



Derivatives Weekly Statistics Report

From: 05/09/2011 To: 06/09/2011

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

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

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

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

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11			Bond Future	245.78	245.7673	245.7775	245.7673	183.00
05/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	7277	7	7	7	0.00
05/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	7227	7	7	7	0.00
05/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	7327	7	7	7	0.00
05/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11			Bond Future	6.03	110.7767	110.9762	110.7767	1,348.00
05/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	5611	5	6	5	0.00
05/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	5473	5	5	5	0.00
05/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	5748	6	6	6	0.00
05/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R201 On 02-February-12			Bond Future	6.01	108.0544	108.2578	108.0544	0.00
05/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	5874	6	6	6	0.00
05/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	5748	6	6	6	0.00
05/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	6000	6	6	6	0.00
05/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
05/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
05/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
05/09/2011	R201 On 03-May-12			Bond Future	6.01	109.6570	109.8659	109.6570	0.00
05/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	4291	4	4	4	0.00
05/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	4179	4	4	4	0.00
05/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	4403	4	4	4	0.00
05/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	58	0	0	0	0.00
05/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	70	0	0	0	0.00
05/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	64	0	0	0	0.00
05/09/2011	R201 On 02-August-12			Bond Future	6.01	106.8855	107.0935	106.8855	0.00
05/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	3471	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	3374	3	3	3	0.00
05/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	3569	3	4	3	0.00
05/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	145	0	0	0	0.00
05/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	168	0	0	0	0.00
05/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	156	0	0	0	0.00
05/09/2011	R202 On 03-November-11			Bond Future	185.97	186.5640	185.9727	186.5640	28,816.00
05/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185473	186	185	186	0.00
05/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185423	186	185	186	0.00
05/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185523	186	186	186	0.00
05/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12			Bond Future	186.14	186.7438	186.1422	186.7438	0.00
05/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	9142	10	9	10	0.00
05/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	9092	10	9	10	0.00
05/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9192	10	9	10	0.00
05/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R203 On 03-November-11			Bond Future	7.14	106.1468	106.4237	106.1468	2,077.00
05/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	6364	6	6	6	0.00
05/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	6587	6	7	6	0.00
05/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	6142	6	6	6	0.00
05/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	16	0	0	0	0.00
05/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	10	0	0	0	0.00
05/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	12	0	0	0	0.00
05/09/2011	R203 On 02-February-12			Bond Future	7.20	107.7606	108.0454	107.7606	0.00
05/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	7136	7	7	7	0.00
05/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	7334	7	7	7	0.00
05/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	6938	7	7	7	0.00
05/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	202	0	0	0	0.00
05/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	169	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	185	0	0	0	0.00
05/09/2011	R203 On 03-May-12			Bond Future	7.27	105.2002	105.4869	105.2002	0.00
05/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	6878	7	7	7	0.00
05/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	7056	7	7	7	0.00
05/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	6700	6	7	6	0.00
05/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	512	1	1	1	0.00
05/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	453	1	0	1	0.00
05/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	482	1	0	1	0.00
05/09/2011	R203 On 02-August-12			Bond Future	7.34	106.7729	107.0601	106.7729	0.00
05/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	5949	6	6	6	0.00
05/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	5796	6	6	6	0.00
05/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6104	6	6	6	0.00
05/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1060	1	1	1	0.00
05/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1156	1	1	1	0.00
05/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1107	1	1	1	0.00
05/09/2011	R204 On 03-November-11			Bond Future	7.38	106.0542	106.4325	106.0542	2,782.00
05/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7314	7	7	7	0.00
05/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7063	7	7	7	0.00
05/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7566	7	8	7	0.00
05/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	12	0	0	0	0.00
05/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	18	0	0	0	0.00
05/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	14	0	0	0	0.00
05/09/2011	R204 On 02-February-12			Bond Future	7.44	103.6382	104.0209	103.6382	0.00
05/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8204	8	8	8	0.00
05/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	7977	8	8	8	0.00
05/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8432	8	8	8	0.00
05/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	158	0	0	0	0.00
05/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	191	0	0	0	0.00
05/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	174	0	0	0	0.00
05/09/2011	R204 On 03-May-12			Bond Future	7.51	105.1744	105.5654	105.1744	0.00
05/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	6954	7	7	7	0.00
05/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6756	6	7	6	0.00
05/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7159	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	666	1	1	1	0.00
05/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	746	1	1	1	0.00
05/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	702	1	1	1	0.00
