



Derivatives Weekly Statistics Report

From: 03/10/2011 To: 06/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	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
03/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	AL7T On 03-November-11			Index Future	396.26	396.2150	396.2630	396.2150	16.00
03/10/2011	AL7T On 02-February-12			Index Future	401.95	401.9050	401.9510	401.9050	0.00
03/10/2011	ALBI On 03-November-11			Index Future	363.19	363.3260	363.1940	363.3260	1,653.00
03/10/2011	ALBI On 02-February-12			Index Future	368.41	368.5430	368.4070	368.5430	0.00
03/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	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
03/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CAAG On 24-October-11			Can-Do Future	8.25	8.0688	8.2468	8.0688	0.00
03/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1547	1	2	1	0.00
03/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1497	1	1	1	0.00
03/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1597	1	2	1	0.00
03/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1248	1	1	1	14,286.00
03/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	852	1	1	1	6,757.00
03/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	92	0	0	0	11,429.00
03/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	144	0	0	0	11,765.00
03/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	60	0	0	0	11,111.00
03/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	813	1	1	1	0.00
03/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	397	1	0	1	0.00
03/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	595	1	1	1	0.00
03/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	5	0	0	0	0.00
03/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	0	0	0.00
03/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
03/10/2011	CAAJ On 20-October-11			Any day expiry	8.24	8.0640	8.2418	8.0640	0.00
03/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	521	0	1	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
03/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	480	0	0	0	0.00
03/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	564	0	1	0	0.00
03/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	22	0	0	0	0.00
03/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	38	0	0	0	0.00
03/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	29	0	0	0	0.00
03/10/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0692	0.0838	0.0692	12,659.00
03/10/2011	CAAL On 19-December-11			Can-Do Future	0.12	0.0953	0.1189	0.0953	18,519.00
03/10/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1343	0.1136	0.1343	12,423.00
03/10/2011	CAAN On 30-March-12			Can-Do Future	0.55	0.4830	0.5461	0.4830	100,000.00
03/10/2011	CAAO On 30-March-12			Can-Do Future	0.09	0.1348	0.0902	0.1348	100,000.00
03/10/2011	CAAP On 19-December-11			Can-Do Future	0.13	0.1521	0.1315	0.1521	12,346.00
03/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
03/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
03/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2011	GOVI On 03-November-11			GOVI	364.44	364.5200	364.4360	364.5200	163.00
03/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	74360	8	7	8	0.00
03/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	74260	8	7	8	0.00
03/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	74460	8	7	8	0.00
03/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	GOVI On 02-February-12			GOVI	369.67	369.7550	369.6670	369.7550	0.00
03/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	6670	1	1	1	0.00
03/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	6570	1	1	1	0.00
03/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	6770	1	1	1	0.00
03/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
03/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
03/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2011	IGOV On 03-November-11			Index Future	160.40	160.4670	160.3980	160.4670	85.00
03/10/2011	IGOV On 02-February-12			Index Future	162.70	162.7710	162.7000	162.7710	0.00
03/10/2011	ILBI On 02-February-12			Index Future	441.60	438.8170	441.5960	438.8170	88.00
03/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	1,000.00
03/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.46	94.5600	94.5400	94.5600	1,700.00
03/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.36	94.6400	94.6400	94.6400	5,541.00
03/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.6500	94.6600	94.6500	0.00
03/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.32	94.6600	94.6800	94.6600	0.00
03/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.33	94.6600	94.6700	94.6600	1,340.00
03/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.39	94.6000	94.6100	94.6000	2,890.00
03/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.57	94.4400	94.4300	94.4400	44,760.00
03/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.79	94.2100	94.2100	94.2100	990.00

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03/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.9100	93.9300	93.9100	790.00
03/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.37	93.6100	93.6300	93.6100	1,250.00
03/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.67	93.3200	93.3300	93.3200	0.00
03/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
03/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/10/2011	OTH1 On 03-November-11			Index Future	356.21	356.5880	356.2100	356.5880	0.00
03/10/2011	OTH1 On 02-February-12			Index Future	361.32	361.7090	361.3230	361.7090	0.00
03/10/2011	R157 On 03-November-11			Bond Future	7.01	123.5202	123.5428	123.5202	13,649.00
03/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	4542	5	5	5	0.00
03/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	4721	5	5	5	0.00
03/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	4363	4	4	4	0.00

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03/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	79	0	0	0	1,200.00
03/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2060	2	2	2	0.00
03/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	562	1	1	1	400.00
03/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	765	1	1	1	0.00
03/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	442	0	0	0	400.00
03/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	64	0	0	0	1,200.00
03/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	615	1	1	1	0.00
03/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
03/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1842	2	2	2	0.00
03/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	0	0	0.00
03/10/2011	R157 On 02-February-12			Bond Future	7.12	125.2928	125.3174	125.2928	0.00
03/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	4839	5	5	5	0.00
03/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	4993	5	5	5	0.00
03/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	4685	5	5	5	0.00
03/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	138	0	0	0	130.00
03/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1139	1	1	1	0.00
03/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	483	0	0	0	0.00
03/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	2506	3	3	3	130.00
03/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	4155	4	4	4	0.00
03/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1385	1	1	1	130.00
03/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	127	0	0	0	0.00
03/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	102	0	0	0	0.00
03/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	114	0	0	0	0.00
03/10/2011	R157 On 03-May-12			Bond Future	7.21	120.3674	120.3935	120.3674	0.00
03/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	3772	4	4	4	0.00
03/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	3645	4	4	4	0.00
03/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	3901	4	4	4	0.00
03/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	414	0	0	0	0.00
03/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	473	0	0	0	0.00
03/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	442	0	0	0	0.00
03/10/2011	R157 On 02-August-12			Bond Future	7.29	122.2580	122.2761	122.2580	0.00
03/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3147	3	3	3	0.00

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03/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3045	3	3	3	0.00
03/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3250	3	3	3	0.00
03/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	989	1	1	1	0.00
03/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	1080	1	1	1	0.00
03/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	1034	1	1	1	0.00
03/10/2011	R186 On 03-November-11			Bond Future	8.66	119.6053	119.3826	119.6053	26,046.00
03/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	3703	4	4	4	0.00
03/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4051	4	4	4	0.00
03/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	3367	4	3	4	0.00
03/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2172	2	2	2	0.00
03/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	220	0	0	0	1,275.00
03/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	637	1	1	1	425.00
03/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1255	1	1	1	0.00
03/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	4409	5	4	5	0.00
03/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	43	0	0	0	250.00
03/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	133	0	0	0	0.00
03/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	347	0	0	0	0.00
03/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	4687	5	5	5	250.00
03/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	6452	6	6	6	250.00
03/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	399	0	0	0	1,275.00
03/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	8387	8	8	8	0.00
03/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	2243	2	2	2	425.00
03/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	3524	3	4	3	0.00
03/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	5544	5	6	5	0.00
03/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	689	1	1	1	0.00
03/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	1306	1	1	1	0.00
03/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	483	0	0	0	0.00
03/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	578	1	1	1	0.00
03/10/2011	R186 On 02-February-12			Bond Future	8.75	116.0305	115.8030	116.0305	2,501.00
03/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	4829	5	5	5	0.00
03/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5099	5	5	5	0.00
03/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	4567	5	5	5	0.00
03/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	661	1	1	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	44	0	0	0	6,000.00
03/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1099	1	1	1	100.00
03/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	32132	32	32	32	0.00
03/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	103907	104	104	104	0.00
03/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	8169	8	8	8	0.00
03/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	20453	20	20	20	0.00
03/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2726	3	3	3	0.00
03/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	10244	10	10	10	0.00
03/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	2376	2	2	2	0.00
03/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2546	3	3	3	100.00
03/10/2011	R186 On 03-May-12			Bond Future	8.83	117.7825	117.5504	117.7825	0.00
03/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	5646	6	6	6	0.00
03/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	5890	6	6	6	0.00
03/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	5407	6	5	6	0.00
03/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	4327	4	4	4	0.00
03/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3936	4	4	4	0.00
03/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	4127	4	4	4	0.00
03/10/2011	R186 On 02-August-12			Bond Future	8.91	114.3362	114.0908	114.3362	0.00
03/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	4972	5	5	5	0.00
03/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5181	5	5	5	0.00
03/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	4770	5	5	5	0.00
03/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	6611	7	7	7	0.00
03/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	6132	6	6	6	0.00
03/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	6367	6	6	6	0.00
03/10/2011	R189 On 03-November-11			Bond Future	214.32	214.3184	214.3166	214.3184	0.00
03/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2317	2	2	2	0.00
03/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2367	2	2	2	0.00
03/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2267	2	2	2	0.00
03/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R197 On 03-November-11			Bond Future	242.17	242.1604	242.1720	242.1604	183.00
03/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3672	4	4	4	0.00
03/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3622	4	4	4	0.00
03/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3722	4	4	4	0.00
03/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11			Bond Future	6.64	109.1831	109.2003	109.1831	3,084.00
03/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	3835	4	4	4	0.00
03/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	3698	4	4	4	0.00
03/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	3972	4	4	4	0.00
03/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R201 On 02-February-12			Bond Future	6.72	106.3434	106.3593	106.3434	0.00
03/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	3984	4	4	4	0.00
03/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	3860	4	4	4	0.00
03/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4109	4	4	4	0.00
03/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	8	0	0	0	0.00
03/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	12	0	0	0	0.00
03/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	10	0	0	0	0.00
03/10/2011	R201 On 03-May-12			Bond Future	6.78	107.9430	107.9624	107.9430	0.00
03/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	2556	3	3	3	0.00
03/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2458	2	2	2	0.00
03/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	2654	3	3	3	0.00
03/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	212	0	0	0	0.00
03/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	253	0	0	0	0.00
03/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	232	0	0	0	0.00
03/10/2011	R201 On 02-August-12			Bond Future	6.83	105.2266	105.2421	105.2266	0.00
03/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	1938	2	2	2	0.00
03/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	1860	2	2	2	0.00
03/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2018	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
03/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	446	0	0	0	0.00
03/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	505	1	1	1	0.00
03/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	475	0	0	0	0.00
03/10/2011	R202 On 03-November-11			Bond Future	178.05	178.6032	178.0481	178.6032	32,686.00
03/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	177548	178	178	178	0.00
03/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	177498	178	177	178	0.00
03/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	177598	178	178	178	0.00
03/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 02-February-12			Bond Future	177.94	178.5051	177.9407	178.5051	0.00
03/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	941	2	1	2	0.00
03/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	891	1	1	1	0.00
03/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	991	2	1	2	0.00
03/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R203 On 03-November-11			Bond Future	7.84	103.1025	103.1072	103.1025	2,109.00
03/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3095	3	3	3	0.00
03/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3306	3	3	3	0.00
03/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	2885	3	3	3	0.00
03/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	75	0	0	0	0.00
03/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	46	0	0	0	0.00
03/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	60	0	0	0	0.00
03/10/2011	R203 On 02-February-12			Bond Future	7.95	104.5817	104.5906	104.5817	0.00
03/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4037	4	4	4	0.00
03/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4208	4	4	4	0.00
03/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	3868	4	4	4	0.00
03/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	587	1	1	1	0.00
03/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	497	1	0	1	0.00
03/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	541	1	1	1	0.00
03/10/2011	R203 On 03-May-12			Bond Future	8.06	101.9939	102.0025	101.9939	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
