



Derivatives Weekly Statistics Report

From: 07/11/2011 To: 07/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	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
07/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	AL7T On 02-February-12			Index Future	413.97	414.0690	413.9660	414.0690	16.00
07/11/2011	AL7T On 03-May-12			Index Future	419.83	419.9620	419.8330	419.9620	0.00
07/11/2011	ALBI On 02-February-12			Index Future	377.76	377.7740	377.7600	377.7740	1,044.00
07/11/2011	ALBI On 03-May-12			Index Future	383.11	383.1510	383.1140	383.1510	0.00
07/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	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
07/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	CAAK On 19-December-11			Can-Do Future	0.09	0.0818	0.0873	0.0818	12,659.00
07/11/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0816	0.0870	0.0816	18,519.00
07/11/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1944	0.1922	0.1944	12,423.00
07/11/2011	CAAN On 30-March-12			Can-Do Future	0.36	0.3565	0.3616	0.3565	100,000.00
07/11/2011	CAAO On 30-March-12			Can-Do Future	0.15	0.1593	0.1535	0.1593	100,000.00
07/11/2011	CAAP On 19-December-11			Can-Do Future	0.22	0.2213	0.2195	0.2213	12,346.00
07/11/2011	CAAR On 19-December-11			Can-Do Future	0.09	0.0839	0.0891	0.0839	18,750.00
07/11/2011	CAAS On 31-January-12			Can-Do Future	0.07	0.0592	0.0678	0.0592	12,500.00
07/11/2011	CAAT On 29-February-12			Can-Do Future	0.06	0.0520	0.0616	0.0520	12,500.00
07/11/2011	CAAU On 31-January-12			Can-Do Future	0.09	0.0823	0.0891	0.0823	19,481.00
07/11/2011	CAAV On 29-February-12			Can-Do Future	0.12	0.1128	0.1161	0.1128	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
07/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	GOVI On 02-February-12			GOVI	379.10	379.1290	379.0950	379.1290	155.00
07/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	100950	10	10	10	0.00
07/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	100850	10	10	10	0.00
07/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	101050	10	10	10	0.00
07/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 03-May-12			GOVI	384.47	384.5240	384.4680	384.5240	0.00
07/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	24680	3	2	3	0.00
07/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	24580	3	2	3	0.00
07/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	24780	3	2	3	0.00
07/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
07/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2011	IGOV On 02-February-12			Index Future	163.32	163.2150	163.3210	163.2150	103.00
07/11/2011	IGOV On 03-May-12			Index Future	165.64	165.5370	165.6360	165.5370	0.00
07/11/2011	ILBI On 02-February-12			Index Future	442.30	440.3110	442.3040	440.3110	88.00
07/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

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07/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.41	94.5450	94.5900	94.5450	1,700.00
07/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.39	94.6450	94.6100	94.6450	5,541.00
07/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.7150	94.6600	94.7150	200.00
07/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.24	94.7950	94.7600	94.7950	0.00
07/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.20	94.8300	94.8000	94.8300	1,340.00
07/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.18	94.8550	94.8200	94.8550	0.00
07/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.18	94.8600	94.8200	94.8600	2,890.00
07/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.26	94.7800	94.7400	94.7800	44,760.00
07/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.41	94.6300	94.5900	94.6300	990.00
07/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.61	94.4200	94.3900	94.4200	790.00
07/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.85	94.1800	94.1500	94.1800	1,250.00
07/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.10	93.9150	93.9000	93.9150	0.00
07/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
07/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
07/11/2011	JN05 On 02-February-12	7.25	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
07/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/11/2011	OTH1 On 02-February-12			Index Future	370.26	370.1740	370.2550	370.1740	0.00
07/11/2011	R157 On 03-November-11			Bond Future	6.60	125.1482	125.1138	125.1482	0.00
07/11/2011	R157 On 02-February-12			Bond Future	6.52	127.5022	127.4447	127.5022	15,280.00
07/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6854	7	7	7	0.00
07/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	7020	7	7	7	0.00
07/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	6688	7	7	7	0.00
07/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	293	0	0	0	130.00
07/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	2200	2	2	2	0.00
07/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	1025	1	1	1	0.00
07/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	553	1	1	1	3,960.00
07/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2627	3	3	3	0.00
07/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	847	1	1	1	1,320.00
07/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	1223	1	1	1	0.00
07/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	761	1	1	1	1,320.00
07/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	219	0	0	0	3,960.00