05/09/2011	R204 On 02-August-12			Bond Future	7.58	102.7173	103.1100	102.7173	0.00
05/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6021	6	6	6	0.00
05/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6195	6	6	6	0.00
05/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	5849	6	6	6	0.00
05/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	1568	2	2	2	0.00
05/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1437	2	1	2	0.00
05/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	1501	2	2	2	0.00
05/09/2011	R206 On 03-November-11			Bond Future	5.84	105.6817	105.7148	105.6817	12,577.00
05/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3861	4	4	4	0.00
05/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3960	4	4	4	0.00
05/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3762	4	4	4	0.00
05/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R206 On 02-February-12			Bond Future	5.79	103.5294	103.5626	103.5294	0.00
05/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3981	4	4	4	0.00
05/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	4068	4	4	4	0.00
05/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3894	4	4	4	0.00
05/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	4	0	0	0	0.00
05/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	0	0	0.00
05/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	3	0	0	0	0.00
05/09/2011	R206 On 03-May-12			Bond Future	5.76	105.0650	105.0990	105.0650	0.00
05/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2850	3	3	3	0.00
05/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2921	3	3	3	0.00
05/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2779	3	3	3	0.00
05/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	91	0	0	0	0.00
05/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	77	0	0	0	0.00
05/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	84	0	0	0	0.00
05/09/2011	R206 On 02-August-12			Bond Future	5.71	102.8697	102.9015	102.8697	0.00
05/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	2281	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	2223	2	2	2	0.00
05/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	2337	2	2	2	0.00
05/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	165	0	0	0	0.00
05/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	186	0	0	0	0.00
05/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	177	0	0	0	0.00
05/09/2011	R207 On 03-November-11			Bond Future	7.59	99.7923	100.2246	99.7923	8,599.00
05/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	6639	6	7	6	0.00
05/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	6903	6	7	6	0.00
05/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6375	6	6	6	0.00
05/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2495	2	2	2	2,000.00
05/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3594	3	4	3	0.00
05/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	4567	4	5	4	0.00
05/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	699	1	1	1	900.00
05/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	1923	2	2	2	300.00
05/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	2702	2	3	2	0.00
05/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	4819	4	5	4	0.00
05/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	153	0	0	0	900.00
05/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	593	1	1	1	300.00
05/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	978	1	1	1	0.00
05/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	181	0	0	0	2,000.00
05/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2440	3	2	3	0.00
05/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	338	0	0	0	2,000.00
05/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	52	0	0	0	0.00
05/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	675	1	1	1	0.00
05/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	36	0	0	0	0.00
05/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	44	0	0	0	0.00
05/09/2011	R207 On 02-February-12			Bond Future	7.65	97.6767	98.1150	97.6767	0.00
05/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	7761	7	8	7	0.00
05/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7528	7	8	7	0.00
05/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	7996	8	8	8	0.00
05/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	293	0	0	0	0.00
05/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	348	0	0	0	0.00
05/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	319	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R207 On 03-May-12			Bond Future	7.72	99.1245	99.5675	99.1245	0.00
05/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	6667	6	7	6	0.00
05/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6461	6	6	6	0.00
05/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	6869	7	7	7	0.00
05/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1026	1	1	1	0.00
05/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1140	1	1	1	0.00
05/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1084	1	1	1	0.00
05/09/2011	R207 On 02-August-12			Bond Future	7.80	96.9664	97.4129	96.9664	0.00
05/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	6625	6	7	6	0.00
05/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	6812	6	7	6	0.00
05/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6440	6	6	6	0.00
05/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1652	2	2	2	0.00
05/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1513	2	2	2	0.00
05/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1581	2	2	2	0.00
05/09/2011	R208 On 03-November-11			Bond Future	7.63	94.4384	94.8641	94.4384	7,121.00
05/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	6844	6	7	6	0.00
05/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7124	7	7	7	0.00
05/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	6565	6	7	6	0.00
05/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	2688	2	3	2	1,995.00
05/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	3872	4	4	4	665.00
05/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	4916	5	5	5	0.00
05/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	7684	7	8	7	0.00
05/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	31	0	0	0	1,995.00
05/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	185	0	0	0	665.00
05/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	345	0	0	0	0.00
05/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	66	0	0	0	0.00
05/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	695	1	1	1	0.00
05/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	46	0	0	0	0.00
05/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	55	0	0	0	0.00
05/09/2011	R208 On 02-February-12			Bond Future	7.69	95.8752	96.3102	95.8752	0.00
05/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8128	8	8	8	0.00