03/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4025	4	4	4	0.00
03/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4172	4	4	4	0.00
03/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	3880	4	4	4	0.00
03/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	1176	1	1	1	0.00
03/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	1053	1	1	1	0.00
03/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	1113	1	1	1	0.00
03/10/2011	R203 On 02-August-12			Bond Future	8.16	103.5943	103.5984	103.5943	0.00
03/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3484	3	3	3	0.00
03/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3364	3	3	3	0.00
03/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	3605	4	4	4	0.00
03/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	2022	2	2	2	0.00
03/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	2186	2	2	2	0.00
03/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	2103	2	2	2	0.00
03/10/2011	R204 On 03-November-11			Bond Future	8.09	102.6564	102.5819	102.6564	3,163.00
03/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	3520	4	4	4	0.00
03/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3284	3	3	3	0.00
03/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	3759	4	4	4	0.00
03/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	56	0	0	0	0.00
03/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	90	0	0	0	0.00
03/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	71	0	0	0	0.00
03/10/2011	R204 On 02-February-12			Bond Future	8.20	100.1019	100.0247	100.1019	0.00
03/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	4583	5	5	5	0.00
03/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4389	4	4	4	0.00
03/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	4781	5	5	5	0.00
03/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	503	1	1	1	0.00
03/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	599	1	1	1	0.00
03/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	549	1	1	1	0.00
03/10/2011	R204 On 03-May-12			Bond Future	8.30	101.6081	101.5286	101.6081	0.00
03/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	3820	4	4	4	0.00
03/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	3665	4	4	4	0.00
03/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	3984	4	4	4	0.00
03/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1527	2	2	2	0.00
03/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1692	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
03/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1605	2	2	2	0.00
03/10/2011	R204 On 02-August-12			Bond Future	8.40	99.1696	99.0831	99.1696	0.00
03/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3327	3	3	3	0.00
03/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3457	4	3	4	0.00
03/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3199	3	3	3	0.00
03/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2945	3	3	3	0.00
03/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2726	3	3	3	0.00
03/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2834	3	3	3	0.00
03/10/2011	R206 On 03-November-11			Bond Future	6.32	104.7135	104.7258	104.7135	12,577.00
03/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	2872	3	3	3	0.00
03/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	2970	3	3	3	0.00
03/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	2773	3	3	3	0.00
03/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R206 On 02-February-12			Bond Future	6.39	102.4525	102.4653	102.4525	0.00
03/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	2892	3	3	3	0.00
03/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	2978	3	3	3	0.00
03/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	2806	3	3	3	0.00
03/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	13	0	0	0	0.00
03/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	10	0	0	0	0.00
03/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	12	0	0	0	0.00
03/10/2011	R206 On 03-May-12			Bond Future	6.44	103.9944	104.0072	103.9944	0.00
03/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	1876	2	2	2	0.00
03/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	1939	2	2	2	0.00
03/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	1814	2	2	2	0.00
03/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	218	0	0	0	0.00
03/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	187	0	0	0	0.00
03/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	202	0	0	0	0.00
03/10/2011	R206 On 02-August-12			Bond Future	6.46	101.8616	101.8698	101.8616	0.00
03/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1449	1	1	1	0.00
03/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1401	1	1	1	0.00
03/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1496	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
03/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	356	0	0	0	0.00
03/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	396	0	0	0	0.00
03/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	376	0	0	0	0.00
03/10/2011	R207 On 03-November-11			Bond Future	8.30	96.1363	96.1475	96.1363	8,999.00
03/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	2728	3	3	3	0.00
03/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	2960	3	3	3	0.00
03/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	2502	3	3	3	0.00
03/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	248	0	0	0	2,000.00
03/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	640	1	1	1	0.00
03/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1161	1	1	1	0.00
03/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	8	0	0	0	900.00
03/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	124	0	0	0	300.00
03/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	306	0	0	0	0.00
03/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1321	1	1	1	0.00
03/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	732	1	1	1	900.00
03/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	2274	2	2	2	300.00
03/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	3257	3	3	3	0.00
03/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	852	1	1	1	2,000.00
03/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5827	6	6	6	0.00
03/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1461	2	1	2	2,000.00
03/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	256	0	0	0	0.00
03/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	2506	3	3	3	0.00
03/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	170	0	0	0	0.00
03/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	210	0	0	0	0.00
03/10/2011	R207 On 02-February-12			Bond Future	8.40	93.8791	93.8846	93.8791	0.00
03/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4110	4	4	4	0.00
03/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	3920	4	4	4	0.00
03/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4303	4	4	4	0.00
03/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	830	1	1	1	0.00
03/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	971	1	1	1	0.00
03/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	899	1	1	1	0.00
03/10/2011	R207 On 03-May-12			Bond Future	8.50	95.2970	95.3023	95.2970	0.00
03/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3567	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
03/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3411	3	3	3	0.00
03/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	3721	4	4	4	0.00
03/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	2143	2	2	2	0.00
03/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2355	2	2	2	0.00
03/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	2250	2	2	2	0.00
03/10/2011	R207 On 02-August-12			Bond Future	8.60	93.1493	93.1545	93.1493	0.00
03/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	3726	4	4	4	0.00
03/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	3868	4	4	4	0.00
03/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3587	4	4	4	0.00
03/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	3057	3	3	3	0.00
03/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2827	3	3	3	0.00
03/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2940	3	3	3	0.00
03/10/2011	R208 On 03-November-11			Bond Future	8.33	90.5642	90.5402	90.5642	7,097.00
03/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	2725	3	3	3	0.00
03/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	2967	3	3	3	0.00
03/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	2490	3	2	3	0.00
03/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	271	0	0	0	1,995.00
03/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	704	1	1	1	665.00
03/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1276	1	1	1	0.00
03/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	3469	4	3	4	0.00
03/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	140	0	0	0	1,995.00
03/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	869	1	1	1	665.00
03/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1501	2	2	2	0.00
03/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	315	0	0	0	0.00
03/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2602	3	3	3	0.00
03/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	213	0	0	0	0.00
03/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	260	0	0	0	0.00
03/10/2011	R208 On 02-February-12			Bond Future	8.43	91.8611	91.8377	91.8611	0.00
03/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4297	4	4	4	0.00
03/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	4502	5	5	5	0.00
03/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4096	4	4	4	0.00
03/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	1097	1	1	1	0.00
03/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	944	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
03/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	1018	1	1	1	0.00
03/10/2011	R208 On 03-May-12			Bond Future	8.52	89.8500	89.8214	89.8500	0.00
03/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	4531	5	5	5	0.00
03/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	4714	5	5	5	0.00
03/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4352	4	4	4	0.00
03/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1919	2	2	2	0.00
03/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1731	2	2	2	0.00
03/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1822	2	2	2	0.00
03/10/2011	R208 On 02-August-12			Bond Future	8.60	91.2553	91.2274	91.2553	0.00
03/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	3977	4	4	4	0.00
03/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	3824	4	4	4	0.00
03/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4133	4	4	4	0.00
03/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	3036	3	3	3	0.00
03/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	3279	3	3	3	0.00
03/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	3156	3	3	3	0.00
03/10/2011	R209 On 03-November-11			Bond Future	9.00	73.9974	73.6979	73.9974	1,374.00
03/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	693	1	1	1	0.00
03/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	582	1	1	1	0.00
03/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	818	1	1	1	0.00
03/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	2343	2	2	2	0.00
03/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2905	3	3	3	0.00
03/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2616	2	3	2	0.00
03/10/2011	R209 On 02-February-12			Bond Future	9.07	75.0613	74.7508	75.0613	0.00
03/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2777	3	3	3	0.00
03/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2602	3	3	3	0.00
03/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	2959	3	3	3	0.00
03/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	3125	3	3	3	0.00
03/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3532	3	4	3	0.00
03/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	3324	3	3	3	0.00
03/10/2011	R209 On 03-May-12			Bond Future	9.14	73.0461	72.7321	73.0461	0.00
03/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3467	4	3	4	0.00
03/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3297	3	3	3	0.00
03/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3642	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
03/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	4340	4	4	4	0.00
03/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4758	5	5	5	0.00
03/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4545	4	5	4	0.00
03/10/2011	R209 On 02-August-12			Bond Future	9.21	74.1962	73.8713	74.1962	0.00
03/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	4996	5	5	5	0.00
03/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5182	5	5	5	0.00
03/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	4812	5	5	5	0.00
03/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4886	5	5	5	0.00
03/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4525	4	5	4	0.00
03/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4703	5	5	5	0.00
03/10/2011	R210 On 03-November-11			Bond Future	132.70	133.2279	132.7022	133.2279	750.00
03/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1702	2	2	2	0.00
03/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1752	2	2	2	0.00
03/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	1652	2	2	2	0.00
03/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 03-November-11			Bond Future	112.96	112.9607	112.9630	112.9607	529.00
03/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111713	112	112	112	0.00
03/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111763	112	112	112	0.00
03/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111663	112	112	112	0.00
03/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12			Bond Future	113.25	113.2452	113.2468	113.2452	0.00
03/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2747	3	3	3	0.00
03/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2697	3	3	3	0.00
03/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2797	3	3	3	0.00
03/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R212 On	03-November-11				Bond Future	109.95	110.0405	109.9476	110.0405	2,667.00
03/10/2011	R212 On	03-November-11	2.50	Call		Bond Future	107448	108	107	108	0.00
03/10/2011	R212 On	03-November-11	2.55	Call		Bond Future	107398	107	107	107	0.00
03/10/2011	R212 On	03-November-11	2.45	Call		Bond Future	107498	108	107	108	0.00
03/10/2011	R212 On	03-November-11	2.45	Put		Bond Future	0	0	0	0	0.00
03/10/2011	R212 On	03-November-11	2.55	Put		Bond Future	0	0	0	0	0.00
03/10/2011	R212 On	03-November-11	2.50	Put		Bond Future	0	0	0	0	0.00
03/10/2011	R212 On	02-February-12				Bond Future	110.06	110.1526	110.0576	110.1526	0.00
03/10/2011	R212 On	02-February-12	108.50	Call		Bond Future	1558	2	2	2	0.00
03/10/2011	R212 On	02-February-12	108.45	Call		Bond Future	1608	2	2	2	0.00
03/10/2011	R212 On	02-February-12	108.55	Call		Bond Future	1508	2	2	2	0.00
03/10/2011	R212 On	02-February-12	108.55	Put		Bond Future	0	0	0	0	0.00
03/10/2011	R212 On	02-February-12	108.45	Put		Bond Future	0	0	0	0	0.00
03/10/2011	R212 On	02-February-12	108.50	Put		Bond Future	0	0	0	0	0.00
03/10/2011	R213 On	03-November-11				Bond Future	9.01	83.3027	83.0759	83.3027	0.00
03/10/2011	R213 On	03-November-11	8.75	Call		Bond Future	0	0	0	0	0.00
03/10/2011	R213 On	03-November-11	8.80	Call		Bond Future	0	0	0	0	0.00
03/10/2011	R213 On	03-November-11	8.70	Call		Bond Future	0	0	0	0	0.00
03/10/2011	R213 On	03-November-11	8.70	Put		Bond Future	2474	2	2	2	0.00
03/10/2011	R213 On	03-November-11	8.80	Put		Bond Future	1664	1	2	1	0.00
03/10/2011	R213 On	03-November-11	8.75	Put		Bond Future	2068	2	2	2	0.00
03/10/2011	R213 On	02-February-12				Bond Future	9.10	84.5033	84.2647	84.5033	0.00
03/10/2011	R213 On	02-February-12	9.00	Call		Bond Future	0	0	0	0	0.00
03/10/2011	R213 On	02-February-12	9.05	Call		Bond Future	0	0	0	0	0.00
03/10/2011	R213 On	02-February-12	8.95	Call		Bond Future	0	0	0	0	0.00
03/10/2011	R213 On	02-February-12	8.95	Put		Bond Future	1141	1	1	1	0.00
03/10/2011	R213 On	02-February-12	9.05	Put		Bond Future	362	0	0	0	0.00
03/10/2011	R213 On	02-February-12	9.00	Put		Bond Future	750	1	1	1	0.00
03/10/2011	R213 On	03-May-12				Bond Future	9.17	82.2357	81.9930	82.2357	0.00
03/10/2011	R213 On	03-May-12	9.25	Call		Bond Future	572	1	1	1	0.00
03/10/2011	R213 On	03-May-12	9.20	Call		Bond Future	196	0	0	0	0.00
03/10/2011	R213 On	03-May-12	9.30	Call		Bond Future	945	1	1	1	0.00
03/10/2011	R213 On	03-May-12	9.30	Put		Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12			Bond Future	9.25	83.5211	83.2817	83.5211	0.00
03/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	30	0	0	0	0.00
03/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	402	1	0	1	0.00
03/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	345	0	0	0	0.00
03/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
03/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
03/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
03/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
03/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
