



Derivatives Weekly Statistics Report

From: 05/12/2011 To: 09/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	AL7T On 02-February-12			Index Future	415.29	416.2890	415.2920	416.2890	16.00
05/12/2011	AL7T On 03-May-12			Index Future	421.34	422.3500	421.3430	422.3500	0.00
05/12/2011	ALBI On 02-February-12			Index Future	377.72	378.6460	377.7240	378.6460	1,042.00
05/12/2011	ALBI On 03-May-12			Index Future	383.23	384.1600	383.2280	384.1600	0.00
05/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CAAK On 19-December-11			Can-Do Future	0.13	0.1311	0.1306	0.1311	12,659.00
05/12/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0941	0.0862	0.0941	18,519.00
05/12/2011	CAAM On 19-December-11			Can-Do Future	0.16	0.1679	0.1640	0.1679	12,423.00
05/12/2011	CAAN On 30-March-12			Can-Do Future	0.35	0.3605	0.3455	0.3605	100,000.00
05/12/2011	CAAO On 30-March-12			Can-Do Future	0.13	0.1325	0.1342	0.1325	100,000.00
05/12/2011	CAAP On 19-December-11			Can-Do Future	0.19	0.1955	0.1937	0.1955	12,346.00
05/12/2011	CAAR On 19-December-11			Can-Do Future	0.11	0.1122	0.1054	0.1122	18,750.00
05/12/2011	CAAS On 31-January-12			Can-Do Future	0.09	0.0865	0.0875	0.0865	12,500.00
05/12/2011	CAAT On 29-February-12			Can-Do Future	0.08	0.0776	0.0789	0.0776	12,500.00
05/12/2011	CAAU On 31-January-12			Can-Do Future	0.08	0.0793	0.0809	0.0793	19,481.00
05/12/2011	CAAV On 29-February-12			Can-Do Future	0.11	0.1029	0.1052	0.1029	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2011	GOVI On 02-February-12			GOVI	378.91	379.7810	378.9130	379.7810	157.00
05/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	99130	11	10	11	0.00
05/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	99030	11	10	11	0.00
05/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	99230	11	10	11	0.00
05/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12			GOVI	384.43	385.3110	384.4340	385.3110	0.00
05/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	24340	3	2	3	0.00
05/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	24240	3	2	3	0.00
05/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	24440	3	2	3	0.00
05/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
05/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
05/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2011	IGOV On 02-February-12			Index Future	166.19	165.8970	166.1870	165.8970	507.00
05/12/2011	IGOV On 03-May-12			Index Future	168.61	168.3130	168.6080	168.3130	0.00
05/12/2011	ILBI On 02-February-12			Index Future	445.90	447.0830	445.9030	447.0830	88.00
05/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	5,541.00
05/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.54	94.4700	94.4600	94.4700	101.00
05/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.50	94.5000	94.5000	94.5000	0.00
05/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.47	94.5300	94.5300	94.5300	2,390.00
05/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	0.00
05/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.44	94.5600	94.5600	94.5600	0.00
05/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	2,890.00
05/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.49	94.5200	94.5100	94.5200	44,760.00
05/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.65	94.3700	94.3500	94.3700	990.00
05/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.88	94.1300	94.1200	94.1300	790.00
05/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.14	93.8800	93.8600	93.8800	1,250.00
05/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.41	93.6000	93.5900	93.6000	2,100.00
05/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00

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05/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/12/2011	OTH1 On 02-February-12			Index Future	370.94	372.1370	370.9440	372.1370	0.00
05/12/2011	R157 On 02-February-12			Bond Future	6.72	126.9075	126.7184	126.9075	12,966.00
05/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	6127	6	6	6	0.00
05/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6293	6	6	6	0.00
05/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5960	6	6	6	0.00
05/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	553	1	1	1	0.00
05/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	95	0	0	0	130.00
05/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1542	2	2	2	0.00
05/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	234	0	0	0	3,960.00
05/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	425	1	0	1	1,320.00
05/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	705	1	1	1	0.00
05/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1938	2	2	2	0.00
05/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	256	0	0	0	3,960.00
05/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	969	1	1	1	1,320.00
05/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1407	1	1	1	0.00
05/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	387	0	0	0	130.00
05/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	1938	2	2	2	0.00
05/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1175	1	1	1	0.00
05/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2711	3	3	3	0.00
05/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	1	0	0	0	0.00
05/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
05/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
05/12/2011	R157 On 03-May-12			Bond Future	6.80	121.9483	121.7591	121.9483	0.00

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05/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4870	5	5	5	0.00
05/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	5011	5	5	5	0.00
05/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4727	5	5	5	0.00
05/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	189	0	0	0	0.00
05/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	158	0	0	0	0.00
05/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	174	0	0	0	0.00
05/12/2011	R157 On 02-August-12			Bond Future	6.87	123.7791	123.5734	123.7791	0.00
05/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	4119	4	4	4	0.00
05/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	4235	4	4	4	0.00
05/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	4004	4	4	4	0.00
05/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	741	1	1	1	0.00
05/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	677	1	1	1	0.00
05/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	708	1	1	1	0.00
05/12/2011	R157 On 01-November-12			Bond Future	6.95	118.8636	118.6379	118.8636	0.00
05/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2212	2	2	2	0.00
05/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	2138	2	2	2	0.00
05/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2287	2	2	2	0.00
05/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	1992	2	2	2	0.00
05/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2124	2	2	2	0.00
05/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2057	2	2	2	0.00
05/12/2011	R186 On 02-February-12			Bond Future	8.42	119.3231	118.8404	119.3231	24,833.00
05/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	6309	7	6	7	0.00
05/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6651	7	7	7	0.00
05/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5973	6	6	6	0.00
05/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	721	1	1	1	6,000.00
05/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	28	0	0	0	6,000.00
05/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	35170	36	35	36	0.00
05/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106944	107	107	107	0.00
05/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1312	2	1	2	100.00
05/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5344	5	5	5	0.00
05/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	17400	17	17	17	0.00

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05/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1095	1	1	1	0.00
05/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7266	7	7	7	0.00
05/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	890	1	1	1	0.00
05/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	988	1	1	1	100.00
05/12/2011	R186 On 03-May-12			Bond Future	8.50	121.0591	120.5762	121.0591	0.00
05/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	7429	8	7	8	0.00
05/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	7146	8	7	8	0.00
05/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7716	8	8	8	0.00
05/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2736	3	3	3	0.00
05/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3040	3	3	3	0.00
05/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2885	3	3	3	0.00
05/12/2011	R186 On 02-August-12			Bond Future	8.57	117.5885	117.0780	117.5885	0.00
05/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6647	7	7	7	0.00
05/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	6407	7	6	7	0.00
05/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6891	7	7	7	0.00
05/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	4855	5	5	5	0.00
05/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5261	5	5	5	0.00
05/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5055	5	5	5	0.00
05/12/2011	R186 On 01-November-12			Bond Future	8.65	119.3856	118.8578	119.3856	0.00
05/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	7371	8	7	8	0.00
05/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7602	8	8	8	0.00
05/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	7144	7	7	7	0.00
05/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6699	6	7	6	0.00
05/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6276	6	6	6	0.00
05/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6484	6	6	6	0.00
05/12/2011	R189 On 02-February-12			Bond Future	219.01	219.1870	219.0121	219.1870	0.00
05/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	1012	1	1	1	0.00
05/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1062	1	1	1	0.00
05/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	962	1	1	1	0.00
05/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R197 On 02-February-12			Bond Future	245.30	245.0607	245.2965	245.0607	965.00
05/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8297	8	8	8	0.00
05/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8247	8	8	8	0.00
05/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8347	8	8	8	0.00
05/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 02-February-12			Bond Future	6.22	107.8379	107.6921	107.8379	3,124.00
05/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5307	5	5	5	0.00
05/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5434	6	5	6	0.00
05/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	5181	5	5	5	0.00
05/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
05/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R201 On 03-May-12			Bond Future	6.25	109.4064	109.2629	109.4064	0.00
05/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3743	4	4	4	0.00
05/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3851	4	4	4	0.00
05/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3637	4	4	4	0.00
05/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	131	0	0	0	0.00
05/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	109	0	0	0	0.00
05/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	119	0	0	0	0.00
05/12/2011	R201 On 02-August-12			Bond Future	6.28	106.6420	106.4823	106.6420	0.00
05/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	3161	3	3	3	0.00
05/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3248	3	3	3	0.00
05/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	3074	3	3	3	0.00
05/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	479	0	0	0	0.00
05/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	436	0	0	0	0.00
05/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	457	0	0	0	0.00
05/12/2011	R201 On 01-November-12			Bond Future	6.29	108.2728	108.0968	108.2728	0.00
05/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1878	2	2	2	0.00
05/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1822	2	2	2	0.00
05/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1935	2	2	2	0.00
05/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1419	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1507	1	2	1	0.00
05/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1463	1	1	1	0.00
05/12/2011	R202 On 02-February-12			Bond Future	184.25	183.3577	184.2454	183.3577	34,872.00
05/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7245	6	7	6	0.00
05/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7295	6	7	6	0.00
05/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7195	6	7	6	0.00
05/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R203 On 02-February-12			Bond Future	7.30	107.8026	107.5650	107.8026	1,867.00
05/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6491	7	6	7	0.00
05/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6702	7	7	7	0.00
05/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	6280	7	6	7	0.00
05/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	532	1	1	1	2,640.00
05/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	964	1	1	1	880.00
05/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1306	1	1	1	0.00
05/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	3223	3	3	3	0.00
05/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	267	0	0	0	2,640.00
05/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1088	1	1	1	880.00
05/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1444	1	1	1	0.00
05/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	25	0	0	0	0.00
05/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2190	2	2	2	0.00
05/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	17	0	0	0	0.00
05/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	21	0	0	0	0.00
05/12/2011	R203 On 03-May-12			Bond Future	7.38	105.2136	104.9725	105.2136	0.00
05/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	6214	6	6	6	0.00
05/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	6031	6	6	6	0.00
05/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6394	7	6	7	0.00
05/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	305	0	0	0	0.00
05/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	357	0	0	0	0.00
05/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	332	0	0	0	0.00
05/12/2011	R203 On 02-August-12			Bond Future	7.46	106.7943	106.5378	106.7943	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
05/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5369	6	5	6	0.00
05/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5525	6	6	6	0.00
05/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	5216	5	5	5	0.00
05/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1099	1	1	1	0.00
05/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1003	1	1	1	0.00
05/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1049	1	1	1	0.00
05/12/2011	R203 On 01-November-12			Bond Future	7.55	104.2657	103.9882	104.2657	0.00
05/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3309	3	3	3	0.00
05/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3422	4	3	4	0.00
05/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	3196	3	3	3	0.00
05/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2571	2	3	2	0.00
05/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2393	2	2	2	0.00
05/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2482	2	2	2	0.00
05/12/2011	R204 On 02-February-12			Bond Future	7.59	103.4663	103.1930	103.4663	2,908.00
05/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	7246	8	7	8	0.00
05/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	7483	8	7	8	0.00
05/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	7009	7	7	7	0.00
05/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	1248	0	1	0	0.00
05/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	731	0	1	0	540.00
05/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2818	0	3	0	0.00
05/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	659	0	1	0	540.00
05/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	1736	0	2	0	0.00
05/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	51	0	0	0	0.00
05/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2576	0	3	0	0.00
05/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	37	0	0	0	0.00
05/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	43	0	0	0	0.00
05/12/2011	R204 On 03-May-12			Bond Future	7.67	104.9718	104.6973	104.9718	0.00
