



Derivatives Weekly Statistics Report

From: 04/04/2011 To: 07/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	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
04/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	AL7T On 05-May-11			Index Future	373.77	371.4770	373.7720	371.4770	30.00
04/04/2011	AL7T On 04-August-11			Index Future	379.12	376.7900	379.1220	376.7900	0.00
04/04/2011	ALBI On 05-May-11			Index Future	343.76	341.9050	343.7550	341.9050	1,070.00
04/04/2011	ALBI On 04-August-11			Index Future	348.68	346.7950	348.6760	346.7950	0.00
04/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CRD1 On	05-May-11			Index Future	155.58	155.0510	155.5750	155.0510	2.00
04/04/2011	CRD1 On	04-August-11			Index Future	157.72	157.1900	157.7210	157.1900	0.00
04/04/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	GOVI On	05-May-11			GOVI	344.90	343.1110	344.8950	343.1110	205.00
04/04/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On	05-May-11	349.01	Put	GOVI	41150	6	4	6	0.00
04/04/2011	GOVI On	05-May-11	348.99	Put	GOVI	40950	6	4	6	0.00
04/04/2011	GOVI On	05-May-11	349.00	Put	GOVI	41050	6	4	6	0.00
04/04/2011	GOVI On	04-August-11			GOVI	349.83	348.0190	349.8320	348.0190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	18320	0	2	0	0.00
04/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	18420	0	2	0	0.00
04/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	18220	0	2	0	0.00
04/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/04/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2011	IGOV On 05-May-11			Index Future	150.21	149.9990	150.2130	149.9990	61.00
04/04/2011	IGOV On 04-August-11			Index Future	152.36	152.1450	152.3640	152.1450	0.00
04/04/2011	ILBI On 05-May-11			Index Future	406.31	405.9130	406.3130	405.9130	336.00
04/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4000	94.4060	94.4000	2,001.00
04/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3700	94.3740	94.3700	3,001.00
04/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3400	94.3430	94.3400	3,890.00
04/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2300	94.2670	94.2300	2,000.00
04/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1600	94.1800	94.1600	0.00
04/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0300	94.0650	94.0300	14,700.00
04/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.6100	93.6240	93.6100	5,591.00
04/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.91	93.0600	93.0910	93.0600	1,090.00
04/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.42	92.5500	92.5850	92.5500	2,890.00
04/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1400	92.1890	92.1400	44,710.00

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04/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.16	91.8000	91.8420	91.8000	513.00
04/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.49	91.5600	91.5100	91.5600	0.00
04/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
04/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
04/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
04/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/04/2011	OTH1 On 05-May-11			Index Future	337.24	335.0310	337.2400	335.0310	3.00
04/04/2011	OTH1 On 04-August-11			Index Future	342.07	339.8230	342.0670	339.8230	0.00
04/04/2011	R157 On 05-May-11			Bond Future	7.74	122.6836	122.9621	122.6836	2,405.00
04/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	553	0	1	0	0.00
04/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	666	1	1	1	0.00
04/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	453	0	0	0	0.00
04/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	365	0	0	0	0.00

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04/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	727	1	1	1	0.00
04/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	609	1	1	1	0.00
04/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	412	1	0	1	0.00
04/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	504	1	1	1	0.00
04/04/2011	R157 On 04-August-11			Bond Future	7.89	124.4573	124.7421	124.4573	0.00
04/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	525	0	1	0	0.00
04/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	588	1	1	1	0.00
04/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	468	0	0	0	0.00
04/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2168	2	2	2	0.00
04/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1896	2	2	2	0.00
04/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2029	2	2	2	0.00
04/04/2011	R157 On 03-November-11			Bond Future	8.06	119.4146	119.7033	119.4146	3,694.00
04/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1922	2	2	2	0.00
04/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1817	2	2	2	0.00
04/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2031	2	2	2	0.00
04/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1150	1	1	1	0.00
04/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1294	1	1	1	0.00
04/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1220	1	1	1	0.00
04/04/2011	R157 On 02-February-12			Bond Future	8.25	121.1551	121.4477	121.1551	0.00
04/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2331	2	2	2	0.00
04/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2231	2	2	2	0.00
04/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2433	2	2	2	0.00
04/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1411	2	1	2	0.00
04/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1543	2	2	2	0.00
04/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1476	2	1	2	0.00
04/04/2011	R186 On 05-May-11			Bond Future	8.83	117.2978	118.0522	117.2978	28,849.00
04/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1066	1	1	1	0.00
04/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1274	1	1	1	1.00
04/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	882	1	1	1	0.00
04/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	13	0	0	0	5,500.00
04/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	2065	3	2	3	0.00
04/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	8050	9	8	9	0.00
04/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1524	2	2	2	0.00

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04/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1781	2	2	2	0.00
04/04/2011	R186 On 04-August-11			Bond Future	8.92	113.7055	114.4720	113.7055	0.00
04/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	830	1	1	1	0.00
04/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	931	1	1	1	0.00
04/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	739	1	1	1	0.00
04/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1041	0	1	0	600.00
04/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2071	0	2	0	200.00
04/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3115	0	3	0	0.00
04/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7517	0	8	0	0.00
04/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	778	0	1	0	600.00
04/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2862	0	3	0	200.00
04/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	4109	0	4	0	0.00
04/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7569	8	8	8	0.00
04/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6404	0	6	0	0.00
04/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6780	7	7	7	0.00
04/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	7168	8	7	8	0.00
04/04/2011	R186 On 03-November-11			Bond Future	9.02	115.3201	116.0979	115.3201	12,982.00
04/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4024	4	4	4	0.00
04/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4251	4	4	4	0.00
04/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3805	3	4	3	0.00
04/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4412	5	4	5	0.00
04/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3967	4	4	4	0.00
04/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4184	5	4	5	0.00
04/04/2011	R186 On 02-February-12			Bond Future	9.12	111.7148	112.4943	111.7148	0.00
04/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4574	4	5	4	0.00
04/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4787	4	5	4	0.00
04/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4366	4	4	4	0.00
04/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5834	6	6	6	0.00
04/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5373	6	5	6	0.00
04/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5599	6	6	6	0.00
04/04/2011	R189 On 05-May-11			Bond Future	208.79	208.7404	208.7850	208.7404	0.00
04/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1485	1	1	1	0.00
04/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1435	1	1	1	0.00

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04/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1535	1	2	1	0.00
04/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11			Bond Future	231.95	231.4975	231.9527	231.4975	0.00
04/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	3	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	97	1	0	1	0.00
04/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	47	1	0	1	0.00
04/04/2011	R201 On 05-May-11			Bond Future	7.36	107.5596	107.7103	107.5596	484.00
04/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1300	1	1	1	0.00
04/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1159	1	1	1	0.00
04/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1446	1	1	1	0.00
04/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	30	0	0	0	0.00
04/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	59	0	0	0	0.00
04/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	42	0	0	0	0.00
04/04/2011	R201 On 04-August-11			Bond Future	7.49	104.7038	104.8593	104.7038	0.00
04/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	510	0	1	0	0.00
04/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	455	0	0	0	0.00
04/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	568	1	1	1	0.00
04/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1145	1	1	1	0.00
04/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1334	1	1	1	0.00
04/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1238	1	1	1	0.00
04/04/2011	R201 On 03-November-11			Bond Future	7.64	106.1882	106.3493	106.1882	0.00
04/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1710	2	2	2	0.00
04/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1620	2	2	2	0.00
04/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1802	2	2	2	0.00
04/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	681	1	1	1	0.00
04/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	773	1	1	1	0.00
04/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	726	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
04/04/2011	R201 On 02-February-12			Bond Future	7.82	103.3294	103.4883	103.3294	0.00
04/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1961	2	2	2	0.00
04/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1878	2	2	2	0.00
04/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2046	2	2	2	0.00
04/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	816	1	1	1	0.00
04/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	901	1	1	1	0.00
04/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	858	1	1	1	0.00
04/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	168.4338	168.4338	10,539.00
04/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	42	42	42	0.00
04/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	43	43	43	0.00
04/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	41	41	41	0.00
04/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R203 On 05-May-11			Bond Future	8.32	100.4724	100.9220	100.4724	517.00
04/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	519	0	1	0	0.00
04/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	631	0	1	0	0.00
04/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	421	0	0	0	0.00
04/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	981	1	1	1	0.00
04/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	704	1	1	1	0.00
04/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	835	1	1	1	0.00
04/04/2011	R203 On 04-August-11			Bond Future	8.45	101.9246	102.3805	101.9246	0.00
04/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	611	1	1	1	0.00
04/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	681	1	1	1	0.00
04/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	546	0	1	0	0.00
04/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2899	3	3	3	0.00
04/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2555	3	3	3	0.00
04/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2724	3	3	3	0.00
04/04/2011	R203 On 03-November-11			Bond Future	8.59	99.2113	99.6718	99.2113	1,416.00
04/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1751	2	2	2	0.00
04/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1863	2	2	2	0.00
04/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1643	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2269	3	2	3	0.00
04/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2038	2	2	2	0.00
04/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2151	2	2	2	0.00
04/04/2011	R203 On 02-February-12			Bond Future	8.74	100.6575	101.1247	100.6575	0.00
04/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2455	2	2	2	0.00
04/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2571	2	3	2	0.00
04/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2343	2	2	2	0.00
04/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2528	3	3	3	0.00
04/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2326	3	2	3	0.00