07/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1102	1	1	1	0.00
07/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	921	1	1	1	130.00
07/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2182	2	2	2	0.00
07/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	319	0	0	0	130.00
07/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1531	1	2	1	0.00
07/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	3	0	0	0	0.00
07/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
07/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	2	0	0	0	0.00

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07/11/2011	R157 On 03-May-12			Bond Future	6.59	122.5079	122.4444	122.5079	0.00
07/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5489	6	5	6	0.00
07/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5636	6	6	6	0.00
07/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	5343	5	5	5	0.00
07/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	120	0	0	0	0.00
07/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	98	0	0	0	0.00
07/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	108	0	0	0	0.00
07/11/2011	R157 On 02-August-12			Bond Future	6.67	124.2382	124.1672	124.2382	0.00
07/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4554	5	5	5	0.00
07/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4671	5	5	5	0.00
07/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4438	5	4	5	0.00
07/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	581	1	1	1	0.00
07/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	519	1	1	1	0.00
07/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	550	1	1	1	0.00
07/11/2011	R157 On 01-November-12			Bond Future	6.77	119.2062	119.1325	119.2062	0.00
07/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2426	2	2	2	0.00
07/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2506	2	3	2	0.00
07/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2347	2	2	2	0.00
07/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1838	2	2	2	0.00
07/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1716	2	2	2	0.00
07/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1777	2	2	2	0.00
07/11/2011	R186 On 03-November-11			Bond Future	8.38	122.1639	122.0297	122.1639	0.00
07/11/2011	R186 On 02-February-12			Bond Future	8.37	119.4276	119.2852	119.4276	24,262.00
07/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	7168	7	7	7	0.00
07/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	7497	8	7	8	0.00
07/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	6844	7	7	7	0.00
07/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	1319	1	1	1	6,000.00
07/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	115	0	0	0	6,000.00
07/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	2059	2	2	2	100.00
07/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	35615	36	36	36	0.00
07/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	107389	108	107	108	0.00
07/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00

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07/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	5646	6	6	6	0.00
07/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	17042	17	17	17	0.00
07/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1521	2	2	2	0.00
07/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	7420	7	7	7	0.00
07/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1292	1	1	1	0.00
07/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1403	2	1	2	100.00
07/11/2011	R186 On 03-May-12			Bond Future	8.45	121.1244	120.9753	121.1244	0.00
07/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	7778	8	8	8	0.00
07/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	7494	8	7	8	0.00
07/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	8067	8	8	8	0.00
07/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	2688	3	3	3	0.00
07/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	2989	3	3	3	0.00
07/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	2835	3	3	3	0.00
07/11/2011	R186 On 02-August-12			Bond Future	8.54	117.5519	117.3876	117.5519	0.00
07/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6886	7	7	7	0.00
07/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	6642	7	7	7	0.00
07/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	7132	7	7	7	0.00
07/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	4786	5	5	5	0.00
07/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5187	5	5	5	0.00
07/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	4984	5	5	5	0.00
07/11/2011	R186 On 01-November-12			Bond Future	8.63	119.2242	119.0631	119.2242	0.00
07/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	7489	8	7	8	0.00
07/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	7259	7	7	7	0.00
07/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7722	8	8	8	0.00
07/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6190	6	6	6	0.00
07/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	6609	6	7	6	0.00
07/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6397	6	6	6	0.00
07/11/2011	R189 On 03-November-11			Bond Future	215.68	215.6967	215.6751	215.6967	0.00
07/11/2011	R189 On 02-February-12			Bond Future	218.90	218.9235	218.9005	218.9235	0.00
07/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	900	1	1	1	0.00
07/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	850	1	1	1	0.00