05/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	6081	6	6	6	0.00
05/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	6278	7	6	7	0.00
05/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5885	6	6	6	0.00
05/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	743	1	1	1	0.00
05/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	653	1	1	1	0.00
05/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	697	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R204 On 02-August-12			Bond Future	7.76	102.5166	102.2265	102.5166	0.00
05/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	5212	5	5	5	0.00
05/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	5044	5	5	5	0.00
05/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5381	6	5	6	0.00
05/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1506	1	2	1	0.00
05/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1647	2	2	2	0.00
05/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1576	2	2	2	0.00
05/12/2011	R204 On 01-November-12			Bond Future	7.84	104.0869	103.7781	104.0869	0.00
05/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3961	4	4	4	0.00
05/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3831	4	4	4	0.00
05/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	4092	4	4	4	0.00
05/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3078	3	3	3	0.00
05/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3293	3	3	3	0.00
05/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3185	3	3	3	0.00
05/12/2011	R206 On 02-February-12			Bond Future	5.97	103.3250	103.2239	103.3250	300.00
05/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3639	4	4	4	0.00
05/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3727	4	4	4	0.00
05/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3551	4	4	4	0.00
05/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R206 On 03-May-12			Bond Future	5.99	104.8294	104.7280	104.8294	0.00
05/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2462	3	2	3	0.00
05/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2391	2	2	2	0.00
05/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2534	3	3	3	0.00
05/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	61	0	0	0	0.00
05/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	74	0	0	0	0.00
05/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	67	0	0	0	0.00
05/12/2011	R206 On 02-August-12			Bond Future	5.98	102.6401	102.5257	102.6401	0.00
05/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	2038	2	2	2	0.00
05/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	2092	2	2	2	0.00
05/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1985	2	2	2	0.00
05/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	324	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
05/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	296	0	0	0	0.00
05/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	309	0	0	0	0.00
05/12/2011	R206 On 01-November-12			Bond Future	5.94	104.2102	104.0790	104.2102	0.00
05/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1108	1	1	1	0.00
05/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1139	1	1	1	0.00
05/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1077	1	1	1	0.00
05/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1064	1	1	1	0.00
05/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1012	1	1	1	0.00
05/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1038	1	1	1	0.00
05/12/2011	R207 On 02-February-12			Bond Future	7.83	97.3840	97.0638	97.3840	34,723.00
05/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	6448	7	6	7	0.00
05/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6700	7	7	7	0.00
05/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	6197	7	6	7	0.00
05/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	420	1	0	1	1,920.00
05/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	946	1	1	1	640.00
05/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1467	2	1	2	0.00
05/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	4004	4	4	4	0.00
05/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	280	0	0	0	1,920.00
05/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1359	1	1	1	640.00
05/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	1986	2	2	2	0.00
05/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	69	0	0	0	0.00
05/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3214	3	3	3	0.00
05/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	48	0	0	0	0.00
05/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	57	0	0	0	0.00
05/12/2011	R207 On 03-May-12			Bond Future	7.92	98.8009	98.4787	98.8009	0.00
05/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5554	6	6	6	0.00
05/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5752	6	6	6	0.00
05/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5358	6	5	6	0.00
05/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1126	1	1	1	0.00
05/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	998	1	1	1	0.00
05/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1060	1	1	1	0.00
05/12/2011	R207 On 02-August-12			Bond Future	8.00	96.6468	96.3070	96.6468	0.00
05/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5728	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5549	6	6	6	0.00
05/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5909	6	6	6	0.00
05/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1716	2	2	2	0.00
05/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	1867	2	2	2	0.00
05/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1790	2	2	2	0.00
05/12/2011	R207 On 01-November-12			Bond Future	8.08	98.1248	97.7686	98.1248	0.00
05/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4359	5	4	5	0.00
05/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	4219	4	4	4	0.00
05/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4501	5	5	5	0.00
05/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3360	3	3	3	0.00
05/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3594	3	4	3	0.00
05/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3476	3	3	3	0.00
05/12/2011	R208 On 02-February-12			Bond Future	7.86	95.4859	95.2397	95.4859	14,264.00
05/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6732	7	7	7	0.00
05/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	7002	7	7	7	0.00
05/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	6463	7	6	7	0.00
05/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	489	1	0	1	2,880.00
05/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	986	1	1	1	960.00
05/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1560	2	2	2	0.00
05/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	4357	5	4	5	0.00
05/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	238	0	0	0	2,880.00
05/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1315	1	1	1	960.00
05/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	1976	2	2	2	0.00
05/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	62	0	0	0	0.00
05/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3051	3	3	3	0.00
05/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	42	0	0	0	0.00
05/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	51	0	0	0	0.00
05/12/2011	R208 On 03-May-12			Bond Future	7.94	93.4820	93.2297	93.4820	0.00
05/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6915	7	7	7	0.00
05/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6694	7	7	7	0.00
05/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	7138	7	7	7	0.00
05/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	746	1	1	1	0.00
05/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	852	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	798	1	1	1	0.00
05/12/2011	R208 On 02-August-12			Bond Future	8.01	94.8864	94.6226	94.8864	0.00
05/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	6186	6	6	6	0.00
05/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	6380	7	6	7	0.00
05/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5993	6	6	6	0.00
05/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2053	2	2	2	0.00
05/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	1888	2	2	2	0.00
05/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	1969	2	2	2	0.00
05/12/2011	R208 On 01-November-12			Bond Future	8.08	92.9411	92.6553	92.9411	0.00
05/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4589	5	5	5	0.00
05/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4744	5	5	5	0.00
05/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4438	5	4	5	0.00
05/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3779	4	4	4	0.00
05/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3522	3	4	3	0.00
05/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3648	4	4	4	0.00
05/12/2011	R209 On 02-February-12			Bond Future	8.78	77.3758	76.9780	77.3758	2,589.00
05/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3447	4	3	4	0.00
05/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	3221	4	3	4	0.00
05/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3681	4	4	4	0.00
05/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1620	2	2	2	0.00
05/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1924	2	2	2	0.00
05/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1767	2	2	2	0.00
05/12/2011	R209 On 03-May-12			Bond Future	8.85	75.3616	74.9532	75.3616	0.00
05/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4561	5	5	5	0.00
05/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4769	5	5	5	0.00
05/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4357	5	4	5	0.00
05/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3597	3	4	3	0.00
05/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3246	3	3	3	0.00
05/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3418	3	3	3	0.00
05/12/2011	R209 On 02-August-12			Bond Future	8.92	76.4913	76.0724	76.4913	0.00
05/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6396	7	6	7	0.00
05/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	6189	6	6	6	0.00
05/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6614	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3756	4	4	4	0.00
05/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4062	4	4	4	0.00
05/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	3902	4	4	4	0.00
05/12/2011	R209 On 01-November-12			Bond Future	8.99	74.5146	74.0779	74.5146	0.00
05/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5838	6	6	6	0.00
05/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5653	6	6	6	0.00
05/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	6026	6	6	6	0.00
05/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5533	5	6	5	0.00
05/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	5921	6	6	6	0.00
05/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5724	6	6	6	0.00
05/12/2011	R210 On 02-February-12			Bond Future	137.93	137.9243	137.9292	137.9243	755.00
05/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	6929	7	7	7	0.00
05/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6879	7	7	7	0.00
05/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6979	7	7	7	0.00
05/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12			Bond Future	115.48	115.4831	115.4829	115.4831	480.00
05/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	4983	5	5	5	0.00
05/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4933	5	5	5	0.00
05/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5033	5	5	5	0.00
05/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12			Bond Future	112.11	112.2062	112.1100	112.2062	2,677.00
05/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3610	4	4	4	0.00
05/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3660	4	4	4	0.00
05/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3560	4	4	4	0.00
05/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/12/2011	R212 On 02-February-12	108.50	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
05/12/2011	R213 On 02-February-12			Bond Future	8.79	87.0287	86.6666	87.0287	487.00
05/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3478	4	3	4	0.00
05/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3716	4	4	4	0.00
05/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	3249	4	3	4	0.00
05/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	1988	2	2	2	0.00
05/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1676	2	2	2	0.00
05/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1826	2	2	2	0.00
05/12/2011	R213 On 03-May-12			Bond Future	8.86	84.7567	84.3916	84.7567	0.00
05/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5692	6	6	6	0.00
05/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5465	6	5	6	0.00
05/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5925	6	6	6	0.00
05/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2581	2	3	2	0.00
05/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2870	3	3	3	0.00
05/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2721	3	3	3	0.00
05/12/2011	R213 On 02-August-12			Bond Future	8.94	86.0303	85.6469	86.0303	0.00
05/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6441	7	6	7	0.00
05/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6663	7	7	7	0.00
05/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	6230	6	6	6	0.00
05/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4209	4	4	4	0.00
05/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3896	4	4	4	0.00
05/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4046	4	4	4	0.00
05/12/2011	R213 On 01-November-12			Bond Future	9.01	83.8035	83.4024	83.8035	0.00
05/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5852	6	6	6	0.00
05/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	6042	6	6	6	0.00
05/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5666	6	6	6	0.00
05/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6137	6	6	6	0.00
05/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5743	6	6	6	0.00
05/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	5937	6	6	6	0.00
05/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
06/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	AL7T On 02-February-12			Index Future	413.82	415.2920	413.8200	415.2920	16.00
06/12/2011	AL7T On 03-May-12			Index Future	419.84	421.3430	419.8410	421.3430	0.00
06/12/2011	ALBI On 02-February-12			Index Future	376.69	377.7240	376.6930	377.7240	1,042.00
06/12/2011	ALBI On 03-May-12			Index Future	382.17	383.2280	382.1740	383.2280	0.00
06/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	CAAK On 19-December-11			Can-Do Future	0.17	0.1306	0.1679	0.1306	12,659.00
06/12/2011	CAAL On 19-December-11			Can-Do Future	0.11	0.0862	0.1092	0.0862	18,519.00
06/12/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1640	0.1120	0.1640	12,423.00
06/12/2011	CAAN On 30-March-12			Can-Do Future	0.38	0.3455	0.3773	0.3455	100,000.00
06/12/2011	CAAO On 30-March-12			Can-Do Future	0.11	0.1342	0.1132	0.1342	100,000.00
06/12/2011	CAAP On 19-December-11			Can-Do Future	0.14	0.1937	0.1388	0.1937	12,346.00
06/12/2011	CAAR On 19-December-11			Can-Do Future	0.14	0.1054	0.1410	0.1054	18,750.00
06/12/2011	CAAS On 31-January-12			Can-Do Future	0.10	0.0875	0.1019	0.0875	12,500.00
06/12/2011	CAAT On 29-February-12			Can-Do Future	0.09	0.0789	0.0886	0.0789	12,500.00
06/12/2011	CAAU On 31-January-12			Can-Do Future	0.06	0.0809	0.0638	0.0809	19,481.00
06/12/2011	CAAV On 29-February-12			Can-Do Future	0.09	0.1052	0.0889	0.1052	12,987.00
06/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
06/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2011	GOVI On 02-February-12			GOVI	377.91	378.9130	377.9110	378.9130	157.00
06/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	89110	10	9	10	0.00
06/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	89010	10	9	10	0.00
06/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	89210	10	9	10	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
06/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
06/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
06/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
06/12/2011	GOVI On 03-May-12			GOVI	383.41	384.4340	383.4100	384.4340	0.00
06/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	14100	2	1	2	0.00
06/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	14000	2	1	2	0.00
06/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	14200	2	1	2	0.00
06/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