05/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8377	8	8	8	0.00
05/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	7880	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	409	0	0	0	0.00
05/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	347	0	0	0	0.00
05/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	377	0	0	0	0.00
05/09/2011	R208 On 03-May-12			Bond Future	7.75	93.9044	94.3414	93.9044	0.00
05/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8068	8	8	8	0.00
05/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8296	8	8	8	0.00
05/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	7842	8	8	8	0.00
05/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	889	1	1	1	0.00
05/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	793	1	1	1	0.00
05/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	839	1	1	1	0.00
05/09/2011	R208 On 02-August-12			Bond Future	7.82	95.3046	95.7489	95.3046	0.00
05/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7056	7	7	7	0.00
05/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	6855	7	7	7	0.00
05/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7259	7	7	7	0.00
05/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1641	2	2	2	0.00
05/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1789	2	2	2	0.00
05/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1713	2	2	2	0.00
05/09/2011	R209 On 03-November-11			Bond Future	8.11	80.1096	81.0192	80.1096	1,383.00
05/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	5821	5	6	5	0.00
05/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	5487	5	5	5	0.00
05/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	6159	5	6	5	0.00
05/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	363	1	0	1	0.00
05/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	489	1	0	1	0.00
05/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	422	1	0	1	0.00
05/09/2011	R209 On 02-February-12			Bond Future	8.15	81.3374	82.2469	81.3374	0.00
05/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8048	7	8	7	0.00
05/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	7751	7	8	7	0.00
05/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	8347	8	8	8	0.00
05/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1017	1	1	1	0.00
05/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1185	1	1	1	0.00
05/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1099	1	1	1	0.00
05/09/2011	R209 On 03-May-12			Bond Future	8.20	79.4000	80.3257	79.4000	0.00
05/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	8449	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	8177	8	8	8	0.00
05/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	8723	8	9	8	0.00
05/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1828	2	2	2	0.00
05/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2044	2	2	2	0.00
05/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1933	2	2	2	0.00
05/09/2011	R209 On 02-August-12			Bond Future	8.25	80.5806	81.5222	80.5806	0.00
05/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	10212	10	10	10	0.00
05/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	10477	10	10	10	0.00
05/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	9949	9	10	9	0.00
05/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2372	3	2	3	0.00
05/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2169	2	2	2	0.00
05/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2268	3	2	3	0.00
05/09/2011	R210 On 03-November-11			Bond Future	137.63	137.6282	137.6340	137.6282	600.00
05/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6634	7	7	7	0.00
05/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6684	7	7	7	0.00
05/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6584	7	7	7	0.00
05/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 03-November-11			Bond Future	112.76	112.6963	112.7553	112.6963	529.00
05/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111505	111	112	111	0.00
05/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111455	111	111	111	0.00
05/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111555	111	112	111	0.00
05/09/2011	R211 On 03-November-11	1.20	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	3	3	0.00
05/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2586	3	3	3	0.00
05/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2686	3	3	3	0.00
05/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11			Bond Future	111.32	111.3172	111.3218	111.3172	2,667.00
05/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	108822	109	109	109	0.00
05/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108772	109	109	109	0.00
05/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108872	109	109	109	0.00
05/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12			Bond Future	111.55	111.5460	111.5498	111.5460	0.00
05/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3050	3	3	3	0.00
05/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3100	3	3	3	0.00
05/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3000	3	3	3	0.00
05/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11			Bond Future	8.11	89.5387	90.5798	89.5387	0.00
05/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	5436	4	5	4	0.00
05/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	5840	5	6	5	0.00
05/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	5030	4	5	4	0.00
05/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12			Bond Future	8.16	90.9040	91.9582	90.9040	0.00
05/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	6943	6	7	6	0.00
05/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	7331	6	7	6	0.00
05/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	6553	5	7	5	0.00
05/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12			Bond Future	8.21	88.7123	89.7880	88.7123	0.00
05/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	8367	7	8	7	0.00
05/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	8740	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	7991	7	8	7	0.00
05/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12			Bond Future	8.27	90.0392	91.1269	90.0392	0.00
05/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	7875	7	8	7	0.00
05/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	8247	7	8	7	0.00
05/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	7501	6	8	6	0.00
05/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
05/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
05/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
05/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
05/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
05/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
05/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
05/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00