03/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
03/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
03/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
03/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
03/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
03/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
03/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
03/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
04/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	AL7T On 03-November-11			Index Future	396.72	396.2630	396.7180	396.2630	16.00
04/10/2011	AL7T On 02-February-12			Index Future	402.41	401.9510	402.4120	401.9510	0.00
04/10/2011	ALBI On 03-November-11			Index Future	363.51	363.1940	363.5100	363.1940	1,653.00
04/10/2011	ALBI On 02-February-12			Index Future	368.73	368.4070	368.7270	368.4070	0.00
04/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	CAAG On 24-October-11			Can-Do Future	8.29	8.2468	8.2909	8.2468	0.00
04/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1591	2	2	2	0.00
04/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1541	1	2	1	0.00
04/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1641	2	2	2	0.00
04/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1292	1	1	1	14,286.00
04/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	895	1	1	1	6,757.00
04/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	98	0	0	0	11,429.00
04/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	155	0	0	0	11,765.00
04/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	64	0	0	0	11,111.00
04/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	773	1	1	1	0.00
04/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	364	0	0	0	0.00
04/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	557	1	1	1	0.00
04/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	4	0	0	0	0.00
04/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
04/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	0	0	0.00
04/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
04/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
04/10/2011	CAAJ On 20-October-11			Any day expiry	8.29	8.2418	8.2858	8.2418	0.00
04/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	559	1	1	1	0.00
04/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	516	0	1	0	0.00
04/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	603	1	1	1	0.00
04/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	17	0	0	0	0.00
04/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	30	0	0	0	0.00
04/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	23	0	0	0	0.00
04/10/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0838	0.0831	0.0838	12,659.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	CAAL On 19-December-11			Can-Do Future	0.12	0.1189	0.1201	0.1189	18,519.00
04/10/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1136	0.1080	0.1136	12,423.00
04/10/2011	CAAN On 30-March-12			Can-Do Future	0.57	0.5461	0.5679	0.5461	100,000.00
04/10/2011	CAAO On 30-March-12			Can-Do Future	0.08	0.0902	0.0810	0.0902	100,000.00
04/10/2011	CAAP On 19-December-11			Can-Do Future	0.13	0.1315	0.1250	0.1315	12,346.00
04/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
04/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
04/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2011	GOVI On 03-November-11			GOVI	364.76	364.4360	364.7640	364.4360	163.00
04/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	77640	7	8	7	0.00
04/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	77540	7	8	7	0.00
04/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	77740	7	8	7	0.00
04/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 02-February-12			GOVI	370.00	369.6670	369.9990	369.6670	0.00
04/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	9990	1	1	1	0.00
04/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	9890	1	1	1	0.00
04/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	10090	1	1	1	0.00
04/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
04/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2011	IGOV On 03-November-11			Index Future	160.40	160.3980	160.4040	160.3980	85.00
04/10/2011	IGOV On 02-February-12			Index Future	162.71	162.7000	162.7070	162.7000	0.00
04/10/2011	ILBI On 02-February-12			Index Future	440.88	441.5960	440.8800	441.5960	88.00
04/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	1,000.00
04/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.47	94.5400	94.5300	94.5400	1,700.00
04/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.36	94.6400	94.6400	94.6400	5,541.00
04/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.33	94.6600	94.6700	94.6600	0.00
04/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.28	94.6800	94.7200	94.6800	0.00
04/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.26	94.6700	94.7400	94.6700	1,340.00
04/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.31	94.6100	94.6900	94.6100	2,890.00
04/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.49	94.4300	94.5100	94.4300	44,760.00
04/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.70	94.2100	94.3000	94.2100	990.00
04/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.98	93.9300	94.0200	93.9300	790.00
04/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.29	93.6300	93.7100	93.6300	1,250.00
04/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.59	93.3300	93.4100	93.3300	0.00
04/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
04/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
04/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2011	OTH1 On 03-November-11			Index Future	356.46	356.2100	356.4630	356.2100	0.00
04/10/2011	OTH1 On 02-February-12			Index Future	361.58	361.3230	361.5800	361.3230	0.00
04/10/2011	R157 On 03-November-11			Bond Future	6.98	123.5428	123.6633	123.5428	14,115.00
04/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	4662	5	5	5	0.00
04/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	4841	5	5	5	0.00
04/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	4483	4	4	4	0.00
04/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	89	0	0	0	1,200.00
04/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2167	2	2	2	0.00
04/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	613	1	1	1	400.00
04/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	829	1	1	1	0.00
04/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	385	0	0	0	400.00
04/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	50	0	0	0	1,200.00
04/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	545	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
04/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1731	2	2	2	0.00
04/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R157 On 02-February-12			Bond Future	7.09	125.3174	125.4369	125.3174	0.00
04/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	4948	5	5	5	0.00
04/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5103	5	5	5	0.00
04/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	4793	5	5	5	0.00
04/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	148	0	0	0	130.00
04/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1192	1	1	1	0.00
04/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	511	0	1	0	0.00
04/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	2415	3	2	3	130.00
04/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	4045	4	4	4	0.00
04/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1319	1	1	1	130.00
04/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	116	0	0	0	0.00
04/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	92	0	0	0	0.00
04/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	104	0	0	0	0.00
04/10/2011	R157 On 03-May-12			Bond Future	7.15	120.3935	120.6061	120.3935	0.00
04/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	3942	4	4	4	0.00
04/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	3813	4	4	4	0.00
04/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4073	4	4	4	0.00
04/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	373	0	0	0	0.00
04/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	428	0	0	0	0.00
04/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	399	0	0	0	0.00
04/10/2011	R157 On 02-August-12			Bond Future	7.25	122.2761	122.4032	122.2761	0.00
04/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3230	3	3	3	0.00
04/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3335	3	3	3	0.00
04/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3127	3	3	3	0.00
04/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	1034	1	1	1	0.00
04/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	947	1	1	1	0.00
04/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	990	1	1	1	0.00
04/10/2011	R186 On 03-November-11			Bond Future	8.65	119.3826	119.4382	119.3826	29,306.00
04/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	3725	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
04/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4076	4	4	4	0.00
04/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	3386	3	3	3	0.00
04/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2178	2	2	2	0.00
04/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	213	0	0	0	1,275.00
04/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	629	1	1	1	425.00
04/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1251	1	1	1	0.00
04/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	4438	4	4	4	0.00
04/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	40	0	0	0	250.00
04/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	128	0	0	0	0.00
04/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	339	0	0	0	0.00
04/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	4624	5	5	5	250.00
04/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	6391	6	6	6	250.00
04/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	373	0	0	0	1,275.00
04/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	8329	8	8	8	0.00
04/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	2184	2	2	2	425.00
04/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	3460	4	3	4	0.00
04/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	5481	6	5	6	0.00
04/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	652	1	1	1	0.00
04/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	1256	1	1	1	0.00
04/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	452	0	0	0	0.00
04/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	545	1	1	1	0.00
04/10/2011	R186 On 02-February-12			Bond Future	8.74	115.8030	115.8576	115.8030	2,501.00
04/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	4848	5	5	5	0.00
04/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5119	5	5	5	0.00
04/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	4586	5	5	5	0.00
04/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	660	1	1	1	6,000.00
04/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	44	0	0	0	6,000.00
04/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1101	1	1	1	100.00
04/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	32187	32	32	32	0.00
04/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	103961	104	104	104	0.00
04/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	8116	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	20399	20	20	20	0.00
04/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2691	3	3	3	0.00
04/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	10188	10	10	10	0.00
04/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	2341	2	2	2	0.00
04/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2510	3	3	3	100.00
04/10/2011	R186 On 03-May-12			Bond Future	8.82	117.5504	117.6039	117.5504	0.00
04/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	5665	6	6	6	0.00
04/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	5910	6	6	6	0.00
04/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	5426	5	5	5	0.00
04/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	4292	4	4	4	0.00
04/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3902	4	4	4	0.00
04/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	4093	4	4	4	0.00
04/10/2011	R186 On 02-August-12			Bond Future	8.90	114.0908	114.1521	114.0908	0.00
04/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	4993	5	5	5	0.00
04/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	4789	5	5	5	0.00
04/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5202	5	5	5	0.00
04/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	6092	6	6	6	0.00
04/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	6569	7	7	7	0.00
04/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	6327	6	6	6	0.00
04/10/2011	R189 On 03-November-11			Bond Future	214.31	214.3166	214.3146	214.3166	0.00
04/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2315	2	2	2	0.00
04/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2265	2	2	2	0.00
04/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2365	2	2	2	0.00
04/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R197 On 03-November-11			Bond Future	241.74	242.1720	241.7360	242.1720	183.00
04/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3236	4	3	4	0.00
04/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3286	4	3	4	0.00
04/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3186	4	3	4	0.00
04/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R201 On 03-November-11			Bond Future	6.60	109.2003	109.3068	109.2003	3,084.00
04/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	3942	4	4	4	0.00
04/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	3804	4	4	4	0.00
04/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4079	4	4	4	0.00
04/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R201 On 02-February-12			Bond Future	6.68	106.3593	106.4683	106.3593	0.00
04/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4092	4	4	4	0.00
04/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	3967	4	4	4	0.00
04/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4216	4	4	4	0.00
04/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	6	0	0	0	0.00
04/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	10	0	0	0	0.00
04/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	9	0	0	0	0.00
04/10/2011	R201 On 03-May-12			Bond Future	6.74	107.9624	108.0696	107.9624	0.00
04/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	2644	3	3	3	0.00
04/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2545	2	3	2	0.00
04/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	2744	3	3	3	0.00
04/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	195	0	0	0	0.00
04/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	232	0	0	0	0.00
04/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	213	0	0	0	0.00
04/10/2011	R201 On 02-August-12			Bond Future	6.78	105.2421	105.3506	105.2421	0.00
04/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2015	2	2	2	0.00
04/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2097	2	2	2	0.00
04/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	1935	2	2	2	0.00
04/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	472	1	0	1	0.00
04/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	416	0	0	0	0.00
04/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	443	0	0	0	0.00
04/10/2011	R202 On 03-November-11			Bond Future	178.62	178.0481	178.6212	178.0481	32,686.00
04/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	178121	178	178	178	0.00
04/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	178071	177	178	177	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
04/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	178171	178	178	178	0.00
04/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 02-February-12			Bond Future	178.52	177.9407	178.5219	177.9407	0.00
04/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	1522	1	2	1	0.00
04/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	1572	1	2	1	0.00
04/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	1472	1	1	1	0.00
04/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R203 On 03-November-11			Bond Future	7.81	103.1072	103.2336	103.1072	2,109.00
04/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3209	3	3	3	0.00
04/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3423	3	3	3	0.00
04/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	2998	3	3	3	0.00
04/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	62	0	0	0	0.00
04/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	36	0	0	0	0.00
04/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	47	0	0	0	0.00
04/10/2011	R203 On 02-February-12			Bond Future	7.93	104.5906	104.7164	104.5906	0.00
04/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4132	4	4	4	0.00
04/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4305	4	4	4	0.00
04/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	3961	4	4	4	0.00
04/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	554	1	1	1	0.00
04/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	469	0	0	0	0.00