04/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2425	3	2	3	0.00
04/04/2011	R204 On 05-May-11			Bond Future	8.46	100.0186	100.5450	100.0186	100.00
04/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	906	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	763	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1063	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	547	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	790	1	1	1	0.00
04/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	661	1	1	1	0.00
04/04/2011	R204 On 04-August-11			Bond Future	8.58	97.4325	97.9684	97.4325	0.00
04/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	545	0	1	0	0.00
04/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	485	0	0	0	0.00
04/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	611	1	1	1	0.00
04/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3446	4	3	4	0.00
04/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3869	4	4	4	0.00
04/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3654	4	4	4	0.00
04/04/2011	R204 On 03-November-11			Bond Future	8.71	98.8128	99.3620	98.8128	1,876.00
04/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2425	2	2	2	0.00
04/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2292	2	2	2	0.00
04/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2563	2	3	2	0.00
04/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2080	2	2	2	0.00
04/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2318	3	2	3	0.00
04/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2196	2	2	2	0.00
04/04/2011	R204 On 02-February-12			Bond Future	8.84	96.2252	96.7757	96.2252	0.00
04/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3304	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
04/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3168	3	3	3	0.00
04/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3444	3	3	3	0.00
04/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2415	3	2	3	0.00
04/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2627	3	3	3	0.00
04/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2519	3	3	3	0.00
04/04/2011	R206 On 05-May-11			Bond Future	7.06	103.3314	103.4234	103.3314	0.00
04/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1077	1	1	1	0.00
04/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1190	1	1	1	0.00
04/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	966	1	1	1	0.00
04/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	29	0	0	0	0.00
04/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	14	0	0	0	0.00
04/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	20	0	0	0	0.00
04/04/2011	R206 On 04-August-11			Bond Future	7.21	101.0609	101.1555	101.0609	0.00
04/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	361	0	0	0	0.00
04/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	407	0	0	0	0.00
04/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	320	0	0	0	0.00
04/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	897	1	1	1	0.00
04/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	762	1	1	1	0.00
04/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	827	1	1	1	0.00
04/04/2011	R206 On 03-November-11			Bond Future	7.38	102.4949	102.5904	102.4949	0.00
04/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1215	1	1	1	0.00
04/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1282	1	1	1	0.00
04/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1150	1	1	1	0.00
04/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	512	1	1	1	0.00
04/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	447	0	0	0	0.00
04/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	478	1	0	1	0.00
04/04/2011	R206 On 02-February-12			Bond Future	7.58	100.2256	100.3211	100.2256	0.00
04/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1342	1	1	1	0.00
04/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1400	1	1	1	0.00
04/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1285	1	1	1	0.00
04/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	637	1	1	1	0.00
04/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	576	1	1	1	0.00
04/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	606	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
04/04/2011	R207 On 05-May-11			Bond Future	8.55	93.9163	94.4481	93.9163	1,020.00
04/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	686	1	1	1	0.00
04/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	564	0	1	0	0.00
04/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	824	1	1	1	0.00
04/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	807	1	1	1	0.00
04/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1123	2	1	2	0.00
04/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	956	1	1	1	0.00
04/04/2011	R207 On 04-August-11			Bond Future	8.66	91.6332	92.1724	91.6332	0.00
04/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	834	1	1	1	0.00
04/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	751	1	1	1	0.00
04/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	924	1	1	1	0.00
04/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2978	3	3	3	0.00
04/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3381	4	3	4	0.00
04/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3176	4	3	4	0.00
04/04/2011	R207 On 03-November-11			Bond Future	8.78	92.9362	93.4825	92.9362	600.00
04/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2386	2	2	2	0.00
04/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2251	2	2	2	0.00
04/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2525	2	3	2	0.00
04/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2400	3	2	3	0.00
04/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2670	3	3	3	0.00
04/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2533	3	3	3	0.00
04/04/2011	R207 On 02-February-12			Bond Future	8.90	90.6523	91.2040	90.6523	0.00
04/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3334	3	3	3	0.00
04/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3184	3	3	3	0.00
04/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3480	3	3	3	0.00
04/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2688	3	3	3	0.00
04/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2916	3	3	3	0.00
04/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2803	3	3	3	0.00
04/04/2011	R208 On 05-May-11			Bond Future	8.60	87.9957	88.5496	87.9957	190.00
04/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	588	0	1	0	0.00
04/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	715	1	1	1	0.00
04/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	477	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1408	2	1	2	0.00
04/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1036	1	1	1	0.00
04/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1213	2	1	2	0.00
04/04/2011	R208 On 04-August-11			Bond Future	8.71	89.2692	89.8336	89.2692	120.00
04/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	804	1	1	1	0.00
04/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	893	1	1	1	0.00
04/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	721	1	1	1	0.00
04/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3775	4	4	4	0.00
04/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3332	4	3	4	0.00
04/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3550	4	4	4	0.00
04/04/2011	R208 On 03-November-11			Bond Future	8.81	87.1368	87.7107	87.1368	5,604.00
04/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2390	2	2	2	0.00
04/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2535	2	3	2	0.00
04/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2250	2	2	2	0.00
04/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2904	3	3	3	0.00
04/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2610	3	3	3	0.00
04/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2754	3	3	3	0.00
04/04/2011	R208 On 02-February-12			Bond Future	8.92	88.4081	88.9904	88.4081	0.00
04/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3477	3	3	3	0.00
04/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3630	3	4	3	0.00
04/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3327	3	3	3	0.00
04/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3175	3	3	3	0.00
04/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2920	3	3	3	0.00
04/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3045	3	3	3	0.00
04/04/2011	R209 On 05-May-11			Bond Future	8.88	73.7619	74.4297	73.7619	21,100.00
04/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	214	0	0	0	0.00
04/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	161	0	0	0	0.00
04/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	280	0	0	0	0.00
04/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2969	4	3	4	0.00
04/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3686	4	4	4	0.00
04/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3319	4	3	4	0.00
04/04/2011	R209 On 04-August-11			Bond Future	8.96	74.8256	75.5071	74.8256	0.00
04/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1116	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
04/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1235	1	1	1	0.00
04/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8353	8	8	8	0.00
04/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1004	1	1	1	0.00
04/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5090	6	5	6	0.00
04/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	329	0	0	0	0.00
04/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4487	5	4	5	0.00
04/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4783	5	5	5	0.00
04/04/2011	R209 On 03-November-11			Bond Future	9.03	72.7436	73.4384	72.7436	1,033.00
04/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2497	2	2	2	0.00
04/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2342	2	2	2	0.00
04/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2660	2	3	2	0.00
04/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4445	5	4	5	0.00
04/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4925	5	5	5	0.00
04/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4679	5	5	5	0.00
04/04/2011	R209 On 02-February-12			Bond Future	9.10	73.8024	74.5099	73.8024	0.00
04/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3984	4	4	4	0.00
04/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3805	3	4	3	0.00
04/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4167	4	4	4	0.00
04/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4574	5	5	5	0.00
04/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4976	5	5	5	0.00
04/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4772	5	5	5	0.00
04/04/2011	R210 On 05-May-11			Bond Future	125.36	125.3517	125.3597	125.3517	278.00
04/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	590	1	1	1	0.00
04/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	690	1	1	1	0.00
04/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	640	1	1	1	0.00
04/04/2011	R211 On 05-May-11			Bond Future	1.64	105.2084	105.3815	105.2084	539.00
04/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2769	3	3	3	0.00
04/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3040	3	3	3	0.00
04/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2497	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
04/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0		0	0	0	0.00
04/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0		0	0	0	0.00
04/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0		0	0	0	0.00
04/04/2011	R212 On 05-May-11			Bond Future	2.43		103.7175	103.7270	103.7175	2,532.00
04/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2253		2	2	2	0.00
04/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1279		1	1	1	0.00
04/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1765		2	2	2	0.00
04/04/2011	R213 On 05-May-11			Bond Future	8.96		82.6980	83.3040	82.6980	0.00
04/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7719		8	8	8	0.00
04/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8632		9	9	9	0.00
04/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8174		9	8	9	0.00
04/04/2011	R213 On 04-August-11			Bond Future	9.04		83.8948	84.5069	83.8948	0.00
04/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9238		10	9	10	0.00
04/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8330		9	8	9	0.00
04/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8782		9	9	9	0.00
04/04/2011	R213 On 03-November-11			Bond Future	9.13		81.5450	82.1705	81.5450	0.00
04/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0		0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3380		4	3	4	0.00
04/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2569		3	3	3	0.00
04/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2973		4	3	4	0.00
04/04/2011	R213 On 02-February-12			Bond Future	9.22		82.7358	83.3663	82.7358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	2039	3	2	3	0.00
04/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1261	2	1	2	0.00
04/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1648	2	2	2	0.00
04/04/2011	TRT1 On 05-May-11			Index Future	340.71	338.9330	340.7120	338.9330	100.00
04/04/2011	TRT1 On 04-August-11			Index Future	345.41	343.6070	345.4120	343.6070	0.00
05/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	AL7T On 05-May-11			Index Future	373.60	373.7720	373.6030	373.7720	30.00
05/04/2011	AL7T On 04-August-11			Index Future	378.95	379.1220	378.9520	379.1220	0.00
05/04/2011	ALBI On 05-May-11			Index Future	343.79	343.7550	343.7870	343.7550	1,070.00
05/04/2011	ALBI On 04-August-11			Index Future	348.71	348.6760	348.7090	348.6760	0.00