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

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	OTH1 On 03-November-11			Index Future	379.53	376.8220	379.5260	376.8220	0.00
06/09/2011	OTH1 On 02-February-12			Index Future	385.06	382.5640	385.0630	382.5640	0.00
06/09/2011	R157 On 03-November-11			Bond Future	6.34	126.0441	126.1213	126.0441	16,680.00
06/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	7120	7	7	7	0.00
06/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	7299	7	7	7	0.00
06/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	6941	7	7	7	0.00
06/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	1275	1	1	1	1,200.00
06/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	2631	3	3	3	400.00
06/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	2973	3	3	3	0.00
06/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	4585	5	5	5	0.00
06/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	10	0	0	0	1,200.00
06/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	71	0	0	0	400.00
06/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	105	0	0	0	0.00
06/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	459	0	0	0	0.00
06/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R157 On 02-February-12			Bond Future	6.38	127.9668	127.9596	127.9668	0.00
06/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	7399	7	7	7	0.00
06/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	7562	8	8	8	0.00
06/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	7236	7	7	7	0.00
06/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	1717	2	2	2	0.00
06/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	792	1	1	1	130.00
06/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	2917	3	3	3	0.00
06/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	521	1	1	1	130.00
06/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1098	1	1	1	130.00
06/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	2166	2	2	2	0.00
06/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	0	0	0.00
06/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	0	0	0.00
06/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	0	0	0.00
06/09/2011	R157 On 03-May-12			Bond Future	6.40	123.0541	123.0776	123.0541	0.00
06/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	6165	6	6	6	0.00
06/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	6019	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	6311	6	6	6	0.00
06/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	139	0	0	0	0.00
06/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	162	0	0	0	0.00
06/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	151	0	0	0	0.00
06/09/2011	R157 On 02-August-12			Bond Future	6.40	124.8891	125.0230	124.8891	0.00
06/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	5310	5	5	5	0.00
06/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	5185	5	5	5	0.00
06/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	5436	5	5	5	0.00
06/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	428	0	0	0	0.00
06/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	473	0	0	0	0.00
06/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	450	0	0	0	0.00
06/09/2011	R186 On 03-November-11			Bond Future	7.76	127.0531	128.0967	127.0531	21,443.00
06/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	11896	11	12	11	0.00
06/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	12330	11	12	11	0.00
06/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	11462	10	11	10	0.00
06/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	9727	9	10	9	5,600.00
06/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	4484	4	4	4	1,275.00
06/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	6369	6	6	6	425.00
06/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	8015	7	8	7	0.00
06/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	12763	12	13	12	0.00
06/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	5209	4	5	4	0.00
06/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	2619	2	3	2	250.00
06/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	3805	3	4	3	0.00
06/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	1410	2	1	2	250.00
06/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	835	1	1	1	250.00
06/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	39	0	0	0	1,275.00
06/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	2249	3	2	3	0.00
06/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	289	0	0	0	425.00
06/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	542	1	1	1	0.00
06/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	1094	1	1	1	0.00
06/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	70	0	0	0	0.00
06/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	147	0	0	0	0.00
06/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	48	0	0	0	0.00