06/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
06/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
06/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2011	IGOV On 02-February-12			Index Future	166.45	166.1870	166.4480	166.1870	507.00
06/12/2011	IGOV On 03-May-12			Index Future	168.87	168.6080	168.8700	168.6080	0.00
06/12/2011	ILBI On 02-February-12			Index Future	445.90	445.9030	445.9030	445.9030	88.00
06/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	5,541.00
06/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.55	94.4600	94.4500	94.4600	101.00
06/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.51	94.5000	94.4900	94.5000	0.00
06/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.48	94.5300	94.5200	94.5300	2,390.00
06/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.46	94.5500	94.5400	94.5500	0.00
06/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.45	94.5600	94.5500	94.5600	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
06/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.46	94.5500	94.5400	94.5500	2,890.00
06/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.52	94.5100	94.4800	94.5100	44,760.00
06/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	990.00
06/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.90	94.1200	94.1000	94.1200	790.00
06/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.16	93.8600	93.8400	93.8600	1,250.00
06/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.42	93.5900	93.5800	93.5900	2,100.00
06/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
06/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
06/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
06/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
06/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
06/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
06/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/12/2011	OTH1 On 02-February-12			Index Future	369.78	370.9440	369.7750	370.9440	0.00
06/12/2011	R157 On 02-February-12			Bond Future	6.75	126.7184	126.6116	126.7184	12,586.00
06/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	6020	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6187	6	6	6	0.00
06/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5854	6	6	6	0.00
06/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	82	0	0	0	130.00
06/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1460	2	1	2	0.00
06/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	506	1	1	1	0.00
06/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	208	0	0	0	3,960.00
06/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1849	2	2	2	0.00
06/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	385	0	0	0	1,320.00
06/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	650	1	1	1	0.00
06/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1021	1	1	1	1,320.00
06/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	274	0	0	0	3,960.00
06/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1473	1	1	1	0.00
06/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1235	1	1	1	0.00
06/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2804	3	3	3	0.00
06/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	412	0	0	0	130.00
06/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2019	2	2	2	0.00
06/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	2	0	0	0	0.00
06/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
06/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
06/12/2011	R157 On 03-May-12			Bond Future	6.83	121.7591	121.6465	121.7591	0.00
06/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4766	5	5	5	0.00
06/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4907	5	5	5	0.00
06/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4624	5	5	5	0.00
06/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	199	0	0	0	0.00
06/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	167	0	0	0	0.00
06/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	183	0	0	0	0.00
06/12/2011	R157 On 02-August-12			Bond Future	6.91	123.5734	123.4570	123.5734	0.00
06/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	4027	4	4	4	0.00
06/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	4143	4	4	4	0.00
06/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3914	4	4	4	0.00
06/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	768	1	1	1	0.00
06/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	701	1	1	1	0.00
06/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	733	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
06/12/2011	R157 On 01-November-12			Bond Future	6.99	118.6379	118.5112	118.6379	0.00
06/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2143	2	2	2	0.00
06/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	2071	2	2	2	0.00
06/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2217	2	2	2	0.00
06/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2048	2	2	2	0.00
06/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2184	2	2	2	0.00
06/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2115	2	2	2	0.00
06/12/2011	R186 On 02-February-12			Bond Future	8.46	118.8404	118.4638	118.8404	24,833.00
06/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	6000	6	6	6	0.00
06/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6336	7	6	7	0.00
06/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5670	6	6	6	0.00
06/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	637	1	1	1	6,000.00
06/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	22	0	0	0	6,000.00
06/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1182	1	1	1	100.00
06/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34793	35	35	35	0.00
06/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106568	107	107	107	0.00
06/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	1	0	0	0	0.00
06/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5591	5	6	5	0.00
06/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	17771	17	18	17	0.00
06/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1168	1	1	1	0.00
06/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7559	7	8	7	0.00
06/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	952	1	1	1	0.00
06/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1056	1	1	1	100.00
06/12/2011	R186 On 03-May-12			Bond Future	8.54	120.5762	120.1882	120.5762	0.00
06/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	7158	7	7	7	0.00
06/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	6880	7	7	7	0.00
06/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7440	8	7	8	0.00
06/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2848	3	3	3	0.00
06/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3162	3	3	3	0.00
06/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3002	3	3	3	0.00
06/12/2011	R186 On 02-August-12			Bond Future	8.62	117.0780	116.6883	117.0780	0.00
06/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6416	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	6180	6	6	6	0.00
06/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6655	7	7	7	0.00
06/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5008	5	5	5	0.00
06/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5424	5	5	5	0.00
06/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5213	5	5	5	0.00
06/12/2011	R186 On 01-November-12			Bond Future	8.70	118.8578	118.4487	118.8578	0.00
06/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	7138	7	7	7	0.00
06/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7364	8	7	8	0.00
06/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6914	7	7	7	0.00
06/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6879	7	7	7	0.00
06/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6447	6	6	6	0.00
06/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6660	6	7	6	0.00
06/12/2011	R189 On 02-February-12			Bond Future	219.01	219.0121	219.0084	219.0121	0.00
06/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	1008	1	1	1	0.00
06/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1058	1	1	1	0.00
06/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	958	1	1	1	0.00
06/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R197 On 02-February-12			Bond Future	245.54	245.2965	245.5369	245.2965	965.00
06/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8537	8	9	8	0.00
06/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8487	8	8	8	0.00
06/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8587	8	9	8	0.00
06/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R201 On 02-February-12			Bond Future	6.25	107.6921	107.6086	107.6921	3,124.00
06/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5224	5	5	5	0.00
06/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	5097	5	5	5	0.00
06/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5350	5	5	5	0.00
06/12/2011	R201 On 02-February-12	8.30	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
06/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R201 On 03-May-12			Bond Future	6.29	109.2629	109.1739	109.2629	0.00
06/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3661	4	4	4	0.00
06/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3768	4	4	4	0.00
06/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3555	4	4	4	0.00
06/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	138	0	0	0	0.00
06/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	115	0	0	0	0.00
06/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	126	0	0	0	0.00
06/12/2011	R201 On 02-August-12			Bond Future	6.32	106.4823	106.3924	106.4823	0.00
06/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	3089	3	3	3	0.00
06/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3175	3	3	3	0.00
06/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	3003	3	3	3	0.00
06/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	498	0	0	0	0.00
06/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	453	0	0	0	0.00
06/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	475	0	0	0	0.00
06/12/2011	R201 On 01-November-12			Bond Future	6.34	108.0968	107.9979	108.0968	0.00
06/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1822	2	2	2	0.00
06/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1767	2	2	2	0.00
06/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1878	2	2	2	0.00
06/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1461	1	1	1	0.00
06/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1551	2	2	2	0.00
06/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1506	1	2	1	0.00
06/12/2011	R202 On 02-February-12			Bond Future	185.14	184.2454	185.1413	184.2454	34,872.00
06/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	8141	7	8	7	0.00
06/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	8191	7	8	7	0.00
06/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	8091	7	8	7	0.00
06/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R203 On 02-February-12			Bond Future	7.36	107.5650	107.2818	107.5650	1,821.00
06/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6212	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6422	7	6	7	0.00
06/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	6002	6	6	6	0.00
06/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	446	1	0	1	2,640.00
06/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2982	3	3	3	0.00
06/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	834	1	1	1	880.00
06/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1150	1	1	1	0.00
06/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1215	1	1	1	880.00
06/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	309	0	0	0	2,640.00
06/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1598	1	2	1	0.00
06/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	30	0	0	0	0.00
06/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2387	2	2	2	0.00
06/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	20	0	0	0	0.00
06/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	25	0	0	0	0.00
06/12/2011	R203 On 03-May-12			Bond Future	7.45	104.9725	104.6787	104.9725	0.00
06/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5954	6	6	6	0.00
06/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5774	6	6	6	0.00
06/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6132	6	6	6	0.00
06/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	337	0	0	0	0.00
06/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	394	0	0	0	0.00
06/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	366	0	0	0	0.00
06/12/2011	R203 On 02-August-12			Bond Future	7.53	106.5378	106.2396	106.5378	0.00
06/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5143	5	5	5	0.00
06/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5296	6	5	6	0.00
06/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4992	5	5	5	0.00
06/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1173	1	1	1	0.00
06/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1072	1	1	1	0.00
06/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1121	1	1	1	0.00
06/12/2011	R203 On 01-November-12			Bond Future	7.62	103.9882	103.6831	103.9882	0.00
06/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3136	3	3	3	0.00
06/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3247	3	3	3	0.00
06/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	3027	3	3	3	0.00
06/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2707	3	3	3	0.00
06/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2523	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2614	2	3	2	0.00
06/12/2011	R204 On 02-February-12			Bond Future	7.64	103.1930	102.9526	103.1930	2,908.00
06/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	7011	7	7	7	0.00
06/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	7247	7	7	7	0.00
06/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6775	7	7	7	0.00
06/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	647	1	1	1	540.00
06/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2635	3	3	3	0.00
06/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	1130	1	1	1	0.00
06/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	1859	2	2	2	0.00
06/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	716	1	1	1	540.00
06/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	57	0	0	0	0.00
06/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2732	3	3	3	0.00
06/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	41	0	0	0	0.00
06/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	49	0	0	0	0.00
06/12/2011	R204 On 03-May-12			Bond Future	7.72	104.6973	104.4495	104.6973	0.00
06/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5875	6	6	6	0.00
06/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	6070	6	6	6	0.00
06/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5682	6	6	6	0.00
06/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	788	1	1	1	0.00
06/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	693	1	1	1	0.00
06/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	739	1	1	1	0.00
06/12/2011	R204 On 02-August-12			Bond Future	7.81	102.2265	101.9723	102.2265	0.00
06/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	5030	5	5	5	0.00
06/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4865	5	5	5	0.00
06/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5198	5	5	5	0.00
06/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1578	2	2	2	0.00
06/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1722	2	2	2	0.00
06/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1648	2	2	2	0.00
06/12/2011	R204 On 01-November-12			Bond Future	7.89	103.7781	103.5137	103.7781	0.00
06/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3811	4	4	4	0.00
06/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3684	4	4	4	0.00
06/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3940	4	4	4	0.00
06/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3190	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
06/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3411	3	3	3	0.00
06/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3299	3	3	3	0.00
06/12/2011	R206 On 02-February-12			Bond Future	6.00	103.2239	103.1652	103.2239	300.00
06/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3580	4	4	4	0.00
06/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3493	4	3	4	0.00
06/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3668	4	4	4	0.00