05/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	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
05/04/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CRD1 On	05-May-11			Index Future	155.57	155.5750	155.5710	155.5750	2.00
05/04/2011	CRD1 On	04-August-11			Index Future	157.72	157.7210	157.7170	157.7210	0.00
05/04/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	GOVI On	05-May-11			GOVI	344.88	344.8950	344.8750	344.8950	205.00
05/04/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On	05-May-11	349.01	Put	GOVI	41350	4	4	4	0.00
05/04/2011	GOVI On	05-May-11	348.99	Put	GOVI	41150	4	4	4	0.00
05/04/2011	GOVI On	05-May-11	349.00	Put	GOVI	41250	4	4	4	0.00
05/04/2011	GOVI On	04-August-11			GOVI	349.81	349.8320	349.8120	349.8320	0.00
05/04/2011	GOVI On	04-August-11	348.00	Call	GOVI	18120	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
05/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	18220	2	2	2	0.00
05/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	18020	2	2	2	0.00
05/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2011	IGOV On 05-May-11			Index Future	150.21	150.2130	150.2090	150.2130	63.00
05/04/2011	IGOV On 04-August-11			Index Future	152.36	152.3640	152.3600	152.3640	0.00
05/04/2011	ILBI On 05-May-11			Index Future	406.28	406.3130	406.2820	406.3130	336.00
05/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4060	94.4070	94.4060	2,001.00
05/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3740	94.3790	94.3740	3,001.00
05/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3430	94.3530	94.3430	3,890.00
05/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2670	94.2710	94.2670	2,000.00
05/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1800	94.1760	94.1800	0.00
05/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.95	94.0650	94.0480	94.0650	14,700.00
05/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.6240	93.6200	93.6240	5,591.00
05/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.90	93.0910	93.0960	93.0910	1,090.00
05/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.41	92.5850	92.5900	92.5850	2,890.00
05/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1890	92.1930	92.1890	44,710.00
05/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.15	91.8420	91.8520	91.8420	513.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.48	91.5100	91.5170	91.5100	0.00
05/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
05/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
05/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
05/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
05/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
05/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/04/2011	OTH1 On 05-May-11			Index Future	337.55	337.2400	337.5530	337.2400	3.00
05/04/2011	OTH1 On 04-August-11			Index Future	342.39	342.0670	342.3860	342.0670	0.00
05/04/2011	R157 On 05-May-11			Bond Future	7.76	122.9621	122.8596	122.9621	2,405.00
05/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	493	1	0	1	0.00
05/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	600	1	1	1	0.00
05/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	399	0	0	0	0.00
05/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	318	0	0	0	0.00
05/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	782	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	657	1	1	1	0.00
05/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	449	0	0	0	0.00
05/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	546	1	1	1	0.00
05/04/2011	R157 On 04-August-11			Bond Future	7.91	124.7421	124.6381	124.7421	0.00
05/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	491	1	0	1	0.00
05/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	551	1	1	1	0.00
05/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	436	0	0	0	0.00
05/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2240	2	2	2	0.00
05/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1963	2	2	2	0.00
05/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2099	2	2	2	0.00
05/04/2011	R157 On 03-November-11			Bond Future	8.08	119.7033	119.6022	119.7033	3,694.00
05/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1861	2	2	2	0.00
05/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1757	2	2	2	0.00
05/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1967	2	2	2	0.00
05/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1187	1	1	1	0.00
05/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1336	1	1	1	0.00
05/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1260	1	1	1	0.00
05/04/2011	R157 On 02-February-12			Bond Future	8.28	121.4477	121.3433	121.4477	0.00
05/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2268	2	2	2	0.00
05/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2170	2	2	2	0.00
05/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2369	2	2	2	0.00
05/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1452	1	1	1	0.00
05/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1586	2	2	2	0.00
05/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1517	1	2	1	0.00
05/04/2011	R186 On 05-May-11			Bond Future	8.80	118.0522	118.3023	118.0522	28,849.00
05/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1153	1	1	1	0.00
05/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1374	1	1	1	1.00
05/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	956	1	1	1	0.00
05/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	14	0	0	0	5,500.00
05/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1889	2	2	2	0.00
05/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7801	8	8	8	0.00
05/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1374	2	1	2	0.00
05/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1618	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
05/04/2011	R186 On 04-August-11			Bond Future	8.90	114.4720	114.7170	114.4720	0.00
05/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	873	1	1	1	0.00
05/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	979	1	1	1	0.00
05/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	779	1	1	1	0.00
05/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1093	1	1	1	600.00
05/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2160	2	2	2	200.00
05/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3233	3	3	3	0.00
05/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7712	8	8	8	0.00
05/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	728	1	1	1	600.00
05/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2735	3	3	3	200.00
05/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3953	4	4	4	0.00
05/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7364	8	7	8	0.00
05/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6210	6	6	6	0.00
05/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6583	7	7	7	0.00
05/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6966	7	7	7	0.00
05/04/2011	R186 On 03-November-11			Bond Future	8.99	116.0979	116.3471	116.0979	12,982.00
05/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4143	4	4	4	0.00
05/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4374	4	4	4	0.00
05/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3919	4	4	4	0.00
05/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4276	4	4	4	0.00
05/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3841	4	4	4	0.00
05/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4054	4	4	4	0.00
05/04/2011	R186 On 02-February-12			Bond Future	9.09	112.4943	112.7559	112.4943	2,500.00
05/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4695	5	5	5	0.00
05/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4912	5	5	5	0.00
05/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4483	4	4	4	0.00
05/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5689	6	6	6	0.00
05/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5236	5	5	5	0.00
05/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5459	6	5	6	0.00
05/04/2011	R189 On 05-May-11			Bond Future	208.79	208.7850	208.7894	208.7850	0.00
05/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1489	1	1	1	0.00
05/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1439	1	1	1	0.00
05/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1539	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
05/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11			Bond Future	231.97	231.9527	231.9660	231.9527	0.00
05/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	16	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	84	0	0	0	0.00
05/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	34	0	0	0	0.00
05/04/2011	R201 On 05-May-11			Bond Future	7.39	107.7103	107.5981	107.7103	484.00
05/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1197	1	1	1	0.00
05/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1058	1	1	1	0.00
05/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1340	1	1	1	0.00
05/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	36	0	0	0	0.00
05/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	70	0	0	0	0.00
05/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	51	0	0	0	0.00
05/04/2011	R201 On 04-August-11			Bond Future	7.53	104.8593	104.7486	104.8593	0.00
05/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	467	1	0	1	0.00
05/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	416	0	0	0	0.00
05/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	523	1	1	1	0.00
05/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1210	1	1	1	0.00
05/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1405	1	1	1	0.00
05/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1305	1	1	1	0.00
05/04/2011	R201 On 03-November-11			Bond Future	7.69	106.3493	106.2354	106.3493	0.00
05/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1635	2	2	2	0.00
05/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1548	2	2	2	0.00
05/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1725	2	2	2	0.00
05/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	718	1	1	1	0.00
05/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	815	1	1	1	0.00
05/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	765	1	1	1	0.00
05/04/2011	R201 On 02-February-12			Bond Future	7.86	103.4883	103.3729	103.4883	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
05/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1887	2	2	2	0.00
05/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1805	2	2	2	0.00
05/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1970	2	2	2	0.00
05/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	856	1	1	1	0.00
05/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	944	1	1	1	0.00
05/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	899	1	1	1	0.00
05/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	168.4338	168.4338	10,539.00
05/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	42	42	42	0.00
05/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	43	43	43	0.00
05/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	41	41	41	0.00
05/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R203 On 05-May-11			Bond Future	8.34	100.9220	100.8009	100.9220	517.00
05/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	459	1	0	1	0.00
05/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	563	1	1	1	0.00
05/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	368	0	0	0	0.00
05/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	1049	1	1	1	0.00
05/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	757	1	1	1	0.00
05/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	896	1	1	1	0.00
05/04/2011	R203 On 04-August-11			Bond Future	8.47	102.3805	102.2639	102.3805	0.00
05/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	574	1	1	1	0.00
05/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	641	1	1	1	0.00
05/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	512	1	1	1	0.00
05/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2981	3	3	3	0.00
05/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2631	3	3	3	0.00
05/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2803	3	3	3	0.00
05/04/2011	R203 On 03-November-11			Bond Future	8.62	99.6718	99.5553	99.6718	1,416.00
05/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1692	2	2	2	0.00
05/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1801	2	2	2	0.00
05/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1586	2	2	2	0.00
05/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2328	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
05/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2093	2	2	2	0.00
05/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2209	2	2	2	0.00
05/04/2011	R203 On 02-February-12			Bond Future	8.77	101.1247	101.0044	101.1247	0.00
05/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2390	2	2	2	0.00
05/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2504	3	3	3	0.00
05/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2279	2	2	2	0.00
05/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2584	3	3	3	0.00
05/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2380	2	2	2	0.00
05/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2480	2	2	2	0.00
05/04/2011	R204 On 05-May-11			Bond Future	8.47	100.5450	100.4688	100.5450	100.00
05/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	852	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	713	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1005	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	566	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	816	1	1	1	0.00