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

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

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R202 On	03-November-11				Bond Future	185.97	185.9727	185.9695	185.9727	28,816.00
06/09/2011	R202 On	03-November-11	0.50	Call		Bond Future	185469	185	185	185	0.00
06/09/2011	R202 On	03-November-11	0.55	Call		Bond Future	185419	185	185	185	0.00
06/09/2011	R202 On	03-November-11	0.45	Call		Bond Future	185519	186	186	186	0.00
06/09/2011	R202 On	03-November-11	0.45	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	03-November-11	0.55	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	03-November-11	0.50	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	02-February-12				Bond Future	186.02	186.1422	186.0188	186.1422	0.00
06/09/2011	R202 On	02-February-12	177.00	Call		Bond Future	9019	9	9	9	0.00
06/09/2011	R202 On	02-February-12	177.05	Call		Bond Future	8969	9	9	9	0.00
06/09/2011	R202 On	02-February-12	176.95	Call		Bond Future	9069	9	9	9	0.00
06/09/2011	R202 On	02-February-12	176.95	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	02-February-12	177.05	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R202 On	02-February-12	177.00	Put		Bond Future	0	0	0	0	0.00
06/09/2011	R203 On	03-November-11				Bond Future	7.10	106.4237	106.6479	106.4237	2,077.00
06/09/2011	R203 On	03-November-11	8.50	Call		Bond Future	6585	6	7	6	0.00
06/09/2011	R203 On	03-November-11	8.45	Call		Bond Future	6362	6	6	6	0.00
06/09/2011	R203 On	03-November-11	8.55	Call		Bond Future	6808	7	7	7	0.00
06/09/2011	R203 On	03-November-11	8.55	Put		Bond Future	7	0	0	0	0.00
06/09/2011	R203 On	03-November-11	8.45	Put		Bond Future	12	0	0	0	0.00
06/09/2011	R203 On	03-November-11	8.50	Put		Bond Future	9	0	0	0	0.00
06/09/2011	R203 On	02-February-12				Bond Future	7.17	108.0454	108.2046	108.0454	0.00
06/09/2011	R203 On	02-February-12	8.75	Call		Bond Future	7281	7	7	7	0.00
06/09/2011	R203 On	02-February-12	8.70	Call		Bond Future	7082	7	7	7	0.00
06/09/2011	R203 On	02-February-12	8.80	Call		Bond Future	7480	7	7	7	0.00
06/09/2011	R203 On	02-February-12	8.80	Put		Bond Future	155	0	0	0	0.00
06/09/2011	R203 On	02-February-12	8.70	Put		Bond Future	187	0	0	0	0.00
06/09/2011	R203 On	02-February-12	8.75	Put		Bond Future	171	0	0	0	0.00
06/09/2011	R203 On	03-May-12				Bond Future	7.23	105.4869	105.6710	105.4869	0.00
06/09/2011	R203 On	03-May-12	8.75	Call		Bond Future	7033	7	7	7	0.00
06/09/2011	R203 On	03-May-12	8.80	Call		Bond Future	7213	7	7	7	0.00
06/09/2011	R203 On	03-May-12	8.70	Call		Bond Future	6854	7	7	7	0.00
06/09/2011	R203 On	03-May-12	8.70	Put		Bond Future	482	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	426	0	0	0	0.00
06/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	453	0	0	0	0.00
06/09/2011	R203 On 02-August-12			Bond Future	7.27	107.0601	107.3398	107.0601	0.00
06/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	6159	6	6	6	0.00
06/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	6003	6	6	6	0.00
06/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	6316	6	6	6	0.00
06/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	992	1	1	1	0.00
06/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1084	1	1	1	0.00
06/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1037	1	1	1	0.00
06/09/2011	R204 On 03-November-11			Bond Future	7.34	106.4325	106.6615	106.4325	2,785.00
06/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	7540	7	8	7	0.00
06/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	7792	8	8	8	0.00
06/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	7288	7	7	7	0.00
06/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	14	0	0	0	0.00
06/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	9	0	0	0	0.00
06/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	11	0	0	0	0.00
06/09/2011	R204 On 02-February-12			Bond Future	7.41	104.0209	104.1832	104.0209	0.00
06/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	8353	8	8	8	0.00
06/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	8582	8	9	8	0.00
06/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	8125	8	8	8	0.00
06/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	177	0	0	0	0.00
06/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	146	0	0	0	0.00
06/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	160	0	0	0	0.00
06/09/2011	R204 On 03-May-12			Bond Future	7.47	105.5654	105.7537	105.5654	0.00
06/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	7106	7	7	7	0.00
06/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	6906	7	7	7	0.00
06/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	7313	7	7	7	0.00
06/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	631	1	1	1	0.00
06/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	708	1	1	1	0.00