06/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R206 On 03-May-12			Bond Future	6.03	104.7280	104.6668	104.7280	0.00
06/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2405	2	2	2	0.00
06/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2335	2	2	2	0.00
06/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2477	3	2	3	0.00
06/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	65	0	0	0	0.00
06/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	79	0	0	0	0.00
06/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	71	0	0	0	0.00
06/12/2011	R206 On 02-August-12			Bond Future	6.03	102.5257	102.4609	102.5257	0.00
06/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1987	2	2	2	0.00
06/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	2040	2	2	2	0.00
06/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1934	2	2	2	0.00
06/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	337	0	0	0	0.00
06/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	309	0	0	0	0.00
06/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	323	0	0	0	0.00
06/12/2011	R206 On 01-November-12			Bond Future	6.00	104.0790	104.0078	104.0790	0.00
06/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1070	1	1	1	0.00
06/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1100	1	1	1	0.00
06/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1040	1	1	1	0.00
06/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1099	1	1	1	0.00
06/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1044	1	1	1	0.00
06/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1071	1	1	1	0.00
06/12/2011	R207 On 02-February-12			Bond Future	7.91	97.0638	96.6314	97.0638	38,194.00
06/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	6031	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6281	7	6	7	0.00
06/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5782	6	6	6	0.00
06/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	327	0	0	0	1,920.00
06/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3632	4	4	4	0.00
06/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	776	1	1	1	640.00
06/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1241	1	1	1	0.00
06/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1565	1	2	1	640.00
06/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	340	0	0	0	1,920.00
06/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2248	2	2	2	0.00
06/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	86	0	0	0	0.00
06/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3553	3	4	3	0.00
06/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	62	0	0	0	0.00
06/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	73	0	0	0	0.00
06/12/2011	R207 On 03-May-12			Bond Future	8.00	98.4787	98.0364	98.4787	0.00
06/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5217	6	5	6	0.00
06/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5409	6	5	6	0.00
06/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	5026	5	5	5	0.00
06/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1236	1	1	1	0.00
06/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1097	1	1	1	0.00
06/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1166	1	1	1	0.00
06/12/2011	R207 On 02-August-12			Bond Future	8.08	96.3070	95.8615	96.3070	0.00
06/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5416	6	5	6	0.00
06/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5242	6	5	6	0.00
06/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5592	6	6	6	0.00
06/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1844	2	2	2	0.00
06/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2005	2	2	2	0.00
06/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1923	2	2	2	0.00
06/12/2011	R207 On 01-November-12			Bond Future	8.17	97.7686	97.3049	97.7686	0.00
06/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4100	4	4	4	0.00
06/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3965	4	4	4	0.00
06/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4237	5	4	5	0.00
06/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3560	3	4	3	0.00
06/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3804	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
06/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3680	3	4	3	0.00
06/12/2011	R208 On 02-February-12			Bond Future	7.92	95.2397	94.8660	95.2397	14,264.00
06/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6370	7	6	7	0.00
06/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6638	7	7	7	0.00
06/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	6102	6	6	6	0.00
06/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	397	0	0	0	2,880.00
06/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	4027	4	4	4	0.00
06/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	834	1	1	1	960.00
06/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1355	2	1	2	0.00
06/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1483	1	1	1	960.00
06/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	282	0	0	0	2,880.00
06/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2197	2	2	2	0.00
06/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	75	0	0	0	0.00
06/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3333	3	3	3	0.00
06/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	52	0	0	0	0.00
06/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	63	0	0	0	0.00
06/12/2011	R208 On 03-May-12			Bond Future	8.00	93.2297	92.8529	93.2297	0.00
06/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6605	7	7	7	0.00
06/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6387	7	6	7	0.00
06/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6824	7	7	7	0.00
06/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	809	1	1	1	0.00
06/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	922	1	1	1	0.00
06/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	865	1	1	1	0.00
06/12/2011	R208 On 02-August-12			Bond Future	8.08	94.6226	94.2316	94.6226	0.00
06/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5910	6	6	6	0.00
06/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	6101	6	6	6	0.00
06/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5722	6	6	6	0.00
06/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2173	2	2	2	0.00
06/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2000	2	2	2	0.00
06/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2084	2	2	2	0.00
06/12/2011	R208 On 01-November-12			Bond Future	8.15	92.6553	92.2626	92.6553	0.00
06/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4367	5	4	5	0.00
06/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4517	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
06/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4220	4	4	4	0.00
06/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3954	4	4	4	0.00
06/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3687	4	4	4	0.00
06/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3819	4	4	4	0.00
06/12/2011	R209 On 02-February-12			Bond Future	8.82	76.9780	76.6621	76.9780	2,589.00
06/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3233	3	3	3	0.00
06/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3460	4	3	4	0.00
06/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	3014	3	3	3	0.00
06/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2033	2	2	2	0.00
06/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1715	2	2	2	0.00
06/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1868	2	2	2	0.00
06/12/2011	R209 On 03-May-12			Bond Future	8.89	74.9532	74.6337	74.9532	0.00
06/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4367	5	4	5	0.00
06/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4570	5	5	5	0.00
06/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4168	4	4	4	0.00
06/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3727	4	4	4	0.00
06/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3367	3	3	3	0.00
06/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3543	3	4	3	0.00
06/12/2011	R209 On 02-August-12			Bond Future	8.96	76.0724	75.7492	76.0724	0.00
06/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6190	6	6	6	0.00
06/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5986	6	6	6	0.00
06/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6404	7	6	7	0.00
06/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3869	4	4	4	0.00
06/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4182	4	4	4	0.00
06/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4019	4	4	4	0.00
06/12/2011	R209 On 01-November-12			Bond Future	9.03	74.0779	73.7436	74.0779	0.00
06/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5650	6	6	6	0.00
06/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5468	6	5	6	0.00
06/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5834	6	6	6	0.00
06/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5675	6	6	6	0.00
06/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6070	6	6	6	0.00
06/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5870	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	R210 On 02-February-12			Bond Future	137.94	137.9292	137.9365	137.9292	755.00
06/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	6937	7	7	7	0.00
06/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	6887	7	7	7	0.00
06/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	6987	7	7	7	0.00
06/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R211 On 02-February-12			Bond Future	115.48	115.4829	115.4849	115.4829	480.00
06/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	4985	5	5	5	0.00
06/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	4935	5	5	5	0.00
06/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5035	5	5	5	0.00
06/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R212 On 02-February-12			Bond Future	112.12	112.1100	112.1157	112.1100	2,677.00
06/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3616	4	4	4	0.00
06/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3666	4	4	4	0.00
06/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3566	4	4	4	0.00
06/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
06/12/2011	R213 On 02-February-12			Bond Future	8.83	86.6666	86.3865	86.6666	487.00
06/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3287	3	3	3	0.00
06/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	3063	3	3	3	0.00
06/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3518	4	4	4	0.00
06/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1758	2	2	2	0.00
06/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2082	2	2	2	0.00
06/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1915	2	2	2	0.00
06/12/2011	R213 On 03-May-12			Bond Future	8.90	84.3916	84.1076	84.3916	0.00
06/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5500	6	6	6	0.00
06/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5276	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
06/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5728	6	6	6	0.00
06/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2668	3	3	3	0.00
06/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2965	3	3	3	0.00
06/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2813	3	3	3	0.00
06/12/2011	R213 On 02-August-12			Bond Future	8.97	85.6469	85.3592	85.6469	0.00
06/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6258	6	6	6	0.00
06/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6477	7	6	7	0.00
06/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	6051	6	6	6	0.00
06/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4318	4	4	4	0.00
06/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3998	4	4	4	0.00
06/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4151	4	4	4	0.00
06/12/2011	R213 On 01-November-12			Bond Future	9.05	83.4024	83.1035	83.4024	0.00
06/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5685	6	6	6	0.00
06/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5872	6	6	6	0.00
06/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5502	6	6	6	0.00
06/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6272	6	6	6	0.00
06/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5872	6	6	6	0.00
06/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6069	6	6	6	0.00
06/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
07/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	AL7T On 02-February-12			Index Future	413.09	413.8200	413.0920	413.8200	16.00
07/12/2011	AL7T On 03-May-12			Index Future	419.10	419.8410	419.0990	419.8410	0.00
07/12/2011	ALBI On 02-February-12			Index Future	376.39	376.6930	376.3900	376.6930	1,042.00
07/12/2011	ALBI On 03-May-12			Index Future	381.86	382.1740	381.8630	382.1740	0.00
07/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	CAAK On 19-December-11			Can-Do Future	0.18	0.1679	0.1760	0.1679	12,659.00
07/12/2011	CAAL On 19-December-11			Can-Do Future	0.11	0.1092	0.1082	0.1092	18,519.00
07/12/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1120	0.1056	0.1120	12,423.00
07/12/2011	CAAN On 30-March-12			Can-Do Future	0.38	0.3773	0.3759	0.3773	100,000.00
07/12/2011	CAAO On 30-March-12			Can-Do Future	0.11	0.1132	0.1113	0.1132	100,000.00
07/12/2011	CAAP On 19-December-11			Can-Do Future	0.13	0.1388	0.1286	0.1388	12,346.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	CAAR On 19-December-11			Can-Do Future	0.14	0.1410	0.1423	0.1410	18,750.00
07/12/2011	CAAS On 31-January-12			Can-Do Future	0.10	0.1019	0.1041	0.1019	12,500.00
07/12/2011	CAAT On 29-February-12			Can-Do Future	0.09	0.0886	0.0904	0.0886	12,500.00
07/12/2011	CAAU On 31-January-12			Can-Do Future	0.06	0.0638	0.0620	0.0638	19,481.00
07/12/2011	CAAV On 29-February-12			Can-Do Future	0.09	0.0889	0.0873	0.0889	12,987.00
07/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
07/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2011	GOVI On 02-February-12			GOVI	377.58	377.9110	377.5790	377.9110	157.00
07/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	85790	9	9	9	0.00
07/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	85690	9	9	9	0.00
07/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	85890	9	9	9	0.00
07/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
07/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
07/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
07/12/2011	GOVI On 03-May-12			GOVI	383.07	383.4100	383.0690	383.4100	0.00
07/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	10690	1	1	1	0.00
07/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	10590	1	1	1	0.00
07/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	10790	1	1	1	0.00
07/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
07/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
07/12/2011	GOVI On 03-May-12	382.00	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
07/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2011	IGOV On 02-February-12			Index Future	166.25	166.4480	166.2460	166.4480	507.00
07/12/2011	IGOV On 03-May-12			Index Future	168.66	168.8700	168.6630	168.8700	0.00
07/12/2011	ILBI On 02-February-12			Index Future	445.90	445.9030	445.9030	445.9030	88.00
07/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,541.00
07/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	101.00
07/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.51	94.4900	94.4900	94.4900	0.00
07/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.48	94.5200	94.5200	94.5200	2,390.00
07/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.46	94.5400	94.5400	94.5400	0.00
07/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.46	94.5500	94.5400	94.5500	0.00
07/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.46	94.5400	94.5400	94.5400	2,890.00
07/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.52	94.4800	94.4800	94.4800	44,760.00
07/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.66	94.3400	94.3400	94.3400	990.00
07/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.89	94.1000	94.1100	94.1000	790.00
07/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.14	93.8400	93.8600	93.8400	1,250.00
07/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.41	93.5800	93.5900	93.5800	2,100.00
07/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
07/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
07/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
07/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
07/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