05/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	684	1	1	1	0.00
05/04/2011	R204 On 04-August-11			Bond Future	8.59	97.9684	97.8947	97.9684	0.00
05/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	523	1	1	1	0.00
05/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	0	0	0	0.00
05/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	587	1	1	1	0.00
05/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3496	3	3	3	0.00
05/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3922	4	4	4	0.00
05/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3706	4	4	4	0.00
05/04/2011	R204 On 03-November-11			Bond Future	8.72	99.3620	99.2855	99.3620	1,876.00
05/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2380	2	2	2	0.00
05/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2248	2	2	2	0.00
05/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2516	3	3	3	0.00
05/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2109	2	2	2	0.00
05/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2350	2	2	2	0.00
05/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2227	2	2	2	0.00
05/04/2011	R204 On 02-February-12			Bond Future	8.86	96.7757	96.6968	96.7757	0.00
05/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3255	3	3	3	0.00
05/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3120	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
05/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3394	3	3	3	0.00
05/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2444	2	2	2	0.00
05/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2658	3	3	3	0.00
05/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2549	3	3	3	0.00
05/04/2011	R206 On 05-May-11			Bond Future	7.08	103.4234	103.3750	103.4234	0.00
05/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1030	1	1	1	0.00
05/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1143	1	1	1	0.00
05/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	920	1	1	1	0.00
05/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	31	0	0	0	0.00
05/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	15	0	0	0	0.00
05/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	22	0	0	0	0.00
05/04/2011	R206 On 04-August-11			Bond Future	7.23	101.1555	101.1071	101.1555	0.00
05/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	341	0	0	0	0.00
05/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	386	0	0	0	0.00
05/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	302	0	0	0	0.00
05/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	927	1	1	1	0.00
05/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	790	1	1	1	0.00
05/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	855	1	1	1	0.00
05/04/2011	R206 On 03-November-11			Bond Future	7.40	102.5904	102.5426	102.5904	0.00
05/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1182	1	1	1	0.00
05/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1248	1	1	1	0.00
05/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1118	1	1	1	0.00
05/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	528	1	1	1	0.00
05/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	461	0	0	0	0.00
05/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	493	0	0	0	0.00
05/04/2011	R206 On 02-February-12			Bond Future	7.61	100.3211	100.2715	100.3211	0.00
05/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1310	1	1	1	0.00
05/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1367	1	1	1	0.00
05/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1253	1	1	1	0.00
05/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	654	1	1	1	0.00
05/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	593	1	1	1	0.00
05/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	623	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R207 On 05-May-11			Bond Future	8.56	94.4481	94.3964	94.4481	1,020.00
05/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	650	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	532	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	785	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	819	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1142	1	1	1	0.00
05/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	972	1	1	1	0.00
05/04/2011	R207 On 04-August-11			Bond Future	8.67	92.1724	92.1222	92.1724	0.00
05/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	813	1	1	1	0.00
05/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	730	1	1	1	0.00
05/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	901	1	1	1	0.00
05/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	3005	3	3	3	0.00
05/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3410	3	3	3	0.00
05/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3205	3	3	3	0.00
05/04/2011	R207 On 03-November-11			Bond Future	8.79	93.4825	93.4282	93.4825	600.00
05/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2353	2	2	2	0.00
05/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2219	2	2	2	0.00
05/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2491	3	2	3	0.00
05/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2421	2	2	2	0.00
05/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2693	3	3	3	0.00
05/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2554	3	3	3	0.00
05/04/2011	R207 On 02-February-12			Bond Future	8.91	91.2040	91.1512	91.2040	0.00
05/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3301	3	3	3	0.00
05/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3151	3	3	3	0.00
05/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3445	3	3	3	0.00
05/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2706	3	3	3	0.00
05/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2935	3	3	3	0.00
05/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2823	3	3	3	0.00
05/04/2011	R208 On 05-May-11			Bond Future	8.61	88.5496	88.5254	88.5496	190.00
05/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	565	1	1	1	0.00
05/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	691	1	1	1	0.00
05/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	456	0	0	0	0.00
05/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1411	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1036	1	1	1	0.00
05/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1215	1	1	1	0.00
05/04/2011	R208 On 04-August-11			Bond Future	8.71	89.8336	89.8100	89.8336	120.00
05/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	790	1	1	1	0.00
05/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	879	1	1	1	0.00
05/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	708	1	1	1	0.00
05/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3785	4	4	4	0.00
05/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3342	3	3	3	0.00
05/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3559	4	4	4	0.00
05/04/2011	R208 On 03-November-11			Bond Future	8.82	87.7107	87.6877	87.7107	5,604.00
05/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2373	2	2	2	0.00
05/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2517	3	3	3	0.00
05/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2233	2	2	2	0.00
05/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2910	3	3	3	0.00
05/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2615	3	3	3	0.00
05/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2760	3	3	3	0.00
05/04/2011	R208 On 02-February-12			Bond Future	8.93	88.9904	88.9623	88.9904	0.00
05/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3457	3	3	3	0.00
05/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3609	4	4	4	0.00
05/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3307	3	3	3	0.00
05/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3183	3	3	3	0.00
05/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2927	3	3	3	0.00
05/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3054	3	3	3	0.00
05/04/2011	R209 On 05-May-11			Bond Future	8.86	74.4297	74.5943	74.4297	21,100.00
05/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	228	0	0	0	0.00
05/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	172	0	0	0	0.00
05/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	299	0	0	0	0.00
05/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2824	3	3	3	0.00
05/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3532	4	4	4	0.00
05/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3169	3	3	3	0.00
05/04/2011	R209 On 04-August-11			Bond Future	8.94	75.5071	75.6772	75.5071	0.00
05/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1158	1	1	1	0.00
05/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1281	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8502	8	9	8	0.00
05/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1043	1	1	1	0.00
05/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4959	5	5	5	0.00
05/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	308	0	0	0	0.00
05/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4363	4	4	4	0.00
05/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4655	5	5	5	0.00
05/04/2011	R209 On 03-November-11			Bond Future	9.01	73.4384	73.6061	73.4384	1,033.00
05/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2561	2	3	2	0.00
05/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2403	2	2	2	0.00
05/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2727	3	3	3	0.00
05/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4344	4	4	4	0.00
05/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4818	5	5	5	0.00
05/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4576	5	5	5	0.00
05/04/2011	R209 On 02-February-12			Bond Future	9.08	74.5099	74.6754	74.5099	0.00
05/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4060	4	4	4	0.00
05/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3878	4	4	4	0.00
05/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4245	4	4	4	0.00
05/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4487	5	4	5	0.00
05/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4884	5	5	5	0.00
05/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4682	5	5	5	0.00
05/04/2011	R210 On 05-May-11			Bond Future	125.37	125.3597	125.3671	125.3597	278.00
05/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	583	1	1	1	0.00
05/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	683	1	1	1	0.00
05/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	633	1	1	1	0.00
05/04/2011	R211 On 05-May-11			Bond Future	1.64	105.3815	105.3871	105.3815	539.00
05/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2775	3	3	3	0.00
05/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3045	3	3	3	0.00
05/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2503	2	3	2	0.00
05/04/2011	R211 On 05-May-11	2.09	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
05/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11			Bond Future	2.45	103.7270	103.5362	103.7270	2,532.00
05/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2444	2	2	2	0.00
05/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1470	1	1	1	0.00
05/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1956	2	2	2	0.00
05/04/2011	R213 On 05-May-11			Bond Future	8.94	83.3040	83.5101	83.3040	0.00
05/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7513	8	8	8	0.00
05/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8426	9	8	9	0.00
05/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7967	8	8	8	0.00
05/04/2011	R213 On 04-August-11			Bond Future	9.02	84.5069	84.7177	84.5069	0.00
05/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9028	9	9	9	0.00
05/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8119	8	8	8	0.00
05/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8572	9	9	9	0.00
05/04/2011	R213 On 03-November-11			Bond Future	9.10	82.1705	82.3781	82.1705	0.00
05/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3172	3	3	3	0.00
05/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2362	3	2	3	0.00
05/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2765	3	3	3	0.00
05/04/2011	R213 On 02-February-12			Bond Future	9.19	83.3663	83.5781	83.3663	0.00
05/04/2011	R213 On 02-February-12	9.00	Call	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
05/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1827	2	2	2	0.00
05/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1049	1	1	1	0.00
05/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1437	2	1	2	0.00
05/04/2011	TRT1 On 05-May-11			Index Future	340.74	340.7120	340.7350	340.7120	100.00
05/04/2011	TRT1 On 04-August-11			Index Future	345.44	345.4120	345.4360	345.4120	0.00
06/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	AL7T On 05-May-11			Index Future	374.99	373.6030	374.9920	373.6030	30.00
06/04/2011	AL7T On 04-August-11			Index Future	380.36	378.9520	380.3620	378.9520	0.00
06/04/2011	ALBI On 05-May-11			Index Future	344.79	343.7870	344.7930	343.7870	1,070.00
06/04/2011	ALBI On 04-August-11			Index Future	349.73	348.7090	349.7310	348.7090	0.00
06/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	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
06/04/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CRD1 On	05-May-11			Index Future	155.82	155.5710	155.8170	155.5710	2.00
06/04/2011	CRD1 On	04-August-11			Index Future	157.97	157.7170	157.9680	157.7170	0.00
06/04/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	GOVI On	05-May-11			GOVI	345.82	344.8750	345.8230	344.8750	205.00
06/04/2011	GOVI On	05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On	05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On	05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On	05-May-11	349.01	Put	GOVI	31870	4	3	4	0.00
