00
07/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	3998	5	3998	5	0.00
07/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	20	0	20	0	1,200.00
07/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	128	0	128	0	400.00
07/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	181	0	181	0	0.00
07/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
07/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	688	0	688	0	0.00
07/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R157 On 02-February-12			Bond Future	6.55	127.9596	6.5530	127.9596	0.00
07/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	6786	7	6786	7	0.00
07/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	6947	8	6947	8	0.00
07/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	6624	7	6624	7	0.00
07/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1372	2	1372	2	0.00
07/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	589	1	589	1	130.00
07/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2454	3	2454	3	0.00
07/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	688	1	688	1	130.00
07/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1383	1	1383	1	130.00
07/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2593	2	2593	2	0.00
07/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	54	0	54	0	0.00
07/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	43	0	43	0	0.00
07/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	49	0	49	0	0.00
07/09/2011	R157 On 03-May-12			Bond Future	6.59	123.0776	6.5940	123.0776	0.00
07/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	5576	6	5576	6	0.00
07/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5719	6	5719	6	0.00
07/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	5434	6	5434	6	0.00
07/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	221	0	221	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	191	0	191	0	0.00
07/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	205	0	205	0	0.00
07/09/2011	R157 On 02-August-12			Bond Future	6.61	125.0230	6.6050	125.0230	0.00
07/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4780	5	4780	5	0.00
07/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4660	5	4660	5	0.00
07/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4901	5	4901	5	0.00
07/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	536	0	536	0	0.00
07/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	590	0	590	0	0.00
07/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	562	0	562	0	0.00
07/09/2011	R186 On 03-November-11			Bond Future	7.93	128.0967	7.9290	128.0967	21,439.00
07/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	10265	12	10265	12	0.00
07/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	10691	12	10691	12	0.00
07/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	9840	11	9840	11	0.00
07/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	8156	10	8156	10	5,600.00
07/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	3334	4	3334	4	1,275.00
07/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	5005	6	5005	6	425.00
07/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	6527	8	6527	8	0.00
07/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	11117	13	11117	13	0.00
07/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	3966	5	3966	5	0.00
07/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	1794	3	1794	3	250.00
07/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	2758	4	2758	4	0.00
07/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	2044	1	2044	1	250.00
07/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	1274	1	1274	1	250.00
07/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	75	0	75	0	1,275.00
07/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	3106	2	3106	2	0.00
07/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	483	0	483	0	425.00
07/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	860	1	860	1	0.00
07/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1625	1	1625	1	0.00
07/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	130	0	130	0	0.00
07/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	257	0	257	0	0.00
07/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	90	0	90	0	0.00
07/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	108	0	108	0	0.00
07/09/2011	R186 On 02-February-12			Bond Future	7.99	124.6746	7.9930	124.6746	2,501.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	10393	12	10393	12	0.00
07/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	10031	12	10031	12	0.00
07/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	10759	12	10759	12	0.00
07/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	897	1	897	1	0.00
07/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1051	1	1051	1	0.00
07/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	971	1	971	1	0.00
07/09/2011	R186 On 03-May-12			Bond Future	8.05	126.5465	8.0510	126.5465	0.00
07/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	10788	12	10788	12	0.00
07/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	10463	12	10463	12	0.00
07/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	11116	13	11116	13	0.00
07/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	1918	2	1918	2	0.00
07/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2139	2	2139	2	0.00
07/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2026	2	2026	2	0.00
07/09/2011	R186 On 02-August-12			Bond Future	8.10	123.2558	8.1010	123.2558	0.00
07/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	9531	11	9531	11	0.00
07/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	9825	11	9825	11	0.00
07/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	9242	10	9242	10	0.00
07/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	3691	3	3691	3	0.00
07/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	3383	3	3383	3	0.00
07/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	3533	3	3533	3	0.00
07/09/2011	R189 On 03-November-11			Bond Future	214.21	214.2761	214.2146	214.2761	0.00
07/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2215	2	2215	2	0.00
07/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2265	2	2265	2	0.00
07/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2165	2	2165	2	0.00
07/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R197 On 03-November-11			Bond Future	245.74	245.7732	245.7409	245.7732	183.00
07/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7241	7	7241	7	0.00
07/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7191	7	7191	7	0.00
07/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7291	7	7291	7	0.00
07/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 03-November-11			Bond Future	6.17	111.0173	6.1690	111.0173	3,090.00
07/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5189	6	5189	6	0.00
07/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5326	6	5326	6	0.00