07/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
07/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
07/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
07/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/12/2011	OTH1 On 02-February-12			Index Future	369.61	369.7750	369.6130	369.7750	0.00
07/12/2011	R157 On 02-February-12			Bond Future	6.75	126.6116	126.6223	126.6116	12,586.00
07/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	6031	6	6	6	0.00
07/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6197	6	6	6	0.00
07/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5864	6	6	6	0.00
07/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	504	1	1	1	0.00
07/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	80	0	0	0	130.00
07/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1462	1	1	1	0.00
07/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	205	0	0	0	3,960.00
07/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	383	0	0	0	1,320.00
07/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	648	1	1	1	0.00
07/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1852	2	2	2	0.00
07/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	267	0	0	0	3,960.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1008	1	1	1	1,320.00
07/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1461	1	1	1	0.00
07/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	403	0	0	0	130.00
07/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2006	2	2	2	0.00
07/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1222	1	1	1	0.00
07/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2792	3	3	3	0.00
07/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	1	0	0	0	0.00
07/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
07/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
07/12/2011	R157 On 03-May-12			Bond Future	6.83	121.6465	121.6564	121.6465	0.00
07/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4773	5	5	5	0.00
07/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4631	5	5	5	0.00
07/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4914	5	5	5	0.00
07/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	164	0	0	0	0.00
07/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	196	0	0	0	0.00
07/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	180	0	0	0	0.00
07/12/2011	R157 On 02-August-12			Bond Future	6.90	123.4570	123.4692	123.4570	0.00
07/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	4033	4	4	4	0.00
07/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3920	4	4	4	0.00
07/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	4149	4	4	4	0.00
07/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	695	1	1	1	0.00
07/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	761	1	1	1	0.00
07/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	727	1	1	1	0.00
07/12/2011	R157 On 01-November-12			Bond Future	6.99	118.5112	118.5224	118.5112	0.00
07/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2146	2	2	2	0.00
07/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	2073	2	2	2	0.00
07/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2220	2	2	2	0.00
07/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2040	2	2	2	0.00
07/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2174	2	2	2	0.00
07/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2107	2	2	2	0.00
07/12/2011	R186 On 02-February-12			Bond Future	8.45	118.4638	118.5014	118.4638	24,833.00
07/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	6009	6	6	6	0.00
07/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6346	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5678	6	6	6	0.00
07/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	628	1	1	1	6,000.00
07/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	21	0	0	0	6,000.00
07/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34831	35	35	35	0.00
07/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106605	107	107	107	0.00
07/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1172	1	1	1	100.00
07/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5543	6	6	6	0.00
07/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	17732	18	18	18	0.00
07/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1139	1	1	1	0.00
07/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7512	8	8	8	0.00
07/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	924	1	1	1	0.00
07/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1027	1	1	1	100.00
07/12/2011	R186 On 03-May-12			Bond Future	8.53	120.1882	120.2250	120.1882	0.00
07/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	7167	7	7	7	0.00
07/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7450	7	7	7	0.00
07/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	6888	7	7	7	0.00
07/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3133	3	3	3	0.00
07/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2821	3	3	3	0.00
07/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2974	3	3	3	0.00
07/12/2011	R186 On 02-August-12			Bond Future	8.61	116.6883	116.7244	116.6883	0.00
07/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6424	6	6	6	0.00
07/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6664	7	7	7	0.00
07/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	6188	6	6	6	0.00
07/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5396	5	5	5	0.00
07/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	4981	5	5	5	0.00
07/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5185	5	5	5	0.00
07/12/2011	R186 On 01-November-12			Bond Future	8.69	118.4487	118.4842	118.4487	0.00
07/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	7147	7	7	7	0.00
07/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7373	7	7	7	0.00
07/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6923	7	7	7	0.00
07/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6852	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6420	6	6	6	0.00
07/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6634	7	7	7	0.00
07/12/2011	R189 On 02-February-12			Bond Future	219.00	219.0084	218.9968	219.0084	0.00
07/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	997	1	1	1	0.00
07/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1047	1	1	1	0.00
07/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	947	1	1	1	0.00
07/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R197 On 02-February-12			Bond Future	245.57	245.5369	245.5728	245.5369	965.00
07/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8573	9	9	9	0.00
07/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8523	8	9	8	0.00
07/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8623	9	9	9	0.00
07/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R201 On 02-February-12			Bond Future	6.25	107.6086	107.6166	107.6086	3,124.00
07/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5232	5	5	5	0.00
07/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5358	5	5	5	0.00
07/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	5105	5	5	5	0.00
07/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R201 On 03-May-12			Bond Future	6.29	109.1739	109.1813	109.1739	0.00
07/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3666	4	4	4	0.00
07/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3560	4	4	4	0.00
07/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3773	4	4	4	0.00
07/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	112	0	0	0	0.00
07/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	136	0	0	0	0.00
07/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	123	0	0	0	0.00
07/12/2011	R201 On 02-August-12			Bond Future	6.31	106.3924	106.3991	106.3924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	3092	3	3	3	0.00
07/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	3005	3	3	3	0.00
07/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3179	3	3	3	0.00
07/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	450	0	0	0	0.00
07/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	493	0	0	0	0.00
07/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	471	0	0	0	0.00
07/12/2011	R201 On 01-November-12			Bond Future	6.34	107.9979	108.0019	107.9979	0.00
07/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1822	2	2	2	0.00
07/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1766	2	2	2	0.00
07/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1878	2	2	2	0.00
07/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1457	1	1	1	0.00
07/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1546	2	2	2	0.00
07/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1502	2	2	2	0.00
07/12/2011	R202 On 02-February-12			Bond Future	184.28	185.1413	184.2832	185.1413	34,872.00
07/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7283	8	7	8	0.00
07/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7233	8	7	8	0.00
07/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7333	8	7	8	0.00
07/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R203 On 02-February-12			Bond Future	7.38	107.2818	107.1984	107.2818	1,821.00
07/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6129	6	6	6	0.00
07/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6339	6	6	6	0.00
07/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5919	6	6	6	0.00
07/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	417	0	0	0	2,640.00
07/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	791	1	1	1	880.00
07/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1099	1	1	1	0.00
07/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2907	3	3	3	0.00
07/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	317	0	0	0	2,640.00
07/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1247	1	1	1	880.00
07/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1638	2	2	2	0.00
07/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	30	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2441	2	2	2	0.00
07/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	21	0	0	0	0.00
07/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	25	0	0	0	0.00
07/12/2011	R203 On 03-May-12			Bond Future	7.47	104.6787	104.5987	104.6787	0.00
07/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5881	6	6	6	0.00
07/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	6059	6	6	6	0.00
07/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5701	6	6	6	0.00
07/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	401	0	0	0	0.00
07/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	344	0	0	0	0.00
07/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	373	0	0	0	0.00
07/12/2011	R203 On 02-August-12			Bond Future	7.55	106.2396	106.1546	106.2396	0.00
07/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	5076	5	5	5	0.00
07/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5228	5	5	5	0.00
07/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4926	5	5	5	0.00
07/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1192	1	1	1	0.00
07/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1089	1	1	1	0.00
07/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1139	1	1	1	0.00
07/12/2011	R203 On 01-November-12			Bond Future	7.64	103.6831	103.5979	103.6831	0.00
07/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3086	3	3	3	0.00
07/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3195	3	3	3	0.00
07/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2978	3	3	3	0.00
07/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2743	3	3	3	0.00
07/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2557	3	3	3	0.00
07/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2649	3	3	3	0.00
07/12/2011	R204 On 02-February-12			Bond Future	7.66	102.9526	102.8301	102.9526	2,908.00
07/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6890	7	7	7	0.00
07/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	7125	7	7	7	0.00
07/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6654	7	7	7	0.00
07/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	1066	1	1	1	0.00
07/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	602	1	1	1	540.00
07/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2538	3	3	3	0.00
07/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	742	1	1	1	540.00
07/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	1917	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	59	0	0	0	0.00
07/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2809	3	3	3	0.00
07/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	42	0	0	0	0.00
07/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	50	0	0	0	0.00
07/12/2011	R204 On 03-May-12			Bond Future	7.75	104.4495	104.3259	104.4495	0.00
07/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5770	6	6	6	0.00
07/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5578	6	6	6	0.00
07/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5964	6	6	6	0.00
07/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	710	1	1	1	0.00
07/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	807	1	1	1	0.00
07/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	757	1	1	1	0.00
07/12/2011	R204 On 02-August-12			Bond Future	7.83	101.9723	101.8529	101.9723	0.00
07/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4943	5	5	5	0.00
07/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	5109	5	5	5	0.00
07/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4779	5	5	5	0.00
07/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1755	2	2	2	0.00
07/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1608	2	2	2	0.00
07/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1680	2	2	2	0.00
07/12/2011	R204 On 01-November-12			Bond Future	7.92	103.5137	103.3890	103.5137	0.00
07/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3739	4	4	4	0.00
07/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3613	4	4	4	0.00
07/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3866	4	4	4	0.00
07/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3241	3	3	3	0.00
07/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3465	3	3	3	0.00
07/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3352	3	3	3	0.00
07/12/2011	R206 On 02-February-12			Bond Future	6.01	103.1652	103.1578	103.1652	300.00
07/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3573	4	4	4	0.00
07/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3661	4	4	4	0.00
07/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3485	3	3	3	0.00
07/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
07/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R206 On 03-May-12			Bond Future	6.03	104.6668	104.6588	104.6668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2397	2	2	2	0.00
07/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2468	2	2	2	0.00
07/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2326	2	2	2	0.00
07/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	78	0	0	0	0.00
07/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	64	0	0	0	0.00
07/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	71	0	0	0	0.00
07/12/2011	R206 On 02-August-12			Bond Future	6.03	102.4609	102.4540	102.4609	0.00
07/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1980	2	2	2	0.00
07/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1927	2	2	2	0.00
07/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	2033	2	2	2	0.00
07/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	309	0	0	0	0.00
07/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	337	0	0	0	0.00
07/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	323	0	0	0	0.00
07/12/2011	R206 On 01-November-12			Bond Future	6.01	104.0078	103.9986	104.0078	0.00
07/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	1064	1	1	1	0.00
07/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1094	1	1	1	0.00
07/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	1034	1	1	1	0.00
07/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1102	1	1	1	0.00
07/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1047	1	1	1	0.00
07/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1074	1	1	1	0.00
07/12/2011	R207 On 02-February-12			Bond Future	7.92	96.6314	96.5350	96.6314	38,194.00
07/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	5936	6	6	6	0.00
07/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6185	6	6	6	0.00
07/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5687	6	6	6	0.00