06/04/2011	GOVI On	05-May-11	348.99	Put	GOVI	31670	4	3	4	0.00
06/04/2011	GOVI On	05-May-11	349.00	Put	GOVI	31770	4	3	4	0.00
06/04/2011	GOVI On	04-August-11			GOVI	350.78	349.8120	350.7750	349.8120	0.00
06/04/2011	GOVI On	04-August-11	348.00	Call	GOVI	27750	2	3	2	0.00
06/04/2011	GOVI On	04-August-11	347.99	Call	GOVI	27850	2	3	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
06/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	27650		2	3	2	0.00
06/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0		0	0	0	0.00
06/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0		0	0	0	0.00
06/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0		0	0	0	0.00
06/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
06/04/2011	IGOV On 05-May-11			Index Future	150.17		150.2090	150.1680	150.2090	63.00
06/04/2011	IGOV On 04-August-11			Index Future	152.32		152.3600	152.3180	152.3600	0.00
06/04/2011	ILBI On 05-May-11			Index Future	406.35		406.2820	406.3540	406.2820	336.00
06/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82		0.0200	0.0200	0.0200	0.00
06/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68		0.1077	0.1077	0.1077	0.00
06/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66		0.0514	0.0514	0.0514	0.00
06/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98		0.0847	0.0847	0.0847	0.00
06/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96		0.0958	0.0958	0.0958	0.00
06/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00		0.0691	0.0691	0.0691	0.00
06/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59		94.4070	94.4100	94.4070	2,001.00
06/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62		94.3790	94.3800	94.3790	3,001.00
06/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65		94.3530	94.3500	94.3530	3,890.00
06/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71		94.2710	94.2900	94.2710	2,000.00
06/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.79		94.1760	94.2100	94.1760	0.00
06/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.92		94.0480	94.0800	94.0480	14,700.00
06/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34		93.6200	93.6600	93.6200	5,591.00
06/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84		93.0960	93.1600	93.0960	1,090.00
06/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.34		92.5900	92.6600	92.5900	2,890.00
06/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.74		92.1930	92.2600	92.1930	44,710.00
06/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.09		91.8520	91.9100	91.8520	513.00
06/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.34		91.5170	91.6600	91.5170	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
06/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
06/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
06/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
06/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
06/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
06/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/04/2011	OTH1 On 05-May-11			Index Future	338.87	337.5530	338.8710	337.5530	3.00
06/04/2011	OTH1 On 04-August-11			Index Future	343.72	342.3860	343.7230	342.3860	0.00
06/04/2011	R157 On 05-May-11			Bond Future	7.74	122.8596	122.9621	122.8596	2,405.00
06/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	536	0	1	0	0.00
06/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	649	1	1	1	0.00
06/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	348	0	0	0	0.00
06/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	436	0	0	0	0.00
06/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	592	1	1	1	0.00
06/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	710	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
06/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	395	0	0	0	0.00
06/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	487	1	0	1	0.00
06/04/2011	R157 On 04-August-11			Bond Future	7.89	124.6381	124.7421	124.6381	0.00
06/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	517	0	1	0	0.00
06/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	580	1	1	1	0.00
06/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	461	0	0	0	0.00
06/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	243	0	0	0	1,320.00
06/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	647	0	1	0	440.00
06/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	968	0	1	0	0.00
06/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1850	0	2	0	0.00
06/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	651	0	1	0	1,320.00
06/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1304	0	1	0	440.00
06/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1760	0	2	0	0.00
06/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2161	2	2	2	0.00
06/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2929	0	3	0	0.00
06/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1888	2	2	2	0.00
06/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2021	2	2	2	0.00
06/04/2011	R157 On 03-November-11			Bond Future	8.05	119.6022	119.7069	119.6022	3,684.00
06/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1917	2	2	2	0.00
06/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1812	2	2	2	0.00
06/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2026	2	2	2	0.00
06/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1141	1	1	1	0.00
06/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1286	1	1	1	0.00
06/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1211	1	1	1	0.00
06/04/2011	R157 On 02-February-12			Bond Future	8.25	121.3433	121.4477	121.3433	0.00
06/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2325	2	2	2	0.00
06/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2225	2	2	2	0.00
06/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2427	2	2	2	0.00
06/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1405	1	1	1	0.00
06/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1537	2	2	2	0.00
06/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1470	2	1	2	0.00
06/04/2011	R186 On 05-May-11			Bond Future	8.74	118.3023	118.8888	118.3023	29,349.00
06/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1415	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
06/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1668	1	2	1	1.00
06/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	21	0	0	0	5,500.00
06/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1187	1	1	1	0.00
06/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1534	2	2	2	0.00
06/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7221	8	7	8	0.00
06/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1081	1	1	1	0.00
06/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1294	2	1	2	0.00
06/04/2011	R186 On 04-August-11			Bond Future	8.83	114.7170	115.3194	114.7170	0.00
06/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1002	1	1	1	0.00
06/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1119	1	1	1	0.00
06/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	896	1	1	1	0.00
06/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1245	1	1	1	600.00
06/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2409	2	2	2	200.00
06/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3556	3	4	3	0.00
06/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8210	8	8	8	0.00
06/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	623	1	1	1	600.00
06/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2455	3	2	3	200.00
06/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3600	4	4	4	0.00
06/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6879	7	7	7	0.00
06/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5760	6	6	6	0.00
06/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6120	7	6	7	0.00
06/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6493	7	6	7	0.00
06/04/2011	R186 On 03-November-11			Bond Future	8.92	116.3471	116.9556	116.3471	12,982.00
06/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4458	4	4	4	0.00
06/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4699	4	5	4	0.00
06/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4223	4	4	4	0.00
06/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3972	4	4	4	0.00
06/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3558	4	4	4	0.00
06/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3760	4	4	4	0.00
06/04/2011	R186 On 02-February-12			Bond Future	9.02	112.7559	113.3699	112.7559	2,500.00
06/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4999	5	5	5	0.00
06/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5224	5	5	5	0.00
06/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4779	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5371	6	5	6	0.00
06/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4934	5	5	5	0.00
06/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5149	5	5	5	0.00
06/04/2011	R189 On 05-May-11			Bond Future	208.80	208.7894	208.8019	208.7894	0.00
06/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1502	1	2	1	0.00
06/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1452	1	1	1	0.00
06/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1552	2	2	2	0.00
06/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11			Bond Future	232.01	231.9660	232.0053	231.9660	0.00
06/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	5	0	0	0	0.00
06/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	55	0	0	0	0.00
06/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	45	0	0	0	0.00
06/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R201 On 05-May-11			Bond Future	7.37	107.5981	107.6783	107.5981	484.00
06/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1266	1	1	1	0.00
06/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1412	1	1	1	0.00
06/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1124	1	1	1	0.00
06/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	56	0	0	0	0.00
06/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	28	0	0	0	0.00
06/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	40	0	0	0	0.00
06/04/2011	R201 On 04-August-11			Bond Future	7.50	104.7486	104.8264	104.7486	0.00
06/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	491	0	0	0	0.00
06/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	438	0	0	0	0.00
06/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	549	1	1	1	0.00
06/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1159	1	1	1	0.00
06/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1350	1	1	1	0.00
06/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1251	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
06/04/2011	R201 On 03-November-11			Bond Future	7.66	106.2354	106.3160	106.2354	0.00
06/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1684	2	2	2	0.00
06/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1595	2	2	2	0.00
06/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1775	2	2	2	0.00
06/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	687	1	1	1	0.00
06/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	782	1	1	1	0.00
06/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	733	1	1	1	0.00
06/04/2011	R201 On 02-February-12			Bond Future	7.83	103.3729	103.4524	103.3729	0.00
06/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1934	2	2	2	0.00
06/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1852	2	2	2	0.00
06/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2018	2	2	2	0.00
06/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	824	1	1	1	0.00
06/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	911	1	1	1	0.00
06/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	867	1	1	1	0.00
06/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	168.4631	168.4338	10,539.00
06/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41804	42	42	42	0.00
06/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42832	43	43	43	0.00
06/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40765	41	41	41	0.00
06/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R203 On 05-May-11			Bond Future	8.29	100.8009	101.0676	100.8009	517.00
06/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	562	0	1	0	0.00
06/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	457	0	0	0	0.00
06/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	682	1	1	1	0.00
06/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	609	1	1	1	0.00
06/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	871	1	1	1	0.00
06/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	732	1	1	1	0.00
06/04/2011	R203 On 04-August-11			Bond Future	8.42	102.2639	102.5299	102.2639	0.00
06/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	644	1	1	1	0.00
06/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	718	1	1	1	0.00
06/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	576	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
06/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2779	3	3	3	0.00
06/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2442	3	2	3	0.00
06/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2607	3	3	3	0.00
06/04/2011	R203 On 03-November-11			Bond Future	8.56	99.5553	99.8244	99.5553	1,416.00
06/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1816	2	2	2	0.00
06/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1930	2	2	2	0.00
06/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1705	2	2	2	0.00
06/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2178	2	2	2	0.00
06/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1952	2	2	2	0.00