06/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	666	1	1	1	0.00
06/09/2011	R204 On 02-August-12			Bond Future	7.52	103.1100	103.3931	103.1100	0.00
06/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	6223	6	6	6	0.00
06/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	6399	6	6	6	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R207 On 03-November-11			Bond Future	7.51	100.2246	100.7132	100.2246	8,599.00
06/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	7113	7	7	7	0.00
06/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	7379	7	7	7	0.00
06/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	6847	6	7	6	0.00
06/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	2841	2	3	2	2,000.00
06/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	3999	4	4	4	0.00
06/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	5006	5	5	5	0.00
06/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	855	1	1	1	900.00
06/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	3061	3	3	3	0.00
06/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	5265	5	5	5	0.00
06/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	2224	2	2	2	300.00
06/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	463	1	0	1	300.00
06/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	111	0	0	0	900.00
06/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	791	1	1	1	0.00
06/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	131	0	0	0	2,000.00
06/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	2108	2	2	2	0.00
06/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	254	0	0	0	2,000.00
06/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	36	0	0	0	0.00
06/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	533	1	1	1	0.00
06/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	24	0	0	0	0.00
06/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	29	0	0	0	0.00
06/09/2011	R207 On 02-February-12			Bond Future	7.57	98.1150	98.5441	98.1150	0.00
06/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	8145	8	8	8	0.00
06/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	8383	8	8	8	0.00
06/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	7908	8	8	8	0.00
06/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	299	0	0	0	0.00
06/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	251	0	0	0	0.00
06/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	274	0	0	0	0.00
06/09/2011	R207 On 03-May-12			Bond Future	7.64	99.5675	100.0299	99.5675	0.00
06/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	7024	7	7	7	0.00
06/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	6814	6	7	6	0.00
06/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	7231	7	7	7	0.00
06/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	925	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1031	1	1	1	0.00
06/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	979	1	1	1	0.00
06/09/2011	R207 On 02-August-12			Bond Future	7.69	97.4129	97.9663	97.4129	0.00
06/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	7030	7	7	7	0.00
06/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	7222	7	7	7	0.00
06/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	6840	6	7	6	0.00
06/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	1498	2	1	2	0.00
06/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	1370	2	1	2	0.00
06/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	1432	2	1	2	0.00
06/09/2011	R208 On 03-November-11			Bond Future	7.55	94.8641	95.4206	94.8641	7,121.00
06/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	7382	7	7	7	0.00
06/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	7665	7	8	7	0.00
06/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	7100	7	7	7	0.00
06/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	3087	3	3	3	1,995.00
06/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	8230	8	8	8	0.00
06/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	4338	4	4	4	665.00
06/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	5419	5	5	5	0.00
06/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	132	0	0	0	665.00
06/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	21	0	0	0	1,995.00
06/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	254	0	0	0	0.00
06/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	44	0	0	0	0.00
06/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	538	1	1	1	0.00
06/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	30	0	0	0	0.00
06/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	36	0	0	0	0.00
06/09/2011	R208 On 02-February-12			Bond Future	7.61	96.3102	96.8105	96.3102	0.00
06/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	8573	8	9	8	0.00
06/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	8321	8	8	8	0.00