07/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	302	0	0	0	1,920.00
07/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	733	1	1	1	640.00
07/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	1184	1	1	1	0.00
07/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3545	4	4	4	0.00
07/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	349	0	0	0	1,920.00
07/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1604	2	2	2	640.00
07/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2301	2	2	2	0.00
07/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	87	0	0	0	0.00
07/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3625	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	62	0	0	0	0.00
07/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	74	0	0	0	0.00
07/12/2011	R207 On 03-May-12			Bond Future	8.01	98.0364	97.9372	98.0364	0.00
07/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	5136	5	5	5	0.00
07/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	4947	5	5	5	0.00
07/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5328	5	5	5	0.00
07/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1115	1	1	1	0.00
07/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1256	1	1	1	0.00
07/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1184	1	1	1	0.00
07/12/2011	R207 On 02-August-12			Bond Future	8.10	95.8615	95.7545	95.8615	0.00
07/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5338	5	5	5	0.00
07/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5513	6	6	6	0.00
07/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	5164	5	5	5	0.00
07/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2034	2	2	2	0.00
07/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1872	2	2	2	0.00
07/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1952	2	2	2	0.00
07/12/2011	R207 On 01-November-12			Bond Future	8.19	97.3049	97.2011	97.3049	0.00
07/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	4038	4	4	4	0.00
07/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3905	4	4	4	0.00
07/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4174	4	4	4	0.00
07/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3600	4	4	4	0.00
07/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3848	4	4	4	0.00
07/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3722	4	4	4	0.00
07/12/2011	R208 On 02-February-12			Bond Future	7.95	94.8660	94.6645	94.8660	14,264.00
07/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6174	6	6	6	0.00
07/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6441	7	6	7	0.00
07/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5908	6	6	6	0.00
07/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	348	0	0	0	2,880.00
07/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	753	1	1	1	960.00
07/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1246	1	1	1	0.00
07/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3848	4	4	4	0.00
07/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	304	0	0	0	2,880.00
07/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1576	1	2	1	960.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2318	2	2	2	0.00
07/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	82	0	0	0	0.00
07/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3486	3	3	3	0.00
07/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	56	0	0	0	0.00
07/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	68	0	0	0	0.00
07/12/2011	R208 On 03-May-12			Bond Future	8.03	92.8529	92.6444	92.8529	0.00
07/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6432	7	6	7	0.00
07/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6649	7	7	7	0.00
07/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6216	6	6	6	0.00
07/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	960	1	1	1	0.00
07/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	843	1	1	1	0.00
07/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	900	1	1	1	0.00
07/12/2011	R208 On 02-August-12			Bond Future	8.11	94.2316	94.0281	94.2316	0.00
07/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5766	6	6	6	0.00
07/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5580	6	6	6	0.00
07/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5955	6	6	6	0.00
07/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2058	2	2	2	0.00
07/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2234	2	2	2	0.00
07/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2144	2	2	2	0.00
07/12/2011	R208 On 01-November-12			Bond Future	8.19	92.2626	92.0473	92.2626	0.00
07/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4244	4	4	4	0.00
07/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4392	5	4	5	0.00
07/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	4100	4	4	4	0.00
07/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4049	4	4	4	0.00
07/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3778	4	4	4	0.00
07/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3911	4	4	4	0.00
07/12/2011	R209 On 02-February-12			Bond Future	8.81	76.6621	76.7645	76.6621	2,589.00
07/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3275	3	3	3	0.00
07/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	3052	3	3	3	0.00
07/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3504	3	4	3	0.00
07/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1657	2	2	2	0.00
07/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1969	2	2	2	0.00
07/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1808	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R209 On 03-May-12			Bond Future	8.88	74.6337	74.7347	74.6337	0.00
07/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4411	4	4	4	0.00
07/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4210	4	4	4	0.00
07/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4615	5	5	5	0.00
07/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3311	3	3	3	0.00
07/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3668	4	4	4	0.00
07/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3486	4	3	4	0.00
07/12/2011	R209 On 02-August-12			Bond Future	8.95	75.7492	75.8490	75.7492	0.00
07/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6240	6	6	6	0.00
07/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6455	6	6	6	0.00
07/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	6035	6	6	6	0.00
07/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4131	4	4	4	0.00
07/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3820	4	4	4	0.00
07/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	3969	4	4	4	0.00
07/12/2011	R209 On 01-November-12			Bond Future	9.02	73.7436	73.8497	73.7436	0.00
07/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5698	6	6	6	0.00
07/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5515	5	6	5	0.00
07/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5884	6	6	6	0.00
07/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5619	6	6	6	0.00
07/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6011	6	6	6	0.00
07/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5812	6	6	6	0.00
07/12/2011	R210 On 02-February-12			Bond Future	138.14	137.9365	138.1404	137.9365	755.00
07/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	7140	7	7	7	0.00
07/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	7090	7	7	7	0.00
07/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	7190	7	7	7	0.00
07/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R211 On 02-February-12			Bond Future	115.66	115.4849	115.6588	115.4849	480.00
07/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	5159	5	5	5	0.00
07/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5209	5	5	5	0.00
07/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	5109	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R212 On 02-February-12			Bond Future	112.13	112.1157	112.1321	112.1157	2,677.00
07/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3632	4	4	4	0.00
07/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3582	4	4	4	0.00
07/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3682	4	4	4	0.00
07/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
07/12/2011	R213 On 02-February-12			Bond Future	8.82	86.3865	86.4104	86.3865	487.00
07/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3280	3	3	3	0.00
07/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3512	4	4	4	0.00
07/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	3056	3	3	3	0.00
07/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2051	2	2	2	0.00
07/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1728	2	2	2	0.00
07/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1884	2	2	2	0.00
07/12/2011	R213 On 03-May-12			Bond Future	8.90	84.1076	84.1234	84.1076	0.00
07/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5496	6	5	6	0.00
07/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5725	6	6	6	0.00
07/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5273	5	5	5	0.00
07/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2946	3	3	3	0.00
07/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2649	3	3	3	0.00
07/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2793	3	3	3	0.00
07/12/2011	R213 On 02-August-12			Bond Future	8.97	85.3592	85.3824	85.3592	0.00
07/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6261	6	6	6	0.00
07/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6481	6	6	6	0.00
07/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	6054	6	6	6	0.00
07/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4298	4	4	4	0.00
07/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3979	4	4	4	0.00
07/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4130	4	4	4	0.00
07/12/2011	R213 On 01-November-12			Bond Future	9.05	83.1035	83.1265	83.1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5688	6	6	6	0.00
07/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5875	6	6	6	0.00
07/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5505	6	6	6	0.00
07/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6252	6	6	6	0.00
07/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5852	6	6	6	0.00
07/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6049	6	6	6	0.00
07/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
08/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	AL7T On 02-February-12			Index Future	412.27	413.0920	412.2700	413.0920	16.00
08/12/2011	AL7T On 03-May-12			Index Future	418.26	419.0990	418.2590	419.0990	0.00
08/12/2011	ALBI On 02-February-12			Index Future	375.72	376.3900	375.7160	376.3900	1,043.00
08/12/2011	ALBI On 03-May-12			Index Future	381.17	381.8630	381.1740	381.8630	0.00
08/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C207 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
08/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	CAAK On 19-December-11			Can-Do Future	0.22	0.1760	0.2234	0.1760	12,659.00
08/12/2011	CAAL On 19-December-11			Can-Do Future	0.14	0.1082	0.1437	0.1082	18,519.00
08/12/2011	CAAM On 19-December-11			Can-Do Future	0.06	0.1056	0.0624	0.1056	12,423.00
08/12/2011	CAAN On 30-March-12			Can-Do Future	0.40	0.3759	0.4038	0.3759	100,000.00
08/12/2011	CAAO On 30-March-12			Can-Do Future	0.09	0.1113	0.0895	0.1113	100,000.00
08/12/2011	CAAP On 19-December-11			Can-Do Future	0.08	0.1286	0.0791	0.1286	12,346.00
08/12/2011	CAAR On 19-December-11			Can-Do Future	0.19	0.1423	0.1876	0.1423	18,750.00
08/12/2011	CAAS On 31-January-12			Can-Do Future	0.12	0.1041	0.1225	0.1041	12,500.00
08/12/2011	CAAT On 29-February-12			Can-Do Future	0.10	0.0904	0.1032	0.0904	12,500.00
08/12/2011	CAAU On 31-January-12			Can-Do Future	0.05	0.0620	0.0456	0.0620	19,481.00
08/12/2011	CAAV On 29-February-12			Can-Do Future	0.07	0.0873	0.0697	0.0873	12,987.00
08/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
08/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2011	GOVI On 02-February-12			GOVI	376.94	377.5790	376.9360	377.5790	157.00
08/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	79360	9	8	9	0.00
08/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	79260	9	8	9	0.00
08/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	79460	9	8	9	0.00
08/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
08/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
08/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
08/12/2011	GOVI On 03-May-12			GOVI	382.41	383.0690	382.4120	383.0690	0.00
08/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	4120	1	0	1	0.00
08/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	4020	1	0	1	0.00
08/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	4220	1	0	1	0.00
08/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
08/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
08/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
08/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2011	IGOV On 02-February-12			Index Future	166.25	166.2460	166.2520	166.2460	507.00
08/12/2011	IGOV On 03-May-12			Index Future	168.67	168.6630	168.6670	168.6630	0.00
08/12/2011	ILBI On 02-February-12			Index Future	447.19	445.9030	447.1930	445.9030	88.00
08/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	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
08/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,541.00
08/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	101.00
08/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.51	94.4900	94.4900	94.4900	0.00
08/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.49	94.5200	94.5100	94.5200	2,390.00
08/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.47	94.5400	94.5300	94.5400	0.00
08/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.45	94.5400	94.5500	94.5400	0.00
08/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.46	94.5400	94.5400	94.5400	2,890.00
08/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.52	94.4800	94.4800	94.4800	44,760.00
08/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	990.00
08/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.90	94.1100	94.1000	94.1100	790.00
08/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.16	93.8600	93.8400	93.8600	1,250.00
08/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5900	93.5500	93.5900	1,600.00
08/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
08/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
08/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
08/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
08/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
08/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
08/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
08/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
08/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
08/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
08/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
08/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
08/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
08/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
08/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
08/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
08/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
08/12/2011	OTH1 On 02-February-12			Index Future	368.79	369.6130	368.7890	369.6130	0.00
08/12/2011	R157 On 02-February-12			Bond Future	6.78	126.6223	126.5120	126.6223	12,585.00
08/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5921	6	6	6	0.00
08/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6087	6	6	6	0.00
08/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5754	6	6	6	0.00
08/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	69	0	0	0	130.00
08/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1379	1	1	1	0.00
08/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	458	1	0	1	0.00
08/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	181	0	0	0	3,960.00
08/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1762	2	2	2	0.00
08/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	344	0	0	0	1,320.00
08/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	594	1	1	1	0.00
08/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1065	1	1	1	1,320.00
08/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	287	0	0	0	3,960.00
08/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1532	1	2	1	0.00
08/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1287	1	1	1	0.00