04/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	510	1	1	1	0.00
04/10/2011	R203 On 03-May-12			Bond Future	8.03	102.0025	102.1317	102.0025	0.00
04/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4112	4	4	4	0.00
04/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4261	4	4	4	0.00
04/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	3965	4	4	4	0.00
04/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	1132	1	1	1	0.00
04/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	1013	1	1	1	0.00
04/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	1071	1	1	1	0.00
04/10/2011	R203 On 02-August-12			Bond Future	8.13	103.5984	103.7262	103.5984	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
04/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3556	3	4	3	0.00
04/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	3679	4	4	4	0.00
04/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3434	3	3	3	0.00
04/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	2128	2	2	2	0.00
04/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1968	2	2	2	0.00
04/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	2048	2	2	2	0.00
04/10/2011	R204 On 03-November-11			Bond Future	8.07	102.5819	102.6937	102.5819	3,163.00
04/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	3620	4	4	4	0.00
04/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3382	3	3	3	0.00
04/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	3861	4	4	4	0.00
04/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	46	0	0	0	0.00
04/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	76	0	0	0	0.00
04/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	59	0	0	0	0.00
04/10/2011	R204 On 02-February-12			Bond Future	8.17	100.0247	100.1380	100.0247	0.00
04/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	4669	5	5	5	0.00
04/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4473	4	4	4	0.00
04/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	4869	5	5	5	0.00
04/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	478	1	0	1	0.00
04/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	570	1	1	1	0.00
04/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	521	1	1	1	0.00
04/10/2011	R204 On 03-May-12			Bond Future	8.27	101.5286	101.6480	101.5286	0.00
04/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	3892	4	4	4	0.00
04/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	3735	4	4	4	0.00
04/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4057	4	4	4	0.00
04/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1481	2	1	2	0.00
04/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1642	2	2	2	0.00
04/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1557	2	2	2	0.00
04/10/2011	R204 On 02-August-12			Bond Future	8.37	99.0831	99.2033	99.0831	0.00
04/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3387	3	3	3	0.00
04/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3258	3	3	3	0.00
04/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3519	3	4	3	0.00
04/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2668	3	3	3	0.00
04/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2884	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
04/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2774	3	3	3	0.00
04/10/2011	R206 On 03-November-11			Bond Future	6.29	104.7258	104.7891	104.7258	12,577.00
04/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	2935	3	3	3	0.00
04/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3034	3	3	3	0.00
04/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	2837	3	3	3	0.00
04/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R206 On 02-February-12			Bond Future	6.35	102.4653	102.5308	102.4653	0.00
04/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	2956	3	3	3	0.00
04/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3042	3	3	3	0.00
04/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	2870	3	3	3	0.00
04/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	12	0	0	0	0.00
04/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	9	0	0	0	0.00
04/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	10	0	0	0	0.00
04/10/2011	R206 On 03-May-12			Bond Future	6.40	104.0072	104.0742	104.0072	0.00
04/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	1929	2	2	2	0.00
04/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	1994	2	2	2	0.00
04/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	1866	2	2	2	0.00
04/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	203	0	0	0	0.00
04/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	175	0	0	0	0.00
04/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	188	0	0	0	0.00
04/10/2011	R206 On 02-August-12			Bond Future	6.41	101.8698	101.9367	101.8698	0.00
04/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1495	1	1	1	0.00
04/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1544	1	2	1	0.00
04/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1446	1	1	1	0.00
04/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	374	0	0	0	0.00
04/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	337	0	0	0	0.00
04/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	355	0	0	0	0.00
04/10/2011	R207 On 03-November-11			Bond Future	8.28	96.1475	96.2095	96.1475	8,999.00
04/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	2771	3	3	3	0.00
04/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3005	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
04/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	2542	3	3	3	0.00
04/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	249	0	0	0	2,000.00
04/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	648	1	1	1	0.00
04/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1179	1	1	1	0.00
04/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	8	0	0	0	900.00
04/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	123	0	0	0	300.00
04/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	308	0	0	0	0.00
04/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1343	1	1	1	0.00
04/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	692	1	1	1	900.00
04/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	2214	2	2	2	300.00
04/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	3194	3	3	3	0.00
04/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	808	1	1	1	2,000.00
04/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5765	6	6	6	0.00
04/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1407	1	1	1	2,000.00
04/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	234	0	0	0	0.00
04/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	2445	3	2	3	0.00
04/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	153	0	0	0	0.00
04/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	191	0	0	0	0.00
04/10/2011	R207 On 02-February-12			Bond Future	8.39	93.8846	93.9502	93.8846	0.00
04/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4151	4	4	4	0.00
04/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	3960	4	4	4	0.00
04/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4345	4	4	4	0.00
04/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	807	1	1	1	0.00
04/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	945	1	1	1	0.00
04/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	874	1	1	1	0.00
04/10/2011	R207 On 03-May-12			Bond Future	8.49	95.3023	95.3661	95.3023	0.00
04/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3598	4	4	4	0.00
04/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3441	3	3	3	0.00
04/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	3753	4	4	4	0.00
04/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	2111	2	2	2	0.00
04/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2321	2	2	2	0.00
04/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	2217	2	2	2	0.00
04/10/2011	R207 On 02-August-12			Bond Future	8.59	93.1545	93.2164	93.1545	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
04/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	3755	4	4	4	0.00
04/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3615	4	4	4	0.00
04/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	3898	4	4	4	0.00
04/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2795	3	3	3	0.00
04/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	3023	3	3	3	0.00
04/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2907	3	3	3	0.00
04/10/2011	R208 On 03-November-11			Bond Future	8.31	90.5402	90.6964	90.5402	7,097.00
04/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	2844	3	3	3	0.00
04/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3092	3	3	3	0.00
04/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	2604	2	3	2	0.00
04/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	291	0	0	0	1,995.00
04/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	749	1	1	1	665.00
04/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1349	1	1	1	0.00
04/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	3602	3	4	3	0.00
04/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	117	0	0	0	1,995.00
04/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	786	1	1	1	665.00
04/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1390	2	1	2	0.00
04/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	273	0	0	0	0.00
04/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2466	3	2	3	0.00
04/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	181	0	0	0	0.00
04/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	222	0	0	0	0.00
04/10/2011	R208 On 02-February-12			Bond Future	8.40	91.8377	91.9961	91.8377	0.00
04/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4405	4	4	4	0.00
04/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	4613	5	5	5	0.00
04/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4201	4	4	4	0.00
04/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	1044	1	1	1	0.00
04/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	897	1	1	1	0.00
04/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	968	1	1	1	0.00
04/10/2011	R208 On 03-May-12			Bond Future	8.49	89.8214	89.9874	89.8214	0.00
04/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	4635	5	5	5	0.00
04/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	4819	5	5	5	0.00
04/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4453	4	4	4	0.00
04/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1854	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
04/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1670	2	2	2	0.00
04/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1760	2	2	2	0.00
04/10/2011	R208 On 02-August-12			Bond Future	8.57	91.2274	91.3951	91.2274	0.00
04/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4065	4	4	4	0.00
04/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4223	4	4	4	0.00
04/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	3910	4	4	4	0.00
04/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	3197	3	3	3	0.00
04/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2959	3	3	3	0.00
04/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	3076	3	3	3	0.00
04/10/2011	R209 On 03-November-11			Bond Future	9.00	73.6979	73.7055	73.6979	1,374.00
04/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	675	1	1	1	0.00
04/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	565	1	1	1	0.00
04/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	799	1	1	1	0.00
04/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	2317	2	2	2	0.00
04/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2881	3	3	3	0.00
04/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2590	3	3	3	0.00
04/10/2011	R209 On 02-February-12			Bond Future	9.07	74.7508	74.7583	74.7508	0.00
04/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2768	3	3	3	0.00
04/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2593	3	3	3	0.00
04/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	2951	3	3	3	0.00
04/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	3110	3	3	3	0.00
04/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3516	4	4	4	0.00
04/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	3307	3	3	3	0.00
04/10/2011	R209 On 03-May-12			Bond Future	9.14	72.7321	72.7396	72.7321	0.00
04/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3461	3	3	3	0.00
04/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3292	3	3	3	0.00
04/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3636	4	4	4	0.00
04/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	4327	4	4	4	0.00
04/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4746	5	5	5	0.00
04/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4532	5	5	5	0.00
04/10/2011	R209 On 02-August-12			Bond Future	9.21	73.8713	73.8786	73.8713	0.00
04/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	4992	5	5	5	0.00
04/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	4808	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
04/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5179	5	5	5	0.00
04/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4514	5	5	5	0.00
04/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4874	5	5	5	0.00
04/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4691	5	5	5	0.00
04/10/2011	R210 On 03-November-11			Bond Future	132.71	132.7022	132.7089	132.7022	750.00
04/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1709	2	2	2	0.00
04/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	1659	2	2	2	0.00
04/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1759	2	2	2	0.00
04/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 03-November-11			Bond Future	112.97	112.9630	112.9652	112.9630	529.00
04/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111715	112	112	112	0.00
04/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111765	112	112	112	0.00
04/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111665	112	112	112	0.00
04/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 02-February-12			Bond Future	113.25	113.2468	113.2489	113.2468	0.00
04/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2749	3	3	3	0.00
04/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2799	3	3	3	0.00
04/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2699	3	3	3	0.00
04/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 03-November-11			Bond Future	109.71	109.9476	109.7079	109.9476	2,667.00
04/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107208	107	107	107	0.00
04/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107158	107	107	107	0.00
04/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107258	107	107	107	0.00
04/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 02-February-12			Bond Future	109.81	110.0576	109.8143	110.0576	0.00
04/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1314	2	1	2	0.00
04/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1264	2	1	2	0.00
04/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1364	2	1	2	0.00
04/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-November-11			Bond Future	9.00	83.0759	83.1228	83.0759	0.00
04/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	2427	2	2	2	0.00
04/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1617	2	2	2	0.00
04/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	2021	2	2	2	0.00
04/10/2011	R213 On 02-February-12			Bond Future	9.09	84.2647	84.3185	84.2647	0.00
04/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	1087	1	1	1	0.00
04/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	308	0	0	0	0.00
04/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	696	1	1	1	0.00
04/10/2011	R213 On 03-May-12			Bond Future	9.17	81.9930	82.0460	81.9930	0.00
04/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	625	1	1	1	0.00
04/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	998	1	1	1	0.00
04/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	249	0	0	0	0.00
04/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-August-12			Bond Future	9.24	83.2817	83.3265	83.2817	0.00
04/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	75	0	0	0	0.00
04/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	446	0	0	0	0.00
04/10/2011	R213 On 02-August-12	9.20	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
04/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	300	0	0	0	0.00
04/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
04/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
04/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
04/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
04/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
04/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
04/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
04/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
04/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
04/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
04/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
04/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
04/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
04/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