06/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2063	2	2	2	0.00
06/04/2011	R203 On 02-February-12			Bond Future	8.71	101.0044	101.2796	101.0044	0.00
06/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2528	2	3	2	0.00
06/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2645	3	3	3	0.00
06/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2413	2	2	2	0.00
06/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2443	3	2	3	0.00
06/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2245	2	2	2	0.00
06/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2343	2	2	2	0.00
06/04/2011	R204 On 05-May-11			Bond Future	8.42	100.4688	100.7413	100.4688	100.00
06/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	994	1	1	1	0.00
06/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1163	1	1	1	0.00
06/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	839	1	1	1	0.00
06/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	670	1	1	1	0.00
06/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	451	1	0	1	0.00
06/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	553	1	1	1	0.00
06/04/2011	R204 On 04-August-11			Bond Future	8.54	97.8947	98.1638	97.8947	0.00
06/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	582	1	1	1	0.00
06/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	518	0	1	0	0.00
06/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	651	1	1	1	0.00
06/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3291	3	3	3	0.00
06/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3706	4	4	4	0.00
06/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3496	4	3	4	0.00
06/04/2011	R204 On 03-November-11			Bond Future	8.67	99.2855	99.5613	99.2855	1,876.00
06/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2521	2	3	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
06/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2384	2	2	2	0.00
06/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2662	3	3	3	0.00
06/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1979	2	2	2	0.00
06/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2210	2	2	2	0.00
06/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2092	2	2	2	0.00
06/04/2011	R204 On 02-February-12			Bond Future	8.80	96.6968	96.9782	96.6968	0.00
06/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3409	3	3	3	0.00
06/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3270	3	3	3	0.00
06/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3551	3	4	3	0.00
06/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2320	2	2	2	0.00
06/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2527	3	3	3	0.00
06/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2421	3	2	3	0.00
06/04/2011	R206 On 05-May-11			Bond Future	7.07	103.3750	103.3968	103.3750	0.00
06/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1049	1	1	1	0.00
06/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	938	1	1	1	0.00
06/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1163	1	1	1	0.00
06/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	13	0	0	0	0.00
06/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	27	0	0	0	0.00
06/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	19	0	0	0	0.00
06/04/2011	R206 On 04-August-11			Bond Future	7.22	101.1071	101.1291	101.1071	0.00
06/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	347	0	0	0	0.00
06/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	392	0	0	0	0.00
06/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	307	0	0	0	0.00
06/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	910	1	1	1	0.00
06/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	774	1	1	1	0.00
06/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	839	1	1	1	0.00
06/04/2011	R206 On 03-November-11			Bond Future	7.39	102.5426	102.5645	102.5426	0.00
06/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1195	1	1	1	0.00
06/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1261	1	1	1	0.00
06/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1130	1	1	1	0.00
06/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	518	1	1	1	0.00
06/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	452	0	0	0	0.00
06/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	484	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
06/04/2011	R206 On 02-February-12			Bond Future	7.60	100.2715	100.2945	100.2715	0.00
06/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1323	1	1	1	0.00
06/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1381	1	1	1	0.00
06/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1266	1	1	1	0.00
06/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	644	1	1	1	0.00
06/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	584	1	1	1	0.00
06/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	613	1	1	1	0.00
06/04/2011	R207 On 05-May-11			Bond Future	8.49	94.3964	94.7932	94.3964	1,020.00
06/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	827	1	1	1	0.00
06/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	984	1	1	1	0.00
06/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	686	1	1	1	0.00
06/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	900	1	1	1	0.00
06/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	622	1	1	1	0.00
06/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	752	1	1	1	0.00
06/04/2011	R207 On 04-August-11			Bond Future	8.60	92.1222	92.5248	92.1222	0.00
06/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	934	1	1	1	0.00
06/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	843	1	1	1	0.00
06/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1032	1	1	1	0.00
06/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2734	3	3	3	0.00
06/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3121	3	3	3	0.00
06/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2923	3	3	3	0.00
06/04/2011	R207 On 03-November-11			Bond Future	8.71	93.4282	93.8362	93.4282	600.00
06/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2557	2	3	2	0.00
06/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2416	2	2	2	0.00
06/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2702	2	3	2	0.00
06/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2223	2	2	2	0.00
06/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2482	3	2	3	0.00
06/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2350	3	2	3	0.00
06/04/2011	R207 On 02-February-12			Bond Future	8.83	91.1512	91.5688	91.1512	0.00
06/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3526	3	4	3	0.00
06/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3371	3	3	3	0.00
06/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3677	3	4	3	0.00
06/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2520	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
06/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2738	3	3	3	0.00
06/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2630	3	3	3	0.00
06/04/2011	R208 On 05-May-11			Bond Future	8.52	88.5254	89.0349	88.5254	190.00
06/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	771	1	1	1	0.00
06/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	634	0	1	0	0.00
06/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	925	1	1	1	0.00
06/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	761	1	1	1	0.00
06/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1080	1	1	1	0.00
06/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	911	1	1	1	0.00
06/04/2011	R208 On 04-August-11			Bond Future	8.62	89.8100	90.3254	89.8100	120.00
06/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	940	1	1	1	0.00
06/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1040	1	1	1	0.00
06/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	847	1	1	1	0.00
06/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3409	4	3	4	0.00
06/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2988	3	3	3	0.00
06/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3194	4	3	4	0.00
06/04/2011	R208 On 03-November-11			Bond Future	8.73	87.6877	88.2082	87.6877	5,604.00
06/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2631	2	3	2	0.00
06/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2784	3	3	3	0.00
06/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2481	2	2	2	0.00
06/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2638	3	3	3	0.00
06/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2362	3	2	3	0.00
06/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2498	3	2	3	0.00
06/04/2011	R208 On 02-February-12			Bond Future	8.83	88.9623	89.4928	88.9623	0.00
06/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3744	3	4	3	0.00
06/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3903	4	4	4	0.00
06/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3587	3	4	3	0.00
06/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2933	3	3	3	0.00
06/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2690	3	3	3	0.00
06/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2810	3	3	3	0.00
06/04/2011	R209 On 05-May-11			Bond Future	8.81	74.5943	75.0122	74.5943	21,100.00
06/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	289	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
06/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	374	0	0	0	0.00
06/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	219	0	0	0	0.00
06/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3161	4	3	4	0.00
06/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2481	3	2	3	0.00
06/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2812	3	3	3	0.00
06/04/2011	R209 On 04-August-11			Bond Future	8.88	75.6772	76.0973	75.6772	0.00
06/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1282	1	1	1	0.00
06/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1415	1	1	1	0.00
06/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1157	1	1	1	0.00
06/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8880	9	9	9	0.00
06/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	266	0	0	0	0.00
06/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4653	5	5	5	0.00
06/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4077	4	4	4	0.00
06/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4359	5	4	5	0.00
06/04/2011	R209 On 03-November-11			Bond Future	8.95	73.6061	74.0359	73.6061	1,033.00
06/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2742	3	3	3	0.00
06/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2577	2	3	2	0.00
06/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2916	3	3	3	0.00
06/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4103	4	4	4	0.00
06/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4562	5	5	5	0.00
06/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4327	5	4	5	0.00
06/04/2011	R209 On 02-February-12			Bond Future	9.03	74.6754	75.1069	74.6754	0.00
06/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4275	4	4	4	0.00
06/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4087	4	4	4	0.00
06/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4466	4	4	4	0.00
06/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4276	4	4	4	0.00
06/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4661	5	5	5	0.00
06/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4466	5	4	5	0.00
06/04/2011	R210 On 05-May-11			Bond Future	125.39	125.3671	125.3893	125.3671	278.00
06/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	561	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
06/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	661	1	1	1	0.00
06/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	611	1	1	1	0.00
06/04/2011	R211 On 05-May-11			Bond Future	1.63	105.3871	105.4039	105.3871	539.00
06/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2791	3	3	3	0.00
06/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2520	3	3	3	0.00
06/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3062	3	3	3	0.00
06/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11			Bond Future	2.45	103.5362	103.5553	103.5362	2,532.00
06/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2425	2	2	2	0.00
06/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1451	1	1	1	0.00
06/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1936	2	2	2	0.00
06/04/2011	R213 On 05-May-11			Bond Future	8.87	83.5101	84.0130	83.5101	0.00
06/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7010	8	7	8	0.00
06/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7923	8	8	8	0.00
06/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7465	8	7	8	0.00
06/04/2011	R213 On 04-August-11			Bond Future	8.95	84.7177	85.2286	84.7177	0.00
06/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8517	9	9	9	0.00
06/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7608	8	8	8	0.00
06/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8061	9	8	9	0.00
06/04/2011	R213 On 03-November-11			Bond Future	9.03	82.3781	82.8967	82.3781	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
06/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2654	3	3	3	0.00
06/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1843	2	2	2	0.00
06/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2247	3	2	3	0.00
06/04/2011	R213 On 02-February-12			Bond Future	9.12	83.5781	84.1037	83.5781	0.00
06/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1302	2	1	2	0.00
06/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	523	1	1	1	0.00
06/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	911	1	1	1	0.00
06/04/2011	TRT1 On 05-May-11			Index Future	341.69	340.7350	341.6900	340.7350	100.00
06/04/2011	TRT1 On 04-August-11			Index Future	346.41	345.4360	346.4060	345.4360	0.00