07/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	950	1	1	1	0.00
07/11/2011	R189 On 02-February-12	217.95	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
07/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R197 On 03-November-11			Bond Future	242.77	242.7810	242.7721	242.7810	0.00
07/11/2011	R197 On 02-February-12			Bond Future	242.21	242.2228	242.2128	242.2228	418.00
07/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5213	5	5	5	0.00
07/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5263	5	5	5	0.00
07/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5163	5	5	5	0.00
07/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R201 On 03-November-11			Bond Future	6.20	110.4930	110.4638	110.4930	0.00
07/11/2011	R201 On 02-February-12			Bond Future	6.07	108.1302	108.1004	108.1302	3,124.00
07/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5716	6	6	6	0.00
07/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5589	6	6	6	0.00
07/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5842	6	6	6	0.00
07/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
07/11/2011	R201 On 03-May-12			Bond Future	6.10	109.6694	109.6321	109.6694	0.00
07/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	4062	4	4	4	0.00
07/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	4173	4	4	4	0.00
07/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3951	4	4	4	0.00
07/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	76	0	0	0	0.00
07/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	61	0	0	0	0.00
07/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	69	0	0	0	0.00
07/11/2011	R201 On 02-August-12			Bond Future	6.15	106.8110	106.7682	106.8110	0.00
07/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3327	3	3	3	0.00
07/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3415	3	3	3	0.00
07/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	3239	3	3	3	0.00
07/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	358	0	0	0	0.00
07/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	317	0	0	0	0.00
07/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	337	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
07/11/2011	R201 On 01-November-12			Bond Future	6.20	108.3356	108.2931	108.3356	0.00
07/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1827	2	2	2	0.00
07/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1887	2	2	2	0.00
07/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1768	1	2	1	0.00
07/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1257	1	1	1	0.00
07/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1175	1	1	1	0.00
07/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1216	1	1	1	0.00
07/11/2011	R202 On 03-November-11			Bond Future	175.94	175.9409	175.9354	175.9409	0.00
07/11/2011	R202 On 02-February-12			Bond Future	177.09	176.8184	177.0938	176.8184	34,606.00
07/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	94	0	0	0	0.00
07/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	144	0	0	0	0.00
07/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	44	0	0	0	0.00
07/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R203 On 03-November-11			Bond Future	7.36	105.3741	105.3789	105.3741	0.00
07/11/2011	R203 On 02-February-12			Bond Future	7.28	107.6814	107.6860	107.6814	2,201.00
07/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	6645	7	7	7	0.00
07/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6852	7	7	7	0.00
07/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	6438	7	6	7	0.00
07/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	804	1	1	1	2,640.00
07/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	3496	4	3	4	0.00
07/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	1278	1	1	1	880.00
07/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1632	2	2	2	0.00
07/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1293	1	1	1	880.00
07/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	419	1	0	1	2,640.00
07/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	1637	2	2	2	0.00
07/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	62	0	0	0	0.00
07/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2341	2	2	2	0.00
07/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	46	0	0	0	0.00
07/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	54	0	0	0	0.00
07/11/2011	R203 On 03-May-12			Bond Future	7.37	105.0573	105.0528	105.0573	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
07/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	6393	7	6	7	0.00
07/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	6218	6	6	6	0.00
07/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	6570	7	7	7	0.00
07/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	401	1	0	1	0.00
07/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	464	1	0	1	0.00
07/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	431	1	0	1	0.00
07/11/2011	R203 On 02-August-12			Bond Future	7.46	106.5378	106.5336	106.5378	0.00
07/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5646	6	6	6	0.00
07/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5790	6	6	6	0.00
07/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5500	6	6	6	0.00
07/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1387	2	1	2	0.00
07/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1272	1	1	1	0.00