07/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5052	6	5052	6	0.00
07/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R201 On 02-February-12			Bond Future	6.20	108.2279	6.2020	108.2279	0.00
07/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5356	6	5356	6	0.00
07/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	5482	6	5482	6	0.00
07/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5230	6	5230	6	0.00
07/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	4	0	4	0	0.00
07/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	3	0	0.00
07/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	3	0	3	0	0.00
07/09/2011	R201 On 03-May-12			Bond Future	6.21	109.8584	6.2140	109.8584	0.00
07/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	3814	4	3814	4	0.00
07/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	3923	4	3923	4	0.00
07/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	3705	4	3705	4	0.00
07/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	105	0	105	0	0.00
07/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	87	0	87	0	0.00
07/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	96	0	96	0	0.00
07/09/2011	R201 On 02-August-12			Bond Future	6.19	107.1842	6.1870	107.1842	0.00
07/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3113	4	3113	4	0.00
07/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3019	3	3019	3	0.00
07/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3207	4	3207	4	0.00
07/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	192	0	192	0	0.00
07/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	222	0	222	0	0.00
07/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	207	0	207	0	0.00
07/09/2011	R202 On 03-November-11			Bond Future	185.95	185.9695	185.9452	185.9695	28,816.00
07/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185445	185	185445	185	0.00
07/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185395	185	185395	185	0.00
07/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185495	186	185495	186	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12			Bond Future	185.96	186.0188	185.9594	186.0188	0.00
07/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8959	9	8959	9	0.00
07/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8909	9	8909	9	0.00
07/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9009	9	9009	9	0.00
07/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R203 On 03-November-11			Bond Future	7.27	106.6479	7.2670	106.6479	2,068.00
07/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	5775	7	5775	7	0.00
07/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	5554	6	5554	6	0.00
07/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	5996	7	5996	7	0.00
07/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	16	0	16	0	0.00
07/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	24	0	24	0	0.00
07/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	20	0	20	0	0.00
07/09/2011	R203 On 02-February-12			Bond Future	7.35	108.2046	7.3490	108.2046	0.00
07/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	6497	7	6497	7	0.00
07/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6304	7	6304	7	0.00
07/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	6692	7	6692	7	0.00
07/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	221	0	221	0	0.00
07/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	262	0	262	0	0.00
07/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	240	0	240	0	0.00
07/09/2011	R203 On 03-May-12			Bond Future	7.42	105.6710	7.4220	105.6710	0.00
07/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6290	7	6290	7	0.00
07/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6119	7	6119	7	0.00
07/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	6464	7	6464	7	0.00
07/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	549	0	549	0	0.00
07/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	619	0	619	0	0.00
07/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	582	0	582	0	0.00
07/09/2011	R203 On 02-August-12			Bond Future	7.48	107.3398	7.4780	107.3398	0.00
07/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5499	6	5499	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5350	6	5350	6	0.00
07/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	5648	6	5648	6	0.00
07/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1198	1	1198	1	0.00
07/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1305	1	1305	1	0.00
07/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1252	1	1252	1	0.00
07/09/2011	R204 On 03-November-11			Bond Future	7.50	106.6615	7.5020	106.6615	2,778.00
07/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	6645	8	6645	8	0.00
07/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	6895	8	6895	8	0.00
07/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	6395	7	6395	7	0.00
07/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	28	0	28	0	0.00
07/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	19	0	19	0	0.00
07/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	23	0	23	0	0.00
07/09/2011	R204 On 02-February-12			Bond Future	7.58	104.1832	7.5810	104.1832	0.00
07/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	7483	8	7483	8	0.00
07/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	7707	9	7707	9	0.00
07/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7261	8	7261	8	0.00
07/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	249	0	249	0	0.00
07/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	207	0	207	0	0.00
07/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	227	0	227	0	0.00
07/09/2011	R204 On 03-May-12			Bond Future	7.65	105.7537	7.6540	105.7537	0.00
07/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6322	7	6322	7	0.00
07/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	6521	7	6521	7	0.00
07/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6131	7	6131	7	0.00
07/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	891	1	891	1	0.00
07/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	797	1	797	1	0.00
07/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	840	1	840	1	0.00
07/09/2011	R204 On 02-August-12			Bond Future	7.71	103.3931	7.7140	103.3931	0.00
07/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	5531	6	5531	6	0.00
07/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	5698	6	5698	6	0.00
07/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5366	6	5366	6	0.00
07/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1764	1	1764	1	0.00
07/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1618	1	1618	1	0.00
07/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1690	1	1690	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R206 On 03-November-11			Bond Future	6.00	105.7086	5.9950	105.7086	12,577.00
07/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3537	4	3537	4	0.00
07/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3438	4	3438	4	0.00