05/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	AL7T On 03-November-11			Index Future	399.00	396.7180	398.9960	396.7180	16.00
05/10/2011	AL7T On 02-February-12			Index Future	404.72	402.4120	404.7230	402.4120	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
05/10/2011	ALBI On 03-November-11			Index Future	365.60	363.5100	365.6020	363.5100	1,692.00
05/10/2011	ALBI On 02-February-12			Index Future	370.85	368.7270	370.8490	368.7270	0.00
05/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	CAAG On 24-October-11			Can-Do Future	8.04	8.2909	8.0416	8.2909	0.00
05/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1342	2	1	2	0.00
05/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1293	2	1	2	0.00
05/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1392	2	1	2	0.00
05/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1044	1	1	1	14,286.00
05/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	655	1	1	1	6,757.00
05/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	56	0	0	0	11,429.00
05/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	87	0	0	0	11,765.00
05/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	36	0	0	0	11,111.00
05/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	994	1	1	1	0.00
05/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	545	0	1	0	0.00
05/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	764	1	1	1	0.00
05/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	13	0	0	0	0.00
05/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
05/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	2	0	0	0	0.00
05/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	1	0	0	0	0.00
05/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
05/10/2011	CAAJ On 20-October-11			Any day expiry	8.04	8.2858	8.0363	8.2858	0.00
05/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	352	1	0	1	0.00
05/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	319	1	0	1	0.00
05/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	388	1	0	1	0.00
05/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	52	0	0	0	0.00
05/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	83	0	0	0	0.00
05/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	66	0	0	0	0.00
05/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0831	0.0700	0.0831	12,659.00
05/10/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.1201	0.0943	0.1201	18,519.00
05/10/2011	CAAM On 19-December-11			Can-Do Future	0.14	0.1080	0.1366	0.1080	12,423.00
05/10/2011	CAAN On 30-March-12			Can-Do Future	0.47	0.5679	0.4736	0.5679	100,000.00
05/10/2011	CAAO On 30-March-12			Can-Do Future	0.14	0.0810	0.1418	0.0810	100,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	CAAP On 19-December-11			Can-Do Future	0.15	0.1250	0.1539	0.1250	12,346.00
05/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
05/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2011	GOVI On 03-November-11			GOVI	366.81	364.7640	366.8110	364.7640	163.00
05/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	98110	8	10	8	0.00
05/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	98010	8	10	8	0.00
05/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	98210	8	10	8	0.00
05/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 02-February-12			GOVI	372.08	369.9990	372.0760	369.9990	0.00
05/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	30760	1	3	1	0.00
05/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	30660	1	3	1	0.00
05/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	30860	1	3	1	0.00
05/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2011	IGOV On 03-November-11			Index Future	160.37	160.4040	160.3690	160.4040	85.00
05/10/2011	IGOV On 02-February-12			Index Future	162.67	162.7070	162.6710	162.7070	0.00
05/10/2011	ILBI On 02-February-12			Index Future	440.88	440.8800	440.8800	440.8800	88.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	J157 On	15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/10/2011	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/10/2011	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/10/2011	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/10/2011	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/10/2011	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/10/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	1,000.00
05/10/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.47	94.5300	94.5300	94.5300	1,700.00
05/10/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.36	94.6400	94.6400	94.6400	5,541.00
05/10/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.32	94.6700	94.6800	94.6700	0.00
05/10/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.26	94.7200	94.7400	94.7200	0.00
05/10/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.24	94.7400	94.7600	94.7400	1,340.00
05/10/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.26	94.6900	94.7400	94.6900	2,890.00
05/10/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.38	94.5100	94.6200	94.5100	44,760.00
05/10/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.57	94.3000	94.4300	94.3000	990.00
05/10/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.83	94.0200	94.1700	94.0200	790.00
05/10/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.13	93.7100	93.8700	93.7100	1,250.00
05/10/2011	JBAF On	18-September-13			Jibar Tradeable Future	6.42	93.4100	93.5800	93.4100	500.00
05/10/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/10/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/10/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
05/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
05/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2011	OTH1 On 03-November-11			Index Future	358.79	356.4630	358.7860	356.4630	0.00
05/10/2011	OTH1 On 02-February-12			Index Future	363.94	361.5800	363.9350	361.5800	0.00
05/10/2011	R157 On 03-November-11			Bond Future	6.85	123.6633	124.1772	123.6633	15,695.00
05/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5176	5	5	5	0.00
05/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5355	5	5	5	0.00
05/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	4997	4	5	4	0.00
05/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	169	0	0	0	1,200.00
05/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	907	1	1	1	400.00
05/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1174	1	1	1	0.00
05/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2651	2	3	2	0.00
05/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	20	0	0	0	1,200.00
05/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	216	0	0	0	400.00
05/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	325	1	0	1	0.00
05/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
05/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1297	2	1	2	0.00
05/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R157 On 02-February-12			Bond Future	6.94	125.4369	125.9588	125.4369	0.00
05/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5437	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
05/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5596	5	6	5	0.00
05/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5279	5	5	5	0.00
05/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	664	1	1	1	0.00
05/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	209	0	0	0	130.00
05/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1459	1	1	1	0.00
05/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1064	1	1	1	130.00
05/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	2046	2	2	2	130.00
05/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3584	4	4	4	0.00
05/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	80	0	0	0	0.00
05/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	63	0	0	0	0.00
05/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	71	0	0	0	0.00
05/10/2011	R157 On 03-May-12			Bond Future	7.01	120.6061	121.0459	120.6061	0.00
05/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4307	4	4	4	0.00
05/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4442	4	4	4	0.00
05/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4173	4	4	4	0.00
05/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	348	0	0	0	0.00
05/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	302	0	0	0	0.00
05/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	325	0	0	0	0.00
05/10/2011	R157 On 02-August-12			Bond Future	7.07	122.4032	122.9408	122.4032	0.00
05/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3608	3	4	3	0.00
05/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3499	3	3	3	0.00
05/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3718	3	4	3	0.00
05/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	792	1	1	1	0.00
05/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	869	1	1	1	0.00
05/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	830	1	1	1	0.00
05/10/2011	R186 On 03-November-11			Bond Future	8.55	119.4382	120.4085	119.4382	30,167.00
05/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	4496	4	4	4	0.00
05/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4875	4	5	4	0.00
05/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4126	3	4	3	0.00
05/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2770	2	3	2	0.00
05/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	325	0	0	0	1,275.00
05/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	890	1	1	1	425.00
05/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1674	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
05/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	5262	4	5	4	0.00
05/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	502	0	1	0	0.00
05/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	67	0	0	0	250.00
05/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	201	0	0	0	0.00
05/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	5494	6	5	6	250.00
05/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	3816	5	4	5	250.00
05/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	226	0	0	0	1,275.00
05/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	7385	8	7	8	0.00
05/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	1636	2	2	2	425.00
05/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	2751	3	3	3	0.00
05/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	4623	5	5	5	0.00
05/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	422	1	0	1	0.00
05/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	878	1	1	1	0.00
05/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	281	0	0	0	0.00
05/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	346	1	0	1	0.00
05/10/2011	R186 On 02-February-12			Bond Future	8.63	115.8576	116.8457	115.8576	2,501.00
05/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	5466	5	5	5	0.00
05/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5755	5	6	5	0.00
05/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5184	5	5	5	0.00
05/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	815	1	1	1	6,000.00
05/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	59	0	0	0	6,000.00
05/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	33175	32	33	32	0.00
05/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	104949	104	105	104	0.00
05/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1331	1	1	1	100.00
05/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	7358	8	7	8	0.00
05/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	19426	20	19	20	0.00
05/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2301	3	2	3	0.00
05/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	9355	10	9	10	0.00
05/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1989	2	2	2	0.00
05/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2140	3	2	3	100.00
05/10/2011	R186 On 03-May-12			Bond Future	8.71	117.6039	118.6005	117.6039	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
05/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6240	6	6	6	0.00
05/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	5986	5	6	5	0.00
05/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	6498	6	6	6	0.00
05/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3494	4	3	4	0.00
05/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3856	4	4	4	0.00
05/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3671	4	4	4	0.00
05/10/2011	R186 On 02-August-12			Bond Future	8.79	114.1521	115.1657	114.1521	0.00
05/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5492	5	5	5	0.00
05/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5714	5	6	5	0.00
05/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5275	5	5	5	0.00
05/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	6042	7	6	7	0.00
05/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5590	6	6	6	0.00
05/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5812	6	6	6	0.00
05/10/2011	R189 On 03-November-11			Bond Future	214.22	214.3146	214.2166	214.3146	0.00
05/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2217	2	2	2	0.00
05/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2267	2	2	2	0.00
05/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2167	2	2	2	0.00
05/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R197 On 03-November-11			Bond Future	241.99	241.7360	241.9939	241.7360	183.00
05/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3494	3	3	3	0.00
05/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3444	3	3	3	0.00
05/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3544	3	4	3	0.00
05/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R201 On 03-November-11			Bond Future	6.46	109.3068	109.7139	109.3068	3,084.00
05/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4349	4	4	4	0.00
05/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4486	4	4	4	0.00
05/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4211	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
05/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R201 On 02-February-12			Bond Future	6.52	106.4683	106.8814	106.4683	0.00
05/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4501	4	5	4	0.00
05/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4626	4	5	4	0.00
05/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4375	4	4	4	0.00
05/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	0	0	0.00
05/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	0	0	0.00
05/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	5	0	0	0	0.00
05/10/2011	R201 On 03-May-12			Bond Future	6.57	108.0696	108.4900	108.0696	0.00
05/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3004	3	3	3	0.00
05/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3108	3	3	3	0.00
05/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2900	3	3	3	0.00
05/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	167	0	0	0	0.00
05/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	138	0	0	0	0.00
05/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	153	0	0	0	0.00
05/10/2011	R201 On 02-August-12			Bond Future	6.59	105.3506	105.7773	105.3506	0.00
05/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2336	2	2	2	0.00
05/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2251	2	2	2	0.00
05/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2423	2	2	2	0.00
05/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	316	0	0	0	0.00
05/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	361	0	0	0	0.00
05/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	337	0	0	0	0.00
05/10/2011	R202 On 03-November-11			Bond Future	178.37	178.6212	178.3653	178.6212	32,686.00
05/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	177865	178	178	178	0.00
05/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	177815	178	178	178	0.00
05/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	177915	178	178	178	0.00
05/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 02-February-12			Bond Future	178.26	178.5219	178.2623	178.5219	0.00
05/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	1262	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	1212	1	1	1	0.00
05/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	1312	2	1	2	0.00
05/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R203 On 03-November-11			Bond Future	7.69	103.2336	103.8261	103.2336	2,109.00
05/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3775	3	4	3	0.00
05/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	3557	3	4	3	0.00
05/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3995	3	4	3	0.00
05/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	16	0	0	0	0.00
05/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	29	0	0	0	0.00
05/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	21	0	0	0	0.00
05/10/2011	R203 On 02-February-12			Bond Future	7.79	104.7164	105.3119	104.7164	0.00
05/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4614	4	5	4	0.00
05/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4435	4	4	4	0.00
05/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4795	4	5	4	0.00
05/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	363	0	0	0	0.00