07/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0904 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
07/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	AL7T On 05-May-11			Index Future	375.43	374.9920	375.4280	374.9920	30.00
07/04/2011	AL7T On 04-August-11			Index Future	380.81	380.3620	380.8060	380.3620	0.00
07/04/2011	ALBI On 05-May-11			Index Future	345.12	344.7930	345.1220	344.7930	1,070.00
07/04/2011	ALBI On 04-August-11			Index Future	350.07	349.7310	350.0660	349.7310	0.00
07/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	CRD1 On 05-May-11			Index Future	155.92	155.8170	155.9180	155.8170	2.00
07/04/2011	CRD1 On 04-August-11			Index Future	158.07	157.9680	158.0700	157.9680	0.00
07/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	GOVI On 05-May-11			GOVI	346.16	345.8230	346.1550	345.8230	205.00
07/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	28350	3	3	3	0.00
07/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	28550	3	3	3	0.00
07/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	28450	3	3	3	0.00
07/04/2011	GOVI On 04-August-11			GOVI	351.11	350.7750	351.1130	350.7750	0.00
07/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	31130	3	3	3	0.00
07/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	31030	3	3	3	0.00
07/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	31230	3	3	3	0.00
07/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
07/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2011	IGOV On 05-May-11			Index Future	150.22	150.1680	150.2160	150.1680	63.00
07/04/2011	IGOV On 04-August-11			Index Future	152.37	152.3180	152.3670	152.3180	0.00
07/04/2011	ILBI On 05-May-11			Index Future	406.59	406.3540	406.5850	406.3540	336.00
07/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4100	94.4070	94.4100	2,001.00
07/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.65	94.3800	94.3520	94.3800	3,001.00
07/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	3,890.00
07/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2900	94.2910	94.2900	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.80	94.2100	94.2010	94.2100	0.00
07/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.0800	94.1070	94.0800	14,700.00
07/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.37	93.6600	93.6310	93.6600	5,591.00
07/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1600	93.1650	93.1600	1,090.00
07/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.34	92.6600	92.6590	92.6600	2,890.00
07/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.76	92.2600	92.2360	92.2600	44,710.00
07/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.9100	91.8740	91.9100	513.00
07/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.32	91.6600	91.6800	91.6600	0.00
07/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
07/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
07/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/04/2011	OTH1 On 05-May-11			Index Future	339.18	338.8710	339.1840	338.8710	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	OTH1 On 04-August-11			Index Future	344.04	343.7230	344.0420	343.7230	0.00
07/04/2011	R157 On 05-May-11			Bond Future	7.74	122.9621	122.9662	122.9621	2,405.00
07/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	529	1	1	1	0.00
07/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	643	1	1	1	0.00
07/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	429	0	0	0	0.00
07/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	341	0	0	0	0.00
07/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	699	1	1	1	0.00
07/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	581	1	1	1	0.00
07/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	385	0	0	0	0.00
07/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	476	0	0	0	0.00
07/04/2011	R157 On 04-August-11			Bond Future	7.89	124.7421	124.7459	124.7421	0.00
07/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	514	1	1	1	0.00
07/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	577	1	1	1	0.00
07/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	458	0	0	0	0.00
07/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	240	0	0	0	1,320.00
07/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1848	2	2	2	0.00
07/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	644	1	1	1	440.00
07/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	965	1	1	1	0.00
07/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1297	1	1	1	440.00
07/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	645	1	1	1	1,320.00
07/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1753	2	2	2	0.00
07/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2154	2	2	2	0.00
07/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2922	3	3	3	0.00
07/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1881	2	2	2	0.00
07/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2014	2	2	2	0.00
07/04/2011	R157 On 03-November-11			Bond Future	8.05	119.7069	119.7105	119.7069	3,732.00
07/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1916	2	2	2	0.00
07/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2024	2	2	2	0.00
07/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1810	2	2	2	0.00
07/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1280	1	1	1	0.00
07/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1136	1	1	1	0.00
07/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1207	1	1	1	0.00
07/04/2011	R157 On 02-February-12			Bond Future	8.24	121.4477	121.4545	121.4477	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
07/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2326	2	2	2	0.00
07/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2428	2	2	2	0.00
07/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2226	2	2	2	0.00
07/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1531	2	2	2	0.00
07/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1400	1	1	1	0.00
07/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1464	1	1	1	0.00
07/04/2011	R186 On 05-May-11			Bond Future	8.73	118.8888	118.9916	118.8888	29,349.00
07/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1446	1	1	1	0.00
07/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1704	2	2	2	1.00
07/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1212	1	1	1	0.00
07/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	20	0	0	0	5,500.00
07/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1456	2	1	2	0.00
07/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7118	7	7	7	0.00
07/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1015	1	1	1	0.00
07/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1222	1	1	1	0.00
07/04/2011	R186 On 04-August-11			Bond Future	8.82	115.3194	115.4202	115.3194	0.00
07/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1017	1	1	1	0.00
07/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1135	1	1	1	0.00
07/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	909	1	1	1	0.00
07/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1264	1	1	1	600.00
07/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8289	8	8	8	0.00
07/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2443	2	2	2	200.00
07/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3601	4	4	4	0.00
07/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2399	2	2	2	200.00
07/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	602	1	1	1	600.00
07/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3533	4	4	4	0.00
07/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6791	7	7	7	0.00
07/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5678	6	6	6	0.00
07/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6036	6	6	6	0.00
07/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6407	6	6	6	0.00
07/04/2011	R186 On 03-November-11			Bond Future	8.91	116.9556	117.0634	116.9556	12,982.00
07/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4507	4	5	4	0.00
07/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4271	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
07/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4750	5	5	5	0.00
07/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3501	4	4	4	0.00
07/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3912	4	4	4	0.00
07/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3702	4	4	4	0.00
07/04/2011	R186 On 02-February-12			Bond Future	9.01	113.3699	113.4757	113.3699	2,500.00
07/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5045	5	5	5	0.00
07/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4824	5	5	5	0.00
07/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5272	5	5	5	0.00
07/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4876	5	5	5	0.00
07/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5311	5	5	5	0.00
07/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5089	5	5	5	0.00
07/04/2011	R189 On 05-May-11			Bond Future	208.73	208.8019	208.7281	208.8019	0.00
07/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1428	2	1	2	0.00
07/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1478	2	1	2	0.00
07/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1378	1	1	1	0.00
07/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R197 On 05-May-11			Bond Future	232.02	232.0053	232.0187	232.0053	0.00
07/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	19	0	0	0	0.00
07/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	69	0	0	0	0.00
07/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	31	0	0	0	0.00
07/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R201 On 05-May-11			Bond Future	7.35	107.6783	107.7296	107.6783	484.00
07/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1310	1	1	1	0.00
07/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1166	1	1	1	0.00
07/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1458	1	1	1	0.00
07/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	22	0	0	0	0.00
07/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	47	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
07/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	32	0	0	0	0.00
07/04/2011	R201 On 04-August-11			Bond Future	7.49	104.8264	104.8803	104.8264	0.00
07/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	508	0	1	0	0.00
07/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	567	1	1	1	0.00
07/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	453	0	0	0	0.00
07/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1311	1	1	1	0.00
07/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1123	1	1	1	0.00
07/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1215	1	1	1	0.00
07/04/2011	R201 On 03-November-11			Bond Future	7.64	106.3160	106.3688	106.3160	45.00
07/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1715	2	2	2	0.00
07/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1807	2	2	2	0.00
07/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1625	2	2	2	0.00
07/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	759	1	1	1	0.00
07/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	666	1	1	1	0.00
07/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	711	1	1	1	0.00
07/04/2011	R201 On 02-February-12			Bond Future	7.81	103.4524	103.5088	103.4524	0.00
07/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1968	2	2	2	0.00
07/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2053	2	2	2	0.00
07/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1885	2	2	2	0.00
07/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	888	1	1	1	0.00
07/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	803	1	1	1	0.00
07/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	844	1	1	1	0.00
07/04/2011	R202 On 05-May-11			Bond Future	0.35	168.4631	168.7563	168.4631	10,539.00
07/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42097	42	42	42	0.00
07/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43125	43	43	43	0.00
07/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41058	41	41	41	0.00
07/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R203 On 05-May-11			Bond Future	8.25	101.0676	101.2476	101.0676	517.00
07/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	638	1	1	1	0.00
07/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	769	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
07/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	522	0	1	0	0.00
07/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	756	1	1	1	0.00
07/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	516	1	1	1	0.00
07/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	628	1	1	1	0.00
07/04/2011	R203 On 04-August-11			Bond Future	8.38	102.5299	102.7124	102.5299	0.00
07/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	695	1	1	1	0.00
07/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	623	1	1	1	0.00
07/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	772	1	1	1	0.00
07/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2314	2	2	2	0.00
07/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2644	3	3	3	0.00
07/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2476	3	2	3	0.00
07/04/2011	R203 On 03-November-11			Bond Future	8.51	99.8244	100.0089	99.8244	1,416.00
07/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1903	2	2	2	0.00
07/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1789	2	2	2	0.00
07/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2021	2	2	2	0.00
07/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1859	2	2	2	0.00
07/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2078	2	2	2	0.00