06/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	8825	8	9	8	0.00
06/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	295	0	0	0	0.00
06/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	349	0	0	0	0.00
06/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	321	0	0	0	0.00
06/09/2011	R208 On 03-May-12			Bond Future	7.66	94.3414	94.8728	94.3414	0.00
06/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	8506	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	8738	8	9	8	0.00
06/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	8275	8	8	8	0.00
06/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	790	1	1	1	0.00
06/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	703	1	1	1	0.00
06/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	746	1	1	1	0.00
06/09/2011	R208 On 02-August-12			Bond Future	7.71	95.7489	96.3754	95.7489	0.00
06/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	7515	7	8	7	0.00
06/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	7308	7	7	7	0.00
06/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	7724	7	8	7	0.00
06/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	1479	2	1	2	0.00
06/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	1615	2	2	2	0.00
06/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	1546	2	2	2	0.00
06/09/2011	R209 On 03-November-11			Bond Future	7.98	81.0192	82.1635	81.0192	1,383.00
06/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	6815	6	7	6	0.00
06/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	7172	6	7	6	0.00
06/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	6461	5	6	5	0.00
06/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	319	0	0	0	0.00
06/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	232	0	0	0	0.00
06/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	272	0	0	0	0.00
06/09/2011	R209 On 02-February-12			Bond Future	8.03	82.2469	83.3618	82.2469	0.00
06/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	8949	8	9	8	0.00
06/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	9262	8	9	8	0.00
06/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	8639	8	9	8	0.00
06/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	958	1	1	1	0.00
06/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	817	1	1	1	0.00
06/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	885	1	1	1	0.00
06/09/2011	R209 On 03-May-12			Bond Future	8.07	80.3257	81.4735	80.3257	0.00
06/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	9313	8	9	8	0.00
06/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	9029	8	9	8	0.00
06/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	9600	9	10	9	0.00
06/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	1557	2	2	2	0.00
06/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	1749	2	2	2	0.00
06/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	1650	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	R209 On 02-August-12			Bond Future	8.11	81.5222	82.7550	81.5222	0.00
06/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	11150	10	11	10	0.00
06/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	11425	10	11	10	0.00
06/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	10875	10	11	10	0.00
06/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	2065	2	2	2	0.00
06/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	1884	2	2	2	0.00
06/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	1973	2	2	2	0.00
06/09/2011	R210 On 03-November-11			Bond Future	137.63	137.6340	137.6317	137.6340	600.00
06/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6632	7	7	7	0.00
06/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6682	7	7	7	0.00
06/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6582	7	7	7	0.00
06/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 03-November-11			Bond Future	112.92	112.7553	112.9213	112.7553	529.00
06/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111671	112	112	112	0.00
06/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111721	112	112	112	0.00
06/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111621	111	112	111	0.00
06/09/2011	R211 On 03-November-11	1.30	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	3	3	0.00
06/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2681	3	3	3	0.00
06/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2781	3	3	3	0.00
06/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/09/2011	R212 On 03-November-11			Bond Future	111.52	111.3218	111.5207	111.3218	2,667.00
06/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109021	109	109	109	0.00
06/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	108971	109	109	109	0.00

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

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