05/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	433	1	0	1	0.00
05/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	397	1	0	1	0.00
05/10/2011	R203 On 03-May-12			Bond Future	7.89	102.1317	102.7373	102.1317	0.00
05/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4549	4	5	4	0.00
05/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4395	4	4	4	0.00
05/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4706	4	5	4	0.00
05/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	852	1	1	1	0.00
05/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	956	1	1	1	0.00
05/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	903	1	1	1	0.00
05/10/2011	R203 On 02-August-12			Bond Future	7.98	103.7262	104.3433	103.7262	0.00
05/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3932	4	4	4	0.00
05/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3804	3	4	3	0.00
05/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4062	4	4	4	0.00
05/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1734	2	2	2	0.00
05/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1881	2	2	2	0.00
05/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1807	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
05/10/2011	R204 On 03-November-11			Bond Future	7.95	102.6937	103.3085	102.6937	3,163.00
05/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4204	4	4	4	0.00
05/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	4451	4	4	4	0.00
05/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3959	3	4	3	0.00
05/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	38	0	0	0	0.00
05/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	21	0	0	0	0.00
05/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	28	0	0	0	0.00
05/10/2011	R204 On 02-February-12			Bond Future	8.05	100.1380	100.7636	100.1380	0.00
05/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5183	5	5	5	0.00
05/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5390	5	5	5	0.00
05/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4978	4	5	4	0.00
05/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	449	1	0	1	0.00
05/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	373	0	0	0	0.00
05/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	410	1	0	1	0.00
05/10/2011	R204 On 03-May-12			Bond Future	8.15	101.6480	102.2777	101.6480	0.00
05/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4309	4	4	4	0.00
05/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4483	4	4	4	0.00
05/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4144	4	4	4	0.00
05/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1422	2	1	2	0.00
05/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1277	1	1	1	0.00
05/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1345	2	1	2	0.00
05/10/2011	R204 On 02-August-12			Bond Future	8.24	99.2033	99.8454	99.2033	0.00
05/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3744	3	4	3	0.00
05/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3884	4	4	4	0.00
05/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3607	3	4	3	0.00
05/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2591	3	3	3	0.00
05/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2391	3	2	3	0.00
05/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2489	3	2	3	0.00
05/10/2011	R206 On 03-November-11			Bond Future	6.15	104.7891	105.0698	104.7891	12,577.00
05/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3216	3	3	3	0.00
05/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3117	3	3	3	0.00
05/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3315	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
05/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R206 On 02-February-12			Bond Future	6.20	102.5308	102.8153	102.5308	0.00
05/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3236	3	3	3	0.00
05/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3149	3	3	3	0.00
05/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3323	3	3	3	0.00
05/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	0	0	0.00
05/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	6	0	0	0	0.00
05/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	6	0	0	0	0.00
05/10/2011	R206 On 03-May-12			Bond Future	6.22	104.0742	104.3619	104.0742	0.00
05/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2170	2	2	2	0.00
05/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2104	2	2	2	0.00
05/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2237	2	2	2	0.00
05/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	130	0	0	0	0.00
05/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	153	0	0	0	0.00
05/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	141	0	0	0	0.00
05/10/2011	R206 On 02-August-12			Bond Future	6.20	101.9367	102.2299	101.9367	0.00
05/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1712	1	2	1	0.00
05/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1660	1	2	1	0.00
05/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1763	2	2	2	0.00
05/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	263	0	0	0	0.00
05/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	294	0	0	0	0.00
05/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	279	0	0	0	0.00
05/10/2011	R207 On 03-November-11			Bond Future	8.18	96.2095	96.7978	96.2095	8,999.00
05/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3280	3	3	3	0.00
05/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3528	3	4	3	0.00
05/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3037	3	3	3	0.00
05/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	367	0	0	0	2,000.00
05/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	884	1	1	1	0.00
05/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1523	1	2	1	0.00
05/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	14	0	0	0	900.00
05/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	447	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
05/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1713	1	2	1	0.00
05/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	191	0	0	0	300.00
05/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1765	2	2	2	300.00
05/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	474	1	0	1	900.00
05/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	2673	3	3	3	0.00
05/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	564	1	1	1	2,000.00
05/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5182	6	5	6	0.00
05/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1055	1	1	1	2,000.00
05/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	141	0	0	0	0.00
05/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1974	2	2	2	0.00
05/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	88	0	0	0	0.00
05/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	111	0	0	0	0.00
05/10/2011	R207 On 02-February-12			Bond Future	8.28	93.9502	94.5495	93.9502	0.00
05/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4598	4	5	4	0.00
05/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4802	4	5	4	0.00
05/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4398	4	4	4	0.00
05/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	784	1	1	1	0.00
05/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	664	1	1	1	0.00
05/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	722	1	1	1	0.00
05/10/2011	R207 On 03-May-12			Bond Future	8.37	95.3661	95.9752	95.3661	0.00
05/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3962	4	4	4	0.00
05/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4125	4	4	4	0.00
05/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3796	3	4	3	0.00
05/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2067	2	2	2	0.00
05/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1874	2	2	2	0.00
05/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1972	2	2	2	0.00
05/10/2011	R207 On 02-August-12			Bond Future	8.47	93.2164	93.8339	93.2164	0.00
05/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4104	4	4	4	0.00
05/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4254	4	4	4	0.00
05/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3956	4	4	4	0.00
05/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2747	3	3	3	0.00
05/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2534	3	3	3	0.00
05/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2639	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
05/10/2011	R208 On 03-November-11			Bond Future	8.21	90.6964	91.2643	90.6964	7,097.00
05/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3328	3	3	3	0.00
05/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3589	3	4	3	0.00
05/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3072	3	3	3	0.00
05/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	411	0	0	0	1,995.00
05/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4121	4	4	4	0.00
05/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	988	1	1	1	665.00
05/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1692	1	2	1	0.00
05/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	561	1	1	1	665.00
05/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	68	0	0	0	1,995.00
05/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1061	1	1	1	0.00
05/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	173	0	0	0	0.00
05/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2018	2	2	2	0.00
05/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	110	0	0	0	0.00
05/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	139	0	0	0	0.00
05/10/2011	R208 On 02-February-12			Bond Future	8.30	91.9961	92.5740	91.9961	0.00
05/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4832	4	5	4	0.00
05/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4619	4	5	4	0.00
05/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5049	5	5	5	0.00
05/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	755	1	1	1	0.00
05/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	884	1	1	1	0.00
05/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	817	1	1	1	0.00
05/10/2011	R208 On 03-May-12			Bond Future	8.39	89.9874	90.5687	89.9874	0.00
05/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5023	5	5	5	0.00
05/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4834	4	5	4	0.00
05/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5215	5	5	5	0.00
05/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1484	2	1	2	0.00
05/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1653	2	2	2	0.00
05/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1567	2	2	2	0.00
05/10/2011	R208 On 02-August-12			Bond Future	8.47	91.3951	91.9850	91.3951	0.00
05/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4400	4	4	4	0.00
05/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4237	4	4	4	0.00
05/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4564	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
05/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2710	3	3	3	0.00
05/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2934	3	3	3	0.00
05/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2821	3	3	3	0.00
05/10/2011	R209 On 03-November-11			Bond Future	8.90	73.7055	74.4231	73.7055	1,374.00
05/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	897	1	1	1	0.00
05/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1050	1	1	1	0.00
05/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	760	1	1	1	0.00
05/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2358	3	2	3	0.00
05/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1850	2	2	2	0.00
05/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2094	3	2	3	0.00
05/10/2011	R209 On 02-February-12			Bond Future	8.98	74.7583	75.4889	74.7583	0.00
05/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3129	3	3	3	0.00
05/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3326	3	3	3	0.00
05/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2939	3	3	3	0.00
05/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3131	4	3	4	0.00
05/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2754	3	3	3	0.00
05/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2938	3	3	3	0.00
05/10/2011	R209 On 03-May-12			Bond Future	9.04	72.7396	73.4832	72.7396	0.00
05/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3823	3	4	3	0.00
05/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4010	4	4	4	0.00
05/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3642	3	4	3	0.00
05/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4352	5	4	5	0.00
05/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3957	4	4	4	0.00
05/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4150	5	4	5	0.00
05/10/2011	R209 On 02-August-12			Bond Future	9.11	73.8786	74.6281	73.8786	0.00
05/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5399	5	5	5	0.00
05/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5595	5	6	5	0.00
05/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5206	5	5	5	0.00
05/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4523	5	5	5	0.00
05/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4181	5	4	5	0.00
05/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4349	5	4	5	0.00
05/10/2011	R210 On 03-November-11			Bond Future	132.73	132.7089	132.7287	132.7089	750.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	R210 On	03-November-11	131.00	Call	Bond Future	1729	2	2	2	0.00
05/10/2011	R210 On	03-November-11	130.95	Call	Bond Future	1779	2	2	2	0.00
05/10/2011	R210 On	03-November-11	131.05	Call	Bond Future	1679	2	2	2	0.00
05/10/2011	R210 On	03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R210 On	03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R210 On	03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On	03-November-11			Bond Future	112.97	112.9652	112.9717	112.9652	529.00
05/10/2011	R211 On	03-November-11	1.25	Call	Bond Future	111722	112	112	112	0.00
05/10/2011	R211 On	03-November-11	1.30	Call	Bond Future	111672	112	112	112	0.00
05/10/2011	R211 On	03-November-11	1.20	Call	Bond Future	111772	112	112	112	0.00
05/10/2011	R211 On	03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On	03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On	03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On	02-February-12			Bond Future	113.26	113.2489	113.2554	113.2489	0.00
05/10/2011	R211 On	02-February-12	110.50	Call	Bond Future	2755	3	3	3	0.00
05/10/2011	R211 On	02-February-12	110.55	Call	Bond Future	2705	3	3	3	0.00
05/10/2011	R211 On	02-February-12	110.45	Call	Bond Future	2805	3	3	3	0.00
05/10/2011	R211 On	02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On	02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R211 On	02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On	03-November-11			Bond Future	109.72	109.7079	109.7233	109.7079	2,667.00
05/10/2011	R212 On	03-November-11	2.50	Call	Bond Future	107223	107	107	107	0.00
05/10/2011	R212 On	03-November-11	2.55	Call	Bond Future	107173	107	107	107	0.00
05/10/2011	R212 On	03-November-11	2.45	Call	Bond Future	107273	107	107	107	0.00
05/10/2011	R212 On	03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On	03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On	03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On	02-February-12			Bond Future	109.83	109.8143	109.8299	109.8143	0.00
05/10/2011	R212 On	02-February-12	108.50	Call	Bond Future	1330	1	1	1	0.00
05/10/2011	R212 On	02-February-12	108.45	Call	Bond Future	1380	1	1	1	0.00
05/10/2011	R212 On	02-February-12	108.55	Call	Bond Future	1280	1	1	1	0.00
05/10/2011	R212 On	02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-November-11			Bond Future	8.93	83.1228	83.7355	83.1228	0.00
05/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	1815	2	2	2	0.00
05/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1004	2	1	2	0.00
05/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	1408	2	1	2	0.00
05/10/2011	R213 On 02-February-12			Bond Future	9.01	84.3185	84.9369	84.3185	0.00
05/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	310	0	0	0	0.00
05/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	468	1	0	1	0.00
05/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	78	1	0	1	0.00
05/10/2011	R213 On 03-May-12			Bond Future	9.08	82.0460	82.6785	82.0460	0.00
05/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	1258	1	1	1	0.00
05/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	1631	1	2	1	0.00
05/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	882	0	1	0	0.00
05/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-August-12			Bond Future	9.15	83.3265	83.9729	83.3265	0.00
05/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	721	0	1	0	0.00
05/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1093	0	1	0	0.00
05/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	347	0	0	0	0.00
05/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
05/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	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
05/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
05/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