07/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1330	2	1	2	0.00
07/11/2011	R203 On 01-November-12			Bond Future	7.57	103.9026	103.8945	103.9026	0.00
07/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3758	3	4	3	0.00
07/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3648	3	4	3	0.00
07/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3869	4	4	4	0.00
07/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	2934	3	3	3	0.00
07/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3117	3	3	3	0.00
07/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3025	3	3	3	0.00
07/11/2011	R204 On 03-November-11			Bond Future	7.64	104.9897	104.9952	104.9897	0.00
07/11/2011	R204 On 02-February-12			Bond Future	7.59	103.1877	103.2198	103.1877	3,192.00
07/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	7360	7	7	7	0.00
07/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	7588	8	8	8	0.00
07/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	7132	7	7	7	0.00
07/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	147	0	0	0	0.00
07/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	115	0	0	0	0.00
07/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	131	0	0	0	0.00
07/11/2011	R204 On 03-May-12			Bond Future	7.68	104.6560	104.6818	104.6560	0.00
07/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	6211	6	6	6	0.00
07/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	6399	7	6	7	0.00
07/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	6026	6	6	6	0.00
07/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	899	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	789	1	1	1	0.00
07/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	842	1	1	1	0.00
07/11/2011	R204 On 02-August-12			Bond Future	7.78	102.1018	102.1267	102.1018	0.00
07/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5512	6	6	6	0.00
07/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	5354	6	5	6	0.00
07/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5672	6	6	6	0.00
07/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	1897	2	2	2	0.00
07/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2056	2	2	2	0.00
07/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	1975	2	2	2	0.00
07/11/2011	R204 On 01-November-12			Bond Future	7.88	103.5617	103.5858	103.5617	0.00
07/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	4353	4	4	4	0.00
07/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	4481	4	4	4	0.00
07/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	4226	4	4	4	0.00
07/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	3881	4	4	4	0.00
07/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3659	3	4	3	0.00
07/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3769	4	4	4	0.00
07/11/2011	R206 On 03-November-11			Bond Future	5.94	105.5453	105.5144	105.5453	0.00
07/11/2011	R206 On 02-February-12			Bond Future	5.79	103.5977	103.5663	103.5977	0.00
07/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3981	4	4	4	0.00
07/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3894	4	4	4	0.00
07/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	4069	4	4	4	0.00
07/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R206 On 03-May-12			Bond Future	5.80	105.0731	105.0343	105.0731	0.00
07/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2726	3	3	3	0.00
07/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2651	3	3	3	0.00
07/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2801	3	3	3	0.00
07/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	21	0	0	0	0.00
07/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	27	0	0	0	0.00
07/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	24	0	0	0	0.00
07/11/2011	R206 On 02-August-12			Bond Future	5.82	102.7935	102.7493	102.7935	0.00
07/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	2138	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	2194	2	2	2	0.00
07/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	2082	2	2	2	0.00
07/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	197	0	0	0	0.00
07/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	174	0	0	0	0.00
07/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	186	0	0	0	0.00
07/11/2011	R206 On 01-November-12			Bond Future	5.82	104.2608	104.2148	104.2608	0.00
07/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	1018	1	1	1	0.00
07/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	986	1	1	1	0.00
07/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	1051	1	1	1	0.00
07/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	788	0	1	0	0.00
07/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	838	1	1	1	0.00
07/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	812	0	1	0	0.00
07/11/2011	R207 On 03-November-11			Bond Future	7.88	98.5734	98.5211	98.5734	0.00
07/11/2011	R207 On 02-February-12			Bond Future	7.91	96.7336	96.6200	96.7336	28,092.00
07/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	6123	6	6	6	0.00
07/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	6361	7	6	7	0.00
07/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5884	6	6	6	0.00
07/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	551	1	1	1	1,920.00
07/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3845	4	4	4	0.00
07/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	1070	1	1	1	640.00
07/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1553	2	2	2	0.00