08/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2891	3	3	3	0.00
08/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	431	0	0	0	130.00
08/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2092	2	2	2	0.00
08/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	2	0	0	0	0.00
08/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
08/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	2	0	0	0	0.00
08/12/2011	R157 On 03-May-12			Bond Future	6.86	121.6564	121.5439	121.6564	0.00
08/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4670	5	5	5	0.00
08/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4528	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
08/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4810	5	5	5	0.00
08/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	172	0	0	0	0.00
08/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	205	0	0	0	0.00
08/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	189	0	0	0	0.00
08/12/2011	R157 On 02-August-12			Bond Future	6.94	123.4692	123.3590	123.4692	0.00
08/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3947	4	4	4	0.00
08/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3834	4	4	4	0.00
08/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	4062	4	4	4	0.00
08/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	718	1	1	1	0.00
08/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	786	1	1	1	0.00
08/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	751	1	1	1	0.00
08/12/2011	R157 On 01-November-12			Bond Future	7.03	118.5224	118.4071	118.5224	0.00
08/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	2084	2	2	2	0.00
08/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	2013	2	2	2	0.00
08/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2157	2	2	2	0.00
08/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2092	2	2	2	0.00
08/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2230	2	2	2	0.00
08/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2160	2	2	2	0.00
08/12/2011	R186 On 02-February-12			Bond Future	8.48	118.5014	118.2200	118.5014	24,833.00
08/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	5775	6	6	6	0.00
08/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	6108	6	6	6	0.00
08/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5448	6	5	6	0.00
08/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	565	1	1	1	6,000.00
08/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	17	0	0	0	6,000.00
08/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	1075	1	1	1	100.00
08/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34549	35	35	35	0.00
08/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106324	107	106	107	0.00
08/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5728	6	6	6	0.00
08/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	18009	18	18	18	0.00
08/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1190	1	1	1	0.00
08/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7731	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
08/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	968	1	1	1	0.00
08/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1075	1	1	1	100.00
08/12/2011	R186 On 03-May-12			Bond Future	8.56	120.2250	119.9397	120.2250	0.00
08/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6966	7	7	7	0.00
08/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	7245	7	7	7	0.00
08/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	6691	7	7	7	0.00
08/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3222	3	3	3	0.00
08/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2901	3	3	3	0.00
08/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3058	3	3	3	0.00
08/12/2011	R186 On 02-August-12			Bond Future	8.64	116.7244	116.4355	116.7244	0.00
08/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	6251	6	6	6	0.00
08/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6488	7	6	7	0.00
08/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	6019	6	6	6	0.00
08/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5516	5	6	5	0.00
08/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5094	5	5	5	0.00
08/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5301	5	5	5	0.00
08/12/2011	R186 On 01-November-12			Bond Future	8.73	118.4842	118.1918	118.4842	0.00
08/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6979	7	7	7	0.00
08/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	7203	7	7	7	0.00
08/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6758	7	7	7	0.00
08/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6979	7	7	7	0.00
08/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6543	6	7	6	0.00
08/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6758	7	7	7	0.00
08/12/2011	R189 On 02-February-12			Bond Future	218.99	218.9968	218.9924	218.9968	0.00
08/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	992	1	1	1	0.00
08/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1042	1	1	1	0.00
08/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	942	1	1	1	0.00
08/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R197 On 02-February-12			Bond Future	245.58	245.5728	245.5840	245.5728	965.00
08/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8584	9	9	9	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
08/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8534	9	9	9	0.00
08/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8634	9	9	9	0.00
08/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R201 On 02-February-12			Bond Future	6.28	107.6166	107.5305	107.6166	3,124.00
08/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5146	5	5	5	0.00
08/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	5019	5	5	5	0.00
08/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5272	5	5	5	0.00
08/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
08/12/2011	R201 On 03-May-12			Bond Future	6.32	109.1813	109.0924	109.1813	0.00
08/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3584	4	4	4	0.00
08/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3479	4	3	4	0.00
08/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3691	4	4	4	0.00
08/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	119	0	0	0	0.00
08/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	144	0	0	0	0.00
08/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	130	0	0	0	0.00
08/12/2011	R201 On 02-August-12			Bond Future	6.35	106.3991	106.3116	106.3991	0.00
08/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	3022	3	3	3	0.00
08/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2936	3	3	3	0.00
08/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3108	3	3	3	0.00
08/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	466	0	0	0	0.00
08/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	512	0	1	0	0.00
08/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	489	0	0	0	0.00
08/12/2011	R201 On 01-November-12			Bond Future	6.39	108.0019	107.9132	108.0019	0.00
08/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1772	2	2	2	0.00
08/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1717	2	2	2	0.00
08/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1827	2	2	2	0.00
08/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1495	1	1	1	0.00
08/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1586	2	2	2	0.00
08/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1540	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
08/12/2011	R202 On 02-February-12			Bond Future	184.29	184.2832	184.2920	184.2832	34,872.00
08/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7292	7	7	7	0.00
08/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7242	7	7	7	0.00
08/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7342	7	7	7	0.00
08/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R203 On 02-February-12			Bond Future	7.41	107.1984	107.0596	107.1984	1,821.00
08/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5992	6	6	6	0.00
08/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6202	6	6	6	0.00
08/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5782	6	6	6	0.00
08/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	376	0	0	0	2,640.00
08/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2788	3	3	3	0.00
08/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	729	1	1	1	880.00
08/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	1022	1	1	1	0.00
08/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1309	1	1	1	880.00
08/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	337	0	0	0	2,640.00
08/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1715	2	2	2	0.00
08/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	32	0	0	0	0.00
08/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2539	2	3	2	0.00
08/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	22	0	0	0	0.00
08/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	27	0	0	0	0.00
08/12/2011	R203 On 03-May-12			Bond Future	7.50	104.5987	104.4568	104.5987	0.00
08/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5755	6	6	6	0.00
08/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5931	6	6	6	0.00
08/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5576	6	6	6	0.00
08/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	418	0	0	0	0.00
08/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	358	0	0	0	0.00
08/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	389	0	0	0	0.00
08/12/2011	R203 On 02-August-12			Bond Future	7.58	106.1546	106.0145	106.1546	0.00
08/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4969	5	5	5	0.00
08/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4820	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
08/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5120	5	5	5	0.00
08/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1121	1	1	1	0.00
08/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1226	1	1	1	0.00
08/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1172	1	1	1	0.00
08/12/2011	R203 On 01-November-12			Bond Future	7.68	103.5979	103.4480	103.5979	0.00
08/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	3002	3	3	3	0.00
08/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3109	3	3	3	0.00
08/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2895	3	3	3	0.00
08/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2810	3	3	3	0.00
08/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2621	3	3	3	0.00
08/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2715	3	3	3	0.00
08/12/2011	R204 On 02-February-12			Bond Future	7.69	102.8301	102.6439	102.8301	2,908.00
08/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6707	7	7	7	0.00
08/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6942	7	7	7	0.00
08/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6472	7	6	7	0.00
08/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	542	1	1	1	540.00
08/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2399	3	2	3	0.00
08/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	978	1	1	1	0.00
08/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	2015	2	2	2	0.00
08/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	789	1	1	1	540.00
08/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	63	0	0	0	0.00
08/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2936	3	3	3	0.00
08/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	45	0	0	0	0.00
08/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	54	0	0	0	0.00
08/12/2011	R204 On 03-May-12			Bond Future	7.78	104.3259	104.1357	104.3259	0.00
08/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5613	6	6	6	0.00
08/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5423	6	5	6	0.00
08/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5805	6	6	6	0.00
08/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	741	1	1	1	0.00
08/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	843	1	1	1	0.00
08/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	791	1	1	1	0.00
08/12/2011	R204 On 02-August-12			Bond Future	7.87	101.8529	101.6593	101.8529	0.00
08/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4807	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
08/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4971	5	5	5	0.00
08/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4645	5	5	5	0.00
08/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1815	2	2	2	0.00
08/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1664	2	2	2	0.00
08/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1738	2	2	2	0.00
08/12/2011	R204 On 01-November-12			Bond Future	7.96	103.3890	103.1928	103.3890	0.00
08/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3629	4	4	4	0.00
08/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3506	4	4	4	0.00
08/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3754	4	4	4	0.00
08/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3325	3	3	3	0.00
08/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3554	3	4	3	0.00
08/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3438	3	3	3	0.00
08/12/2011	R206 On 02-February-12			Bond Future	6.04	103.1578	103.0991	103.1578	300.00
08/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3514	4	4	4	0.00
08/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3427	3	3	3	0.00
08/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3602	4	4	4	0.00
08/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R206 On 03-May-12			Bond Future	6.07	104.6588	104.5977	104.6588	0.00
08/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2341	2	2	2	0.00
08/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2411	2	2	2	0.00
08/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2270	2	2	2	0.00
08/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	83	0	0	0	0.00
08/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	68	0	0	0	0.00
08/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	76	0	0	0	0.00
08/12/2011	R206 On 02-August-12			Bond Future	6.08	102.4540	102.3935	102.4540	0.00
08/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1933	2	2	2	0.00
08/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1880	2	2	2	0.00
08/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1985	2	2	2	0.00
08/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	321	0	0	0	0.00
08/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	351	0	0	0	0.00
08/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	337	0	0	0	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	R206 On	01-November-12			Bond Future	6.07	103.9986	103.9343	103.9986	0.00
08/12/2011	R206 On	01-November-12	6.00	Call	Bond Future	1030	1	1	1	0.00
08/12/2011	R206 On	01-November-12	6.05	Call	Bond Future	1060	1	1	1	0.00
08/12/2011	R206 On	01-November-12	5.95	Call	Bond Future	1000	1	1	1	0.00
08/12/2011	R206 On	01-November-12	5.95	Put	Bond Future	1132	1	1	1	0.00
08/12/2011	R206 On	01-November-12	6.05	Put	Bond Future	1077	1	1	1	0.00
08/12/2011	R206 On	01-November-12	6.00	Put	Bond Future	1105	1	1	1	0.00
08/12/2011	R207 On	02-February-12			Bond Future	7.96	96.5350	96.3369	96.5350	38,194.00
08/12/2011	R207 On	02-February-12	9.00	Call	Bond Future	5744	6	6	6	0.00
08/12/2011	R207 On	02-February-12	9.05	Call	Bond Future	5993	6	6	6	0.00
08/12/2011	R207 On	02-February-12	8.95	Call	Bond Future	5497	6	5	6	0.00
08/12/2011	R207 On	02-February-12	7.35	Call	Bond Future	263	0	0	0	1,920.00
08/12/2011	R207 On	02-February-12	8.50	Call	Bond Future	3375	4	3	4	0.00
08/12/2011	R207 On	02-February-12	7.65	Call	Bond Future	659	1	1	1	640.00
08/12/2011	R207 On	02-February-12	7.85	Call	Bond Future	1084	1	1	1	0.00
08/12/2011	R207 On	02-February-12	7.85	Put	Bond Future	1703	2	2	2	640.00
08/12/2011	R207 On	02-February-12	8.50	Put	Bond Future	378	0	0	0	1,920.00
08/12/2011	R207 On	02-February-12	7.65	Put	Bond Future	2426	2	2	2	0.00
08/12/2011	R207 On	02-February-12	8.95	Put	Bond Future	96	0	0	0	0.00
08/12/2011	R207 On	02-February-12	7.35	Put	Bond Future	3784	4	4	4	0.00
08/12/2011	R207 On	02-February-12	9.05	Put	Bond Future	68	0	0	0	0.00
08/12/2011	R207 On	02-February-12	9.00	Put	Bond Future	80	0	0	0	0.00
08/12/2011	R207 On	03-May-12			Bond Future	8.05	97.9372	97.7338	97.9372	0.00
08/12/2011	R207 On	03-May-12	8.75	Call	Bond Future	4981	5	5	5	0.00
08/12/2011	R207 On	03-May-12	8.70	Call	Bond Future	4794	5	5	5	0.00
08/12/2011	R207 On	03-May-12	8.80	Call	Bond Future	5170	5	5	5	0.00
08/12/2011	R207 On	03-May-12	8.80	Put	Bond Future	1161	1	1	1	0.00