07/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3635	4	3635	4	0.00
07/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R206 On 02-February-12			Bond Future	6.02	103.4870	6.0150	103.4870	0.00
07/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3567	4	3567	4	0.00
07/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3480	4	3480	4	0.00
07/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3653	4	3653	4	0.00
07/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	5	0	0.00
07/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	8	0	8	0	0.00
07/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	7	0	7	0	0.00
07/09/2011	R206 On 03-May-12			Bond Future	6.01	105.0473	6.0090	105.0473	0.00
07/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2485	3	2485	3	0.00
07/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2417	3	2417	3	0.00
07/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2554	3	2554	3	0.00
07/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	115	0	115	0	0.00
07/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	134	0	134	0	0.00
07/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	124	0	124	0	0.00
07/09/2011	R206 On 02-August-12			Bond Future	5.93	102.9403	5.9320	102.9403	0.00
07/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2024	2	2024	2	0.00
07/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1970	2	1970	2	0.00
07/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2079	2	2079	2	0.00
07/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	216	0	216	0	0.00
07/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	241	0	241	0	0.00
07/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	228	0	228	0	0.00
07/09/2011	R207 On 03-November-11			Bond Future	7.69	100.7132	7.6850	100.7132	8,599.00
07/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6091	7	6091	7	0.00
07/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6353	7	6353	7	0.00
07/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	5831	7	5831	7	0.00
07/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2093	3	2093	3	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3123	4	3123	4	0.00
07/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4058	5	4058	5	0.00
07/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	518	1	518	1	900.00
07/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2284	3	2284	3	0.00
07/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4303	5	4303	5	0.00
07/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1572	2	1572	2	300.00
07/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	737	0	737	0	300.00
07/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	199	0	199	0	900.00
07/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1190	1	1190	1	0.00
07/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	234	0	234	0	2,000.00
07/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2822	2	2822	2	0.00
07/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	429	0	429	0	2,000.00
07/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	70	0	70	0	0.00
07/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	836	1	836	1	0.00
07/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	48	0	48	0	0.00
07/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	58	0	58	0	0.00
07/09/2011	R207 On 02-February-12			Bond Future	7.76	98.5441	7.7620	98.5441	0.00
07/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7171	8	7171	8	0.00
07/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7401	8	7401	8	0.00
07/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	6943	8	6943	8	0.00
07/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	420	0	420	0	0.00
07/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	354	0	354	0	0.00
07/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	386	0	386	0	0.00
07/09/2011	R207 On 03-May-12			Bond Future	7.84	100.0299	7.8350	100.0299	0.00
07/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6165	7	6165	7	0.00
07/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6361	7	6361	7	0.00
07/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	5965	7	5965	7	0.00
07/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1288	1	1288	1	0.00
07/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1162	1	1162	1	0.00
07/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1226	1	1226	1	0.00
07/09/2011	R207 On 02-August-12			Bond Future	7.90	97.9663	7.8980	97.9663	0.00
07/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6212	7	6212	7	0.00
07/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6394	7	6394	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6032	7	6032	7	0.00
07/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1804	1	1804	1	0.00
07/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1655	1	1655	1	0.00
07/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1728	1	1728	1	0.00
07/09/2011	R208 On 03-November-11			Bond Future	7.72	95.4206	7.7220	95.4206	7,108.00
07/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6296	7	6296	7	0.00
07/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	6573	8	6573	8	0.00
07/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6020	7	6020	7	0.00
07/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2277	3	2277	3	1,995.00
07/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7129	8	7129	8	0.00
07/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3394	4	3394	4	665.00
07/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4402	5	4402	5	0.00
07/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	236	0	236	0	665.00
07/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	41	0	41	0	1,995.00
07/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	432	0	432	0	0.00
07/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	86	0	86	0	0.00
07/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	849	1	849	1	0.00
07/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	60	0	60	0	0.00
07/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	72	0	72	0	0.00
07/09/2011	R208 On 02-February-12			Bond Future	7.79	96.8105	7.7920	96.8105	0.00
07/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	7546	9	7546	9	0.00
07/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7303	8	7303	8	0.00
07/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	7790	9	7790	9	0.00
07/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	411	0	411	0	0.00
07/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	483	0	483	0	0.00
07/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	446	0	446	0	0.00
07/09/2011	R208 On 03-May-12			Bond Future	7.86	94.8728	7.8570	94.8728	0.00
07/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	7535	9	7535	9	0.00
07/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7314	8	7314	8	0.00
07/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	7758	9	7758	9	0.00
07/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	897	1	897	1	0.00