07/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	1888	2	2	2	640.00
07/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	564	1	1	1	1,920.00
07/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2553	3	3	3	0.00
07/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	199	0	0	0	0.00
07/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	3789	4	4	4	0.00
07/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	153	0	0	0	0.00
07/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	176	0	0	0	0.00
07/11/2011	R207 On 03-May-12			Bond Future	8.00	98.1081	97.9868	98.1081	0.00
07/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5362	6	5	6	0.00
07/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	5547	6	6	6	0.00
07/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	5181	5	5	5	0.00
07/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1441	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1285	1	1	1	0.00
07/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1360	1	1	1	0.00
07/11/2011	R207 On 02-August-12			Bond Future	8.11	95.8561	95.7278	95.8561	0.00
07/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5574	6	6	6	0.00
07/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5408	6	5	6	0.00
07/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5741	6	6	6	0.00
07/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2127	2	2	2	0.00
07/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2305	2	2	2	0.00
07/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2215	2	2	2	0.00
07/11/2011	R207 On 01-November-12			Bond Future	8.21	97.2270	97.0974	97.2270	0.00
07/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4409	4	4	4	0.00
07/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4543	4	5	4	0.00
07/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	4276	4	4	4	0.00
07/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4323	4	4	4	0.00
07/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4073	4	4	4	0.00
07/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4197	4	4	4	0.00
07/11/2011	R208 On 03-November-11			Bond Future	7.93	92.9891	92.9953	92.9891	0.00
07/11/2011	R208 On 02-February-12			Bond Future	7.94	94.8354	94.7438	94.8354	16,841.00
07/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	6348	7	6	7	0.00
07/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6604	7	7	7	0.00
07/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	6091	6	6	6	0.00
07/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	605	1	1	1	2,880.00
07/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	4127	5	4	5	0.00
07/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1085	1	1	1	960.00
07/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1610	2	2	2	0.00
07/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	1861	2	2	2	960.00
07/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	504	1	1	1	2,880.00
07/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	2570	3	3	3	0.00
07/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	186	0	0	0	0.00
07/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	3663	4	4	4	0.00
07/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	140	0	0	0	0.00
07/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	163	0	0	0	0.00
07/11/2011	R208 On 03-May-12			Bond Future	8.03	92.7873	92.6920	92.7873	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
07/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6552	7	7	7	0.00
07/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6340	7	6	7	0.00
07/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6763	7	7	7	0.00
07/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	909	1	1	1	0.00
07/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1036	1	1	1	0.00
07/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	973	1	1	1	0.00
07/11/2011	R208 On 02-August-12			Bond Future	8.12	94.0978	93.9933	94.0978	0.00
07/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5857	6	6	6	0.00
07/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	6038	6	6	6	0.00
07/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5678	6	6	6	0.00
07/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2367	3	2	3	0.00
07/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2175	2	2	2	0.00
07/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2270	2	2	2	0.00
07/11/2011	R208 On 01-November-12			Bond Future	8.21	92.0473	91.9398	92.0473	0.00
07/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4364	4	4	4	0.00
07/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	4221	4	4	4	0.00
07/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4511	5	5	5	0.00
07/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4004	4	4	4	0.00
07/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4278	4	4	4	0.00
07/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4138	4	4	4	0.00
07/11/2011	R209 On 03-November-11			Bond Future	8.85	74.9787	74.8686	74.9787	0.00
07/11/2011	R209 On 02-February-12			Bond Future	8.84	76.4815	76.5207	76.4815	2,587.00
07/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3608	4	4	4	0.00
07/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3819	4	4	4	0.00
07/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	3402	3	3	3	0.00
07/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2562	3	3	3	0.00
07/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2215	2	2	2	0.00