05/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
05/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
05/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
05/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
05/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
05/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
05/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
05/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
05/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
05/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
06/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	AL7T On 03-November-11			Index Future	398.75	398.9960	398.7510	398.9960	16.00
06/10/2011	AL7T On 02-February-12			Index Future	404.47	404.7230	404.4730	404.7230	0.00
06/10/2011	ALBI On 03-November-11			Index Future	365.48	365.6020	365.4770	365.6020	1,692.00
06/10/2011	ALBI On 02-February-12			Index Future	370.72	370.8490	370.7220	370.8490	0.00
06/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	CAAG On 24-October-11			Can-Do Future	8.01	8.0416	8.0110	8.0416	0.00
06/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1312	1	1	1	0.00
06/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1262	1	1	1	0.00
06/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1361	1	1	1	0.00
06/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1013	1	1	1	14,286.00
06/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	625	1	1	1	6,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	48	0	0	0	11,429.00
06/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	77	0	0	0	11,765.00
06/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	30	0	0	0	11,111.00
06/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1019	1	1	1	0.00
06/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	566	1	1	1	0.00
06/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	787	1	1	1	0.00
06/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	14	0	0	0	0.00
06/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
06/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	2	0	0	0	0.00
06/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	1	0	0	0	0.00
06/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	1	0	0	0	0.00
06/10/2011	CAAJ On 20-October-11			Any day expiry	8.01	8.0363	8.0064	8.0363	0.00
06/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	328	0	0	0	0.00
06/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	295	0	0	0	0.00
06/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	363	0	0	0	0.00
06/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	57	0	0	0	0.00
06/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	89	0	0	0	0.00
06/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	72	0	0	0	0.00
06/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0700	0.0679	0.0700	12,659.00
06/10/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0943	0.0918	0.0943	18,519.00
06/10/2011	CAAM On 19-December-11			Can-Do Future	0.14	0.1366	0.1350	0.1366	12,423.00
06/10/2011	CAAN On 30-March-12			Can-Do Future	0.46	0.4736	0.4647	0.4736	100,000.00
06/10/2011	CAAO On 30-March-12			Can-Do Future	0.15	0.1418	0.1497	0.1418	100,000.00
06/10/2011	CAAP On 19-December-11			Can-Do Future	0.15	0.1539	0.1534	0.1539	12,346.00
06/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
06/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2011	GOVI On 03-November-11			GOVI	366.77	366.8110	366.7670	366.8110	163.00
06/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	97670	10	10	10	0.00
06/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	97570	10	10	10	0.00
06/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	97770	10	10	10	0.00
06/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 02-February-12			GOVI	372.03	372.0760	372.0300	372.0760	0.00
06/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	30300	3	3	3	0.00
06/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	30200	3	3	3	0.00
06/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	30400	3	3	3	0.00
06/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
06/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
06/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2011	IGOV On 03-November-11			Index Future	160.09	160.3690	160.0910	160.3690	85.00
06/10/2011	IGOV On 02-February-12			Index Future	162.39	162.6710	162.3890	162.6710	0.00
06/10/2011	ILBI On 02-February-12			Index Future	440.88	440.8800	440.8800	440.8800	88.00
06/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
06/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	1,000.00
06/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.48	94.5300	94.5200	94.5300	1,700.00
06/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.37	94.6400	94.6300	94.6400	5,541.00
06/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.33	94.6800	94.6700	94.6800	0.00
06/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.26	94.7400	94.7400	94.7400	0.00
06/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.24	94.7600	94.7600	94.7600	1,340.00
06/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.25	94.7400	94.7500	94.7400	2,890.00
06/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.34	94.6200	94.6600	94.6200	44,760.00
06/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.51	94.4300	94.4900	94.4300	990.00
06/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.77	94.1700	94.2300	94.1700	790.00
06/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.06	93.8700	93.9400	93.8700	1,250.00
06/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.36	93.5800	93.6400	93.5800	500.00
06/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
06/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
06/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
06/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2011	OTH1 On 03-November-11			Index Future	358.24	358.7860	358.2430	358.7860	0.00
06/10/2011	OTH1 On 02-February-12			Index Future	363.38	363.9350	363.3840	363.9350	0.00
06/10/2011	R157 On 03-November-11			Bond Future	6.82	124.1772	124.2606	124.1772	15,680.00
06/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5259	5	5	5	0.00
06/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5438	5	5	5	0.00
06/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5080	5	5	5	0.00
06/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	180	0	0	0	1,200.00
06/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	954	1	1	1	400.00
06/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1229	1	1	1	0.00
06/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2730	3	3	3	0.00
06/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	16	0	0	0	1,200.00
06/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	188	0	0	0	400.00
06/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	289	0	0	0	0.00
06/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1225	1	1	1	0.00
06/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R157 On 02-February-12			Bond Future	6.91	125.9588	126.0437	125.9588	0.00
06/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5517	5	6	5	0.00
06/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5676	6	6	6	0.00
06/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5358	5	5	5	0.00
06/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	688	1	1	1	0.00
06/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	218	0	0	0	130.00
06/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1501	1	2	1	0.00
06/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	1021	1	1	1	130.00
06/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1985	2	2	2	130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3508	4	4	4	0.00
06/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	74	0	0	0	0.00
06/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	58	0	0	0	0.00
06/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	66	0	0	0	0.00
06/10/2011	R157 On 03-May-12			Bond Future	6.99	121.0459	121.1314	121.0459	0.00
06/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4377	4	4	4	0.00
06/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4242	4	4	4	0.00
06/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4513	4	5	4	0.00
06/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	288	0	0	0	0.00
06/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	332	0	0	0	0.00
06/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	309	0	0	0	0.00
06/10/2011	R157 On 02-August-12			Bond Future	7.05	122.9408	123.0230	122.9408	0.00
06/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3665	4	4	4	0.00
06/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3776	4	4	4	0.00
06/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3556	3	4	3	0.00
06/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	844	1	1	1	0.00
06/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	768	1	1	1	0.00
06/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	805	1	1	1	0.00
06/10/2011	R186 On 03-November-11			Bond Future	8.54	120.4085	120.5118	120.4085	30,166.00
06/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	4567	4	5	4	0.00
06/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4950	5	5	5	0.00
06/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4192	4	4	4	0.00
06/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2816	3	3	3	0.00
06/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	324	0	0	0	1,275.00
06/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	898	1	1	1	425.00
06/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1698	2	2	2	0.00
06/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	5341	5	5	5	0.00
06/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	503	1	1	1	0.00
06/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	65	0	0	0	250.00
06/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	199	0	0	0	0.00
06/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	5388	5	5	5	250.00
06/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	3714	4	4	4	250.00
06/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	202	0	0	0	1,275.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	7280	7	7	7	0.00
06/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	1557	2	2	2	425.00
06/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	2656	3	3	3	0.00
06/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	4518	5	5	5	0.00
06/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	385	0	0	0	0.00
06/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	821	1	1	1	0.00
06/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	252	0	0	0	0.00
06/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	313	0	0	0	0.00
06/10/2011	R186 On 02-February-12			Bond Future	8.62	116.8457	116.9470	116.8457	2,501.00
06/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	5519	5	6	5	0.00
06/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5810	6	6	6	0.00
06/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5235	5	5	5	0.00
06/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	824	1	1	1	6,000.00
06/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	60	0	0	0	6,000.00
06/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	33276	33	33	33	0.00
06/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	105051	105	105	105	0.00
06/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1346	1	1	1	100.00
06/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	7272	7	7	7	0.00
06/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	19325	19	19	19	0.00
06/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2250	2	2	2	0.00
06/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	9263	9	9	9	0.00
06/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1943	2	2	2	0.00
06/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	2092	2	2	2	100.00
06/10/2011	R186 On 03-May-12			Bond Future	8.70	118.6005	118.7089	118.6005	0.00
06/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6294	6	6	6	0.00
06/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	6554	6	7	6	0.00
06/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6039	6	6	6	0.00
06/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3800	4	4	4	0.00
06/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3441	3	3	3	0.00
06/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3617	4	4	4	0.00
06/10/2011	R186 On 02-August-12			Bond Future	8.77	115.1657	115.2722	115.1657	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
06/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5538	5	6	5	0.00
06/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5320	5	5	5	0.00
06/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5761	6	6	6	0.00
06/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5530	6	6	6	0.00
06/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5980	6	6	6	0.00
06/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5751	6	6	6	0.00
06/10/2011	R189 On 03-November-11			Bond Future	214.43	214.2166	214.4285	214.2166	0.00
06/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2428	2	2	2	0.00
06/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2378	2	2	2	0.00
06/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2478	2	2	2	0.00
06/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R197 On 03-November-11			Bond Future	241.78	241.9939	241.7821	241.9939	183.00
06/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3282	3	3	3	0.00
06/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3332	4	3	4	0.00
06/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3232	3	3	3	0.00
06/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R201 On 03-November-11			Bond Future	6.44	109.7139	109.7747	109.7139	3,084.00
06/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4409	4	4	4	0.00
06/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4547	4	5	4	0.00
06/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4272	4	4	4	0.00
06/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R201 On 02-February-12			Bond Future	6.50	106.8814	106.9428	106.8814	0.00
06/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4561	5	5	5	0.00
06/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4687	5	5	5	0.00
06/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4436	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
06/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	0	0	0.00
06/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	0	0	0.00
06/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	3	0	0	0	0.00
06/10/2011	R201 On 03-May-12			Bond Future	6.54	108.4900	108.5537	108.4900	0.00
06/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3059	3	3	3	0.00
06/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	2955	3	3	3	0.00
06/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3164	3	3	3	0.00
06/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	131	0	0	0	0.00
06/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	158	0	0	0	0.00
06/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	144	0	0	0	0.00
06/10/2011	R201 On 02-August-12			Bond Future	6.56	105.7773	105.8398	105.7773	0.00
06/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2384	2	2	2	0.00
06/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2471	2	2	2	0.00
06/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2298	2	2	2	0.00
06/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	346	0	0	0	0.00
06/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	301	0	0	0	0.00
06/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	323	0	0	0	0.00
06/10/2011	R202 On 03-November-11			Bond Future	177.25	178.3653	177.2511	178.3653	32,686.00
06/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	176751	178	177	178	0.00
06/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	176701	178	177	178	0.00
06/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	176801	178	177	178	0.00
06/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 02-February-12			Bond Future	177.13	178.2623	177.1316	178.2623	0.00
06/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	132	1	0	1	0.00
06/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	182	1	0	1	0.00
06/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	82	1	0	1	0.00
06/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R203 On 03-November-11			Bond Future	7.69	103.8261	103.8072	103.8261	2,109.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	3755	4	4	4	0.00
06/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	3536	4	4	4	0.00
06/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	3975	4	4	4	0.00
06/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	15	0	0	0	0.00
06/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	26	0	0	0	0.00
06/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	20	0	0	0	0.00
06/10/2011	R203 On 02-February-12			Bond Future	7.80	105.3119	105.2938	105.3119	0.00
06/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4594	5	5	5	0.00
06/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4416	4	4	4	0.00
06/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	4775	5	5	5	0.00