07/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1003	1	1003	1	0.00
07/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	949	1	949	1	0.00

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07/09/2011	R208 On 02-August-12			Bond Future	7.91	96.3754	7.9120	96.3754	0.00
07/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	6641	8	6641	8	0.00
07/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6445	7	6445	7	0.00
07/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	6839	8	6839	8	0.00
07/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1783	1	1783	1	0.00
07/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1941	2	1941	2	0.00
07/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1861	2	1861	2	0.00
07/09/2011	R209 On 03-November-11			Bond Future	8.15	82.1635	8.1470	82.1635	1,383.00
07/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5520	7	5520	7	0.00
07/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	5854	7	5854	7	0.00
07/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5190	6	5190	6	0.00
07/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	521	0	521	0	0.00
07/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	387	0	387	0	0.00
07/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	450	0	450	0	0.00
07/09/2011	R209 On 02-February-12			Bond Future	8.20	83.3618	8.1990	83.3618	0.00
07/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	7716	9	7716	9	0.00
07/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8012	9	8012	9	0.00
07/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7424	9	7424	9	0.00
07/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1254	1	1254	1	0.00
07/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1078	1	1078	1	0.00
07/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1162	1	1162	1	0.00
07/09/2011	R209 On 03-May-12			Bond Future	8.25	81.4735	8.2460	81.4735	0.00
07/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8150	9	8150	9	0.00
07/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8421	10	8421	10	0.00
07/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	7883	9	7883	9	0.00
07/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2133	2	2133	2	0.00
07/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1908	2	1908	2	0.00
07/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	2017	2	2017	2	0.00
07/09/2011	R209 On 02-August-12			Bond Future	8.29	82.7550	8.2870	82.7550	0.00
07/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	9966	11	9966	11	0.00
07/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10229	11	10229	11	0.00
07/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9706	11	9706	11	0.00
07/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2439	2	2439	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2231	2	2231	2	0.00
07/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2332	2	2332	2	0.00
07/09/2011	R210 On 03-November-11			Bond Future	137.61	137.6317	137.6137	137.6317	600.00
07/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6614	7	6614	7	0.00
07/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6664	7	6664	7	0.00
07/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6564	7	6564	7	0.00
07/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11			Bond Future	113.07	112.9213	113.0692	112.9213	529.00
07/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111819	112	111819	112	0.00
07/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111769	112	111769	112	0.00
07/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111869	112	111869	112	0.00
07/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12			Bond Future	113.36	113.2311	113.3598	113.2311	0.00
07/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2860	3	2860	3	0.00
07/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2810	3	2810	3	0.00
07/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2910	3	2910	3	0.00
07/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11			Bond Future	111.71	111.5207	111.7069	111.5207	2,667.00
07/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109207	109	109207	109	0.00
07/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109157	109	109157	109	0.00
07/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109257	109	109257	109	0.00
07/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12			Bond Future	111.85	111.6794	111.8473	111.6794	0.00
07/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3347	3	3347	3	0.00
07/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3397	3	3397	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3297	3	3297	3	0.00
07/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-November-11			Bond Future	8.19	91.4492	8.1870	91.4492	0.00
07/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	4755	6	4755	6	0.00
07/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5159	7	5159	7	0.00
07/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	4348	6	4348	6	0.00
07/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	1	0	1	0	0.00
07/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12			Bond Future	8.25	92.7812	8.2490	92.7812	0.00
07/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6175	8	6175	8	0.00
07/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	5784	7	5784	7	0.00
07/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	6563	8	6563	8	0.00
07/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12			Bond Future	8.30	90.6362	8.3020	90.6362	0.00
07/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	7599	9	7599	9	0.00
07/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	7972	10	7972	10	0.00
07/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7224	9	7224	9	0.00
07/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-August-12			Bond Future	8.35	92.0690	8.3470	92.0690	0.00
07/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7184	9	7184	9	0.00
07/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	7556	9	7556	9	0.00
07/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	6810	8	6810	8	0.00
07/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
07/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00

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07/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
07/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
07/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
07/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
07/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
07/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
07/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
07/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
07/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
07/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
07/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
07/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
07/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00