07/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2385	2	2	2	0.00
07/11/2011	R209 On 03-May-12			Bond Future	8.92	74.4245	74.4631	74.4245	0.00
07/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4452	4	4	4	0.00
07/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4650	5	5	5	0.00
07/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	4256	4	4	4	0.00
07/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	3986	4	4	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
07/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3617	4	4	4	0.00
07/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	3799	4	4	4	0.00
07/11/2011	R209 On 02-August-12			Bond Future	8.99	75.4740	75.5121	75.4740	0.00
07/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	6125	6	6	6	0.00
07/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5934	6	6	6	0.00
07/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	6318	6	6	6	0.00
07/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4020	4	4	4	0.00
07/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4367	4	4	4	0.00
07/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4191	4	4	4	0.00
07/11/2011	R209 On 01-November-12			Bond Future	9.07	73.4118	73.4494	73.4118	0.00
07/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5563	6	6	6	0.00
07/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5743	6	6	6	0.00
07/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5383	5	5	5	0.00
07/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6279	6	6	6	0.00
07/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	5879	6	6	6	0.00
07/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6077	6	6	6	0.00
07/11/2011	R210 On 03-November-11			Bond Future	131.31	131.3119	131.3078	131.3119	0.00
07/11/2011	R210 On 02-February-12			Bond Future	134.19	134.0163	134.1890	134.0163	750.00
07/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	3189	3	3	3	0.00
07/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	3239	3	3	3	0.00
07/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	3139	3	3	3	0.00
07/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R211 On 03-November-11			Bond Future	114.28	114.2917	114.2838	114.2917	0.00
07/11/2011	R211 On 02-February-12			Bond Future	114.69	114.6998	114.6914	114.6998	480.00
07/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4191	4	4	4	0.00
07/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4141	4	4	4	0.00
07/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4241	4	4	4	0.00
07/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	R212 On 03-November-11			Bond Future	110.23	110.2327	110.2286	110.2327	0.00
07/11/2011	R212 On 02-February-12			Bond Future	110.88	110.8853	110.8808	110.8853	2,677.00
07/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2381	2	2	2	0.00
07/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2431	2	2	2	0.00
07/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2331	2	2	2	0.00
07/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R213 On 03-November-11			Bond Future	8.82	84.6515	84.5792	84.6515	0.00
07/11/2011	R213 On 02-February-12			Bond Future	8.81	86.4983	86.5463	86.4983	0.00
07/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	4016	4	4	4	0.00
07/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3787	4	4	4	0.00
07/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	4251	4	4	4	0.00
07/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2332	2	2	2	0.00
07/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2646	3	3	3	0.00
07/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2484	3	2	3	0.00
07/11/2011	R213 On 03-May-12			Bond Future	8.88	84.1943	84.2337	84.1943	0.00
07/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5941	6	6	6	0.00
07/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5709	6	6	6	0.00
07/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	6177	6	6	6	0.00
07/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	2991	3	3	3	0.00
07/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3272	3	3	3	0.00
07/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3128	3	3	3	0.00
07/11/2011	R213 On 02-August-12			Bond Future	8.97	85.3824	85.4213	85.3824	0.00
07/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	6416	6	6	6	0.00
07/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6639	7	7	7	0.00
07/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	6195	6	6	6	0.00
07/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4400	4	4	4	0.00
07/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4098	4	4	4	0.00
07/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4247	4	4	4	0.00
07/11/2011	R213 On 01-November-12			Bond Future	9.05	83.0653	83.1035	83.0653	0.00
07/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5812	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
07/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	6015	6	6	6	0.00
07/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5606	6	6	6	0.00
07/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6376	6	6	6	0.00
07/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6015	6	6	6	0.00
07/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6196	6	6	6	0.00
07/11/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
07/11/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
07/11/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
07/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00