06/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	361	0	0	0	0.00
06/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	432	0	0	0	0.00
06/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	395	0	0	0	0.00
06/10/2011	R203 On 03-May-12			Bond Future	7.90	102.7373	102.7199	102.7373	0.00
06/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4532	5	5	5	0.00
06/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4688	5	5	5	0.00
06/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4378	4	4	4	0.00
06/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	957	1	1	1	0.00
06/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	852	1	1	1	0.00
06/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	903	1	1	1	0.00
06/10/2011	R203 On 02-August-12			Bond Future	7.99	104.3433	104.3225	104.3433	0.00
06/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	3914	4	4	4	0.00
06/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4044	4	4	4	0.00
06/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3787	4	4	4	0.00
06/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1885	2	2	2	0.00
06/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1737	2	2	2	0.00
06/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1809	2	2	2	0.00
06/10/2011	R204 On 03-November-11			Bond Future	7.96	103.3085	103.2602	103.3085	3,163.00
06/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4155	4	4	4	0.00
06/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	4402	4	4	4	0.00
06/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	3909	4	4	4	0.00
06/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	36	0	0	0	0.00
06/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	20	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
06/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	27	0	0	0	0.00
06/10/2011	R204 On 02-February-12			Bond Future	8.06	100.7636	100.7117	100.7636	0.00
06/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5134	5	5	5	0.00
06/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5341	5	5	5	0.00
06/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	4929	5	5	5	0.00
06/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	452	0	0	0	0.00
06/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	376	0	0	0	0.00
06/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	413	0	0	0	0.00
06/10/2011	R204 On 03-May-12			Bond Future	8.16	102.2777	102.2276	102.2777	0.00
06/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4269	4	4	4	0.00
06/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4105	4	4	4	0.00
06/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4442	4	4	4	0.00
06/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1286	1	1	1	0.00
06/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1433	1	1	1	0.00
06/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1355	1	1	1	0.00
06/10/2011	R204 On 02-August-12			Bond Future	8.25	99.8454	99.7921	99.8454	0.00
06/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3708	4	4	4	0.00
06/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3572	4	4	4	0.00
06/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	3847	4	4	4	0.00
06/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2407	2	2	2	0.00
06/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2609	3	3	3	0.00
06/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2506	2	3	2	0.00
06/10/2011	R206 On 03-November-11			Bond Future	6.12	105.0698	105.1253	105.0698	12,577.00
06/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3272	3	3	3	0.00
06/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3173	3	3	3	0.00
06/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3370	3	3	3	0.00
06/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	0	0	0.00
06/10/2011	R206 On 02-February-12			Bond Future	6.17	102.8153	102.8702	102.8153	0.00
06/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3290	3	3	3	0.00
06/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3203	3	3	3	0.00
06/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3377	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
06/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	4	0	0	0	0.00
06/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	5	0	0	0	0.00
06/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	5	0	0	0	0.00
06/10/2011	R206 On 03-May-12			Bond Future	6.18	104.3619	104.4180	104.3619	0.00
06/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2217	2	2	2	0.00
06/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2285	2	2	2	0.00
06/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2151	2	2	2	0.00
06/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	144	0	0	0	0.00
06/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	122	0	0	0	0.00
06/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	132	0	0	0	0.00
06/10/2011	R206 On 02-August-12			Bond Future	6.16	102.2299	102.2849	102.2299	0.00
06/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1753	2	2	2	0.00
06/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1805	2	2	2	0.00
06/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1701	2	2	2	0.00
06/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	281	0	0	0	0.00
06/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	250	0	0	0	0.00
06/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	265	0	0	0	0.00
06/10/2011	R207 On 03-November-11			Bond Future	8.19	96.7978	96.7467	96.7978	8,999.00
06/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3227	3	3	3	0.00
06/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3475	4	3	4	0.00
06/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	2983	3	3	3	0.00
06/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	341	0	0	0	2,000.00
06/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	843	1	1	1	0.00
06/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1474	2	1	2	0.00
06/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	12	0	0	0	900.00
06/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	417	0	0	0	0.00
06/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1662	2	2	2	0.00
06/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	174	0	0	0	300.00
06/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1786	2	2	2	300.00
06/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	474	0	0	0	900.00
06/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	2707	3	3	3	0.00
06/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	566	1	1	1	2,000.00
06/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	5231	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
06/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	1065	1	1	1	2,000.00
06/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	138	0	0	0	0.00
06/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1999	2	2	2	0.00
06/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	86	0	0	0	0.00
06/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	109	0	0	0	0.00
06/10/2011	R207 On 02-February-12			Bond Future	8.29	94.5495	94.4999	94.5495	0.00
06/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4553	5	5	5	0.00
06/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	4756	5	5	5	0.00
06/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4353	4	4	4	0.00
06/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	789	1	1	1	0.00
06/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	668	1	1	1	0.00
06/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	726	1	1	1	0.00
06/10/2011	R207 On 03-May-12			Bond Future	8.38	95.9752	95.9216	95.9752	0.00
06/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	3922	4	4	4	0.00
06/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3757	4	4	4	0.00
06/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4085	4	4	4	0.00
06/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1888	2	2	2	0.00
06/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	2082	2	2	2	0.00
06/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1985	2	2	2	0.00
06/10/2011	R207 On 02-August-12			Bond Future	8.48	93.8339	93.7818	93.8339	0.00
06/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4068	4	4	4	0.00
06/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	3921	4	4	4	0.00
06/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4217	4	4	4	0.00
06/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2549	3	3	3	0.00
06/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2764	3	3	3	0.00
06/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2655	3	3	3	0.00
06/10/2011	R208 On 03-November-11			Bond Future	8.23	91.2643	91.1794	91.2643	7,097.00
06/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3244	3	3	3	0.00
06/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3504	4	4	4	0.00
06/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	2989	3	3	3	0.00
06/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	375	0	0	0	1,995.00
06/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4036	4	4	4	0.00
06/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	929	1	1	1	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1619	2	2	2	0.00
06/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	573	1	1	1	665.00
06/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	68	0	0	0	1,995.00
06/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	1087	1	1	1	0.00
06/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	175	0	0	0	0.00
06/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	2067	2	2	2	0.00
06/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	110	0	0	0	0.00
06/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	139	0	0	0	0.00
06/10/2011	R208 On 02-February-12			Bond Future	8.32	92.5740	92.4852	92.5740	0.00
06/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4757	5	5	5	0.00
06/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4545	5	5	5	0.00
06/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	4972	5	5	5	0.00
06/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	767	1	1	1	0.00
06/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	899	1	1	1	0.00
06/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	831	1	1	1	0.00
06/10/2011	R208 On 03-May-12			Bond Future	8.40	90.5687	90.4821	90.5687	0.00
06/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	4957	5	5	5	0.00
06/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5148	5	5	5	0.00
06/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4768	5	5	5	0.00
06/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1674	2	2	2	0.00
06/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1504	1	2	1	0.00
06/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1588	2	2	2	0.00
06/10/2011	R208 On 02-August-12			Bond Future	8.48	91.9850	91.8948	91.9850	0.00
06/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4341	4	4	4	0.00
06/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4504	5	5	5	0.00
06/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4180	4	4	4	0.00
06/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2968	3	3	3	0.00
06/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2740	3	3	3	0.00
06/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2852	3	3	3	0.00
06/10/2011	R209 On 03-November-11			Bond Future	8.93	74.4231	74.1904	74.4231	1,374.00
06/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	790	1	1	1	0.00
06/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	932	1	1	1	0.00
06/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	663	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
06/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2494	2	2	2	0.00
06/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1965	2	2	2	0.00
06/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2220	2	2	2	0.00
06/10/2011	R209 On 02-February-12			Bond Future	9.01	75.4889	75.2593	75.4889	0.00
06/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2996	3	3	3	0.00
06/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3188	3	3	3	0.00
06/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2811	3	3	3	0.00
06/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3233	3	3	3	0.00
06/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2846	3	3	3	0.00
06/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	3034	3	3	3	0.00
06/10/2011	R209 On 03-May-12			Bond Future	9.07	73.4832	73.2491	73.4832	0.00
06/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3694	4	4	4	0.00
06/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3517	4	4	4	0.00
06/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3877	4	4	4	0.00
06/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	4058	4	4	4	0.00
06/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4461	4	4	4	0.00
06/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4255	4	4	4	0.00
06/10/2011	R209 On 02-August-12			Bond Future	9.14	74.6281	74.3893	74.6281	0.00
06/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5257	5	5	5	0.00
06/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5067	5	5	5	0.00
06/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5450	6	5	6	0.00
06/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4275	4	4	4	0.00
06/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4623	5	5	5	0.00
06/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4446	4	4	4	0.00
06/10/2011	R210 On 03-November-11			Bond Future	132.03	132.7287	132.0298	132.7287	750.00
06/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1030	2	1	2	0.00
06/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	980	2	1	2	0.00
06/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1080	2	1	2	0.00
06/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 03-November-11			Bond Future	113.14	112.9717	113.1419	112.9717	529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111892	112	112	112	0.00
06/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111842	112	112	112	0.00
06/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111942	112	112	112	0.00
06/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 02-February-12			Bond Future	113.43	113.2554	113.4279	113.2554	0.00
06/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2928	3	3	3	0.00
06/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2978	3	3	3	0.00
06/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2878	3	3	3	0.00
06/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 03-November-11			Bond Future	109.73	109.7233	109.7286	109.7233	2,667.00
06/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107229	107	107	107	0.00
06/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107179	107	107	107	0.00
06/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107279	107	107	107	0.00
06/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 02-February-12			Bond Future	109.84	109.8299	109.8350	109.8299	0.00
06/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1335	1	1	1	0.00
06/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1285	1	1	1	0.00
06/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1385	1	1	1	0.00
06/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-November-11			Bond Future	8.99	83.7355	83.2714	83.7355	0.00
06/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	2279	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1469	1	1	1	0.00
06/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	1872	1	2	1	0.00
06/10/2011	R213 On 02-February-12			Bond Future	9.07	84.9369	84.4648	84.9369	0.00
06/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	162	0	0	0	0.00
06/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	941	0	1	0	0.00
06/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	550	0	1	0	0.00
06/10/2011	R213 On 03-May-12			Bond Future	9.15	82.6785	82.1977	82.6785	0.00
06/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	777	1	1	1	0.00
06/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	1150	2	1	2	0.00
06/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	401	1	0	1	0.00
06/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-August-12			Bond Future	9.22	83.9729	83.4761	83.9729	0.00
06/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	224	1	0	1	0.00
06/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	596	1	1	1	0.00
06/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	150	0	0	0	0.00
06/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
06/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
06/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
06/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
06/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
06/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
06/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	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
06/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
06/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
06/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
06/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
06/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
06/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
06/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
06/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00