07/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1966	2	2	2	0.00
07/04/2011	R203 On 02-February-12			Bond Future	8.66	101.2796	101.4651	101.2796	0.00
07/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2622	3	3	3	0.00
07/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2505	2	3	2	0.00
07/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2742	3	3	3	0.00
07/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2157	2	2	2	0.00
07/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2350	2	2	2	0.00
07/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2252	2	2	2	0.00
07/04/2011	R204 On 05-May-11			Bond Future	8.39	100.7413	100.8834	100.7413	100.00
07/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1068	1	1	1	0.00
07/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	905	1	1	1	0.00
07/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1245	1	1	1	0.00
07/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	391	0	0	0	0.00
07/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	594	1	1	1	0.00
07/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	485	1	0	1	0.00
07/04/2011	R204 On 04-August-11			Bond Future	8.51	98.1638	98.3119	98.1638	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
07/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	614	1	1	1	0.00
07/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	686	1	1	1	0.00
07/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	547	1	1	1	0.00
07/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3587	4	4	4	0.00
07/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3178	3	3	3	0.00
07/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3379	3	3	3	0.00
07/04/2011	R204 On 03-November-11			Bond Future	8.64	99.5613	99.7098	99.5613	1,876.00
07/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2597	3	3	3	0.00
07/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2740	3	3	3	0.00
07/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2457	2	2	2	0.00
07/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2135	2	2	2	0.00
07/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1909	2	2	2	0.00
07/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2020	2	2	2	0.00
07/04/2011	R204 On 02-February-12			Bond Future	8.77	96.9782	97.1317	96.9782	0.00
07/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3492	3	3	3	0.00
07/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3636	4	4	4	0.00
07/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3351	3	3	3	0.00
07/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2454	3	2	3	0.00
07/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2251	2	2	2	0.00
07/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2351	2	2	2	0.00
07/04/2011	R206 On 05-May-11			Bond Future	7.02	103.3968	103.5131	103.3968	0.00
07/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1158	1	1	1	0.00
07/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1274	1	1	1	0.00
07/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1044	1	1	1	0.00
07/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	17	0	0	0	0.00
07/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	8	0	0	0	0.00
07/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	11	0	0	0	0.00
07/04/2011	R206 On 04-August-11			Bond Future	7.17	101.1291	101.2481	101.1291	0.00
07/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	390	0	0	0	0.00
07/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	347	0	0	0	0.00
07/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	439	0	0	0	0.00
07/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	702	1	1	1	0.00
07/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	831	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
07/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	764	1	1	1	0.00
07/04/2011	R206 On 03-November-11			Bond Future	7.33	102.5645	102.6839	102.5645	0.00
07/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1271	1	1	1	0.00
07/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1205	1	1	1	0.00
07/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1340	1	1	1	0.00
07/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	411	0	0	0	0.00
07/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	473	1	0	1	0.00
07/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	441	0	0	0	0.00
07/04/2011	R206 On 02-February-12			Bond Future	7.53	100.2945	100.4149	100.2945	0.00
07/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1398	1	1	1	0.00
07/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1339	1	1	1	0.00
07/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1457	1	1	1	0.00
07/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	539	1	1	1	0.00
07/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	597	1	1	1	0.00
07/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	568	1	1	1	0.00
07/04/2011	R207 On 05-May-11			Bond Future	8.48	94.7932	94.8567	94.7932	1,020.00
07/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	847	1	1	1	0.00
07/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	702	1	1	1	0.00
07/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	1008	1	1	1	0.00
07/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	582	1	1	1	0.00
07/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	852	1	1	1	0.00
07/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	709	1	1	1	0.00
07/04/2011	R207 On 04-August-11			Bond Future	8.59	92.5248	92.5921	92.5248	0.00
07/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	950	1	1	1	0.00
07/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1049	1	1	1	0.00
07/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	857	1	1	1	0.00
07/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3068	3	3	3	0.00
07/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2683	3	3	3	0.00
07/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2872	3	3	3	0.00
07/04/2011	R207 On 03-November-11			Bond Future	8.70	93.8362	93.9072	93.8362	600.00
07/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2588	3	3	3	0.00
07/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2735	3	3	3	0.00
07/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2446	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
07/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2441	2	2	2	0.00
07/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2186	2	2	2	0.00
07/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2310	2	2	2	0.00
07/04/2011	R207 On 02-February-12			Bond Future	8.82	91.5688	91.6324	91.5688	0.00
07/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3557	4	4	4	0.00
07/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3708	4	4	4	0.00
07/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3401	3	3	3	0.00
07/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2704	3	3	3	0.00
07/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2487	3	2	3	0.00
07/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2598	3	3	3	0.00
07/04/2011	R208 On 05-May-11			Bond Future	8.50	89.0349	89.1628	89.0349	190.00
07/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	819	1	1	1	0.00
07/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	980	1	1	1	0.00
07/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	675	1	1	1	0.00
07/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	993	1	1	1	0.00
07/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	688	1	1	1	0.00
07/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	831	1	1	1	0.00
07/04/2011	R208 On 04-August-11			Bond Future	8.60	90.3254	90.4563	90.3254	120.00
07/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	976	1	1	1	0.00
07/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1079	1	1	1	0.00
07/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	880	1	1	1	0.00
07/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3311	3	3	3	0.00
07/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2896	3	3	3	0.00
07/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3099	3	3	3	0.00
07/04/2011	R208 On 03-November-11			Bond Future	8.70	88.2082	88.3418	88.2082	5,604.00
07/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2695	3	3	3	0.00
07/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2543	2	3	2	0.00
07/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2851	3	3	3	0.00
07/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2295	2	2	2	0.00
07/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2566	3	3	3	0.00
07/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2428	2	2	2	0.00
07/04/2011	R208 On 02-February-12			Bond Future	8.81	89.4928	89.6289	89.4928	0.00
07/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3815	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
07/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3657	4	4	4	0.00
07/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3977	4	4	4	0.00
07/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2628	3	3	3	0.00
07/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2867	3	3	3	0.00
07/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2745	3	3	3	0.00
07/04/2011	R209 On 05-May-11			Bond Future	8.80	75.0122	75.0995	75.0122	21,100.00
07/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	293	0	0	0	0.00
07/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	221	0	0	0	0.00
07/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	380	0	0	0	0.00
07/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2399	2	2	2	0.00
07/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3076	3	3	3	0.00
07/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2729	3	3	3	0.00
07/04/2011	R209 On 04-August-11			Bond Future	8.87	76.0973	76.1834	76.0973	0.00
07/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1301	1	1	1	0.00
07/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1435	1	1	1	0.00
07/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8955	9	9	9	0.00
07/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1174	1	1	1	0.00
07/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4584	5	5	5	0.00
07/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	255	0	0	0	0.00
07/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4011	4	4	4	0.00
07/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4292	4	4	4	0.00
07/04/2011	R209 On 03-November-11			Bond Future	8.94	74.0359	74.1208	74.0359	1,033.00
07/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2773	3	3	3	0.00
07/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2948	3	3	3	0.00
07/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2606	3	3	3	0.00
07/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4507	5	5	5	0.00
07/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4050	4	4	4	0.00
07/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4273	4	4	4	0.00
07/04/2011	R209 On 02-February-12			Bond Future	9.01	75.1069	75.1983	75.1069	0.00
07/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4315	4	4	4	0.00
07/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4508	4	5	4	0.00
07/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4126	4	4	4	0.00
07/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4609	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4227	4	4	4	0.00
07/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4414	4	4	4	0.00
07/04/2011	R210 On 05-May-11			Bond Future	125.57	125.3893	125.5675	125.3893	278.00
07/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	383	1	0	1	0.00
07/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	483	1	0	1	0.00
07/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	433	1	0	1	0.00
07/04/2011	R211 On 05-May-11			Bond Future	1.63	105.4039	105.4095	105.4039	539.00
07/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2797	3	3	3	0.00
07/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3068	3	3	3	0.00
07/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2525	3	3	3	0.00
07/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R212 On 05-May-11			Bond Future	2.46	103.5553	103.4695	103.5553	2,532.00
07/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2510	2	3	2	0.00
07/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1537	1	2	1	0.00
07/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	2022	2	2	2	0.00
07/04/2011	R213 On 05-May-11			Bond Future	8.86	84.0130	84.0932	84.0130	0.00
07/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7843	8	8	8	0.00
07/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6930	7	7	7	0.00
07/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7384	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
07/04/2011	R213 On 04-August-11			Bond Future	8.94	85.2286	85.3156	85.2286	0.00
07/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7521	8	8	8	0.00
07/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8430	9	8	9	0.00
07/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7974	8	8	8	0.00
07/04/2011	R213 On 03-November-11			Bond Future	9.02	82.8967	82.9901	82.8967	0.00
07/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2560	3	3	3	0.00
07/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1750	2	2	2	0.00
07/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2153	2	2	2	0.00
07/04/2011	R213 On 02-February-12			Bond Future	9.11	84.1037	84.1957	84.1037	0.00
07/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1210	1	1	1	0.00
07/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	431	1	0	1	0.00
07/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	819	1	1	1	0.00
07/04/2011	TRT1 On 05-May-11			Index Future	342.06	341.6900	342.0570	341.6900	100.00
07/04/2011	TRT1 On 04-August-11			Index Future	346.78	346.4060	346.7790	346.4060	0.00