08/12/2011	R207 On	03-May-12	8.70	Put	Bond Future	1307	1	1	1	0.00
08/12/2011	R207 On	03-May-12	8.75	Put	Bond Future	1232	1	1	1	0.00
08/12/2011	R207 On	02-August-12			Bond Future	8.14	95.7545	95.5517	95.7545	0.00
08/12/2011	R207 On	02-August-12	8.75	Call	Bond Future	5196	5	5	5	0.00
08/12/2011	R207 On	02-August-12	8.80	Call	Bond Future	5369	6	5	6	0.00
08/12/2011	R207 On	02-August-12	8.70	Call	Bond Future	5024	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
08/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2097	2	2	2	0.00
08/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1931	2	2	2	0.00
08/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	2013	2	2	2	0.00
08/12/2011	R207 On 01-November-12			Bond Future	8.23	97.2011	96.9939	97.2011	0.00
08/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3923	4	4	4	0.00
08/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3792	4	4	4	0.00
08/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4056	4	4	4	0.00
08/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3690	4	4	4	0.00
08/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3942	4	4	4	0.00
08/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3814	4	4	4	0.00
08/12/2011	R208 On 02-February-12			Bond Future	7.99	94.6645	94.4515	94.6645	14,264.00
08/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	5968	6	6	6	0.00
08/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6234	6	6	6	0.00
08/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5702	6	6	6	0.00
08/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	302	0	0	0	2,880.00
08/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3662	4	4	4	0.00
08/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	673	1	1	1	960.00
08/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	1136	1	1	1	0.00
08/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1679	2	2	2	960.00
08/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	331	0	0	0	2,880.00
08/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2451	2	2	2	0.00
08/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	89	0	0	0	0.00
08/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3653	3	4	3	0.00
08/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	63	0	0	0	0.00
08/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	75	0	0	0	0.00
08/12/2011	R208 On 03-May-12			Bond Future	8.07	92.6444	92.4306	92.6444	0.00
08/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6256	6	6	6	0.00
08/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6471	7	6	7	0.00
08/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6043	6	6	6	0.00
08/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1001	1	1	1	0.00
08/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	879	1	1	1	0.00
08/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	938	1	1	1	0.00
08/12/2011	R208 On 02-August-12			Bond Future	8.15	94.0281	93.8079	94.0281	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
08/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5612	6	6	6	0.00
08/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5428	6	5	6	0.00
08/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5798	6	6	6	0.00
08/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2121	2	2	2	0.00
08/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2303	2	2	2	0.00
08/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2210	2	2	2	0.00
08/12/2011	R208 On 01-November-12			Bond Future	8.23	92.0473	91.8269	92.0473	0.00
08/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4121	4	4	4	0.00
08/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4267	4	4	4	0.00
08/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3979	4	4	4	0.00
08/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4148	4	4	4	0.00
08/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3873	4	4	4	0.00
08/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	4008	4	4	4	0.00
08/12/2011	R209 On 02-February-12			Bond Future	8.84	76.7645	76.5285	76.7645	2,589.00
08/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	3111	3	3	3	0.00
08/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3335	4	3	4	0.00
08/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2895	3	3	3	0.00
08/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2048	2	2	2	0.00
08/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1724	2	2	2	0.00
08/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1880	2	2	2	0.00
08/12/2011	R209 On 03-May-12			Bond Future	8.91	74.7347	74.4941	74.7347	0.00
08/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	4263	4	4	4	0.00
08/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	4066	4	4	4	0.00
08/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4464	5	4	5	0.00
08/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3400	3	3	3	0.00
08/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3765	4	4	4	0.00
08/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3579	3	4	3	0.00
08/12/2011	R209 On 02-August-12			Bond Future	8.98	75.8490	75.6037	75.8490	0.00
08/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	6082	6	6	6	0.00
08/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6295	6	6	6	0.00
08/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5880	6	6	6	0.00
08/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4221	4	4	4	0.00
08/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3905	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
08/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4056	4	4	4	0.00
08/12/2011	R209 On 01-November-12			Bond Future	9.05	73.8497	73.6001	73.8497	0.00
08/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5556	6	6	6	0.00
08/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5376	6	5	6	0.00
08/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5739	6	6	6	0.00
08/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5724	6	6	6	0.00
08/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6122	6	6	6	0.00
08/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5920	6	6	6	0.00
08/12/2011	R210 On 02-February-12			Bond Future	138.15	138.1404	138.1472	138.1404	755.00
08/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	7147	7	7	7	0.00
08/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	7097	7	7	7	0.00
08/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	7197	7	7	7	0.00
08/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R211 On 02-February-12			Bond Future	115.66	115.6588	115.6602	115.6588	480.00
08/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	5160	5	5	5	0.00
08/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5210	5	5	5	0.00
08/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	5110	5	5	5	0.00
08/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R212 On 02-February-12			Bond Future	112.14	112.1321	112.1373	112.1321	2,677.00
08/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3637	4	4	4	0.00
08/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3587	4	4	4	0.00
08/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3687	4	4	4	0.00
08/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
08/12/2011	R213 On 02-February-12			Bond Future	8.85	86.4104	86.1714	86.4104	487.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	3116	3	3	3	0.00
08/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2897	3	3	3	0.00
08/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3343	4	3	4	0.00
08/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1798	2	2	2	0.00
08/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2131	2	2	2	0.00
08/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1959	2	2	2	0.00
08/12/2011	R213 On 03-May-12			Bond Future	8.93	84.1234	83.8877	84.1234	0.00
08/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5336	5	5	5	0.00
08/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5562	6	6	6	0.00
08/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	5115	5	5	5	0.00
08/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3024	3	3	3	0.00
08/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2722	3	3	3	0.00
08/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2869	3	3	3	0.00
08/12/2011	R213 On 02-August-12			Bond Future	9.00	85.3824	85.1347	85.3824	0.00
08/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	6104	6	6	6	0.00
08/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6321	6	6	6	0.00
08/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5899	6	6	6	0.00
08/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4391	4	4	4	0.00
08/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4066	4	4	4	0.00
08/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4221	4	4	4	0.00
08/12/2011	R213 On 01-November-12			Bond Future	9.08	83.1265	82.8823	83.1265	0.00
08/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5552	6	6	6	0.00
08/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5736	6	6	6	0.00
08/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5371	6	5	6	0.00
08/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6362	6	6	6	0.00
08/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5957	6	6	6	0.00
08/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6157	6	6	6	0.00
08/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
09/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	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
09/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	AL7T On 02-February-12			Index Future	410.76	412.2700	410.7570	412.2700	16.00
09/12/2011	AL7T On 03-May-12			Index Future	416.72	418.2590	416.7240	418.2590	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
09/12/2011	ALBI On 02-February-12			Index Future	374.43	375.7160	374.4260	375.7160	1,038.00
09/12/2011	ALBI On 03-May-12			Index Future	379.86	381.1740	379.8640	381.1740	0.00
09/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	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
09/12/2011	CAAK On 19-December-11			Can-Do Future	0.21	0.2234	0.2147	0.2234	12,659.00
09/12/2011	CAAL On 19-December-11			Can-Do Future	0.13	0.1437	0.1264	0.1437	18,519.00
09/12/2011	CAAM On 19-December-11			Can-Do Future	0.06	0.0624	0.0640	0.0624	12,423.00
09/12/2011	CAAN On 30-March-12			Can-Do Future	0.40	0.4038	0.4000	0.4038	100,000.00
09/12/2011	CAAO On 30-March-12			Can-Do Future	0.10	0.0895	0.0981	0.0895	100,000.00
09/12/2011	CAAP On 19-December-11			Can-Do Future	0.09	0.0791	0.0944	0.0791	12,346.00
09/12/2011	CAAR On 19-December-11			Can-Do Future	0.17	0.1876	0.1742	0.1876	18,750.00
09/12/2011	CAAS On 31-January-12			Can-Do Future	0.12	0.1225	0.1154	0.1225	12,500.00
09/12/2011	CAAT On 29-February-12			Can-Do Future	0.10	0.1032	0.0973	0.1032	12,500.00
09/12/2011	CAAU On 31-January-12			Can-Do Future	0.05	0.0456	0.0513	0.0456	19,481.00
09/12/2011	CAAV On 29-February-12			Can-Do Future	0.08	0.0697	0.0763	0.0697	12,987.00
09/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
09/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2011	GOVI On 02-February-12			GOVI	375.71	376.9360	375.7080	376.9360	157.00
09/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	67080	8	7	8	0.00
09/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	66980	8	7	8	0.00
09/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	67180	8	7	8	0.00
09/12/2011	GOVI On 02-February-12	368.99	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
09/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
09/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
09/12/2011	GOVI On 03-May-12			GOVI	381.17	382.4120	381.1660	382.4120	0.00
09/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
09/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
09/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
09/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	8240	0	1	0	0.00
09/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	8440	0	1	0	0.00
09/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	8340	0	1	0	0.00
09/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2011	IGOV On 02-February-12			Index Future	166.26	166.2520	166.2550	166.2520	507.00
09/12/2011	IGOV On 03-May-12			Index Future	168.67	168.6670	168.6700	168.6670	0.00
09/12/2011	ILBI On 02-February-12			Index Future	511.49	447.1930	511.4880	447.1930	88.00
09/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	5,541.00
09/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	101.00
09/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.53	94.4900	94.4700	94.4900	0.00
09/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.51	94.5100	94.4900	94.5100	2,390.00
09/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.50	94.5300	94.5000	94.5300	0.00
09/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.50	94.5500	94.5000	94.5500	0.00
09/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.50	94.5400	94.5000	94.5400	2,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.57	94.4800	94.4300	94.4800	44,760.00
09/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.73	94.3500	94.2700	94.3500	990.00
09/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.97	94.1000	94.0300	94.1000	790.00
09/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.8400	93.7500	93.8400	1,250.00
09/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.54	93.5500	93.4600	93.5500	1,600.00
09/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
09/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
09/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
09/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
09/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
09/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
09/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
09/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
09/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
09/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/12/2011	OTH1 On 02-February-12			Index Future	367.19	368.7890	367.1900	368.7890	0.00
09/12/2011	R157 On 02-February-12			Bond Future	6.83	126.5120	126.3308	126.5120	12,560.00
09/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5740	6	6	6	0.00
09/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5906	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5573	6	6	6	0.00
09/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	53	0	0	0	130.00
09/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1252	1	1	1	0.00
09/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	392	0	0	0	0.00
09/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	147	0	0	0	3,960.00
09/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1619	2	2	2	0.00
09/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	291	0	0	0	1,320.00
09/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	516	1	1	1	0.00
09/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1168	1	1	1	1,320.00
09/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	325	0	0	0	3,960.00
09/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1660	2	2	2	0.00
09/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1402	1	1	1	0.00
09/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3056	3	3	3	0.00
09/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	485	0	0	0	130.00
09/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2239	2	2	2	0.00
09/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	2	0	0	0	0.00
09/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
09/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	2	0	0	0	0.00
09/12/2011	R157 On 03-May-12			Bond Future	6.92	121.5439	121.3589	121.5439	0.00
09/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4502	5	5	5	0.00
09/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4642	5	5	5	0.00
09/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4363	5	4	5	0.00
09/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	225	0	0	0	0.00
09/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	189	0	0	0	0.00
09/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	206	0	0	0	0.00
09/12/2011	R157 On 02-August-12			Bond Future	7.00	123.3590	123.1786	123.3590	0.00
09/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3809	4	4	4	0.00
09/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3698	4	4	4	0.00
09/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3922	4	4	4	0.00
09/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	759	1	1	1	0.00
09/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	830	1	1	1	0.00
09/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	793	1	1	1	0.00
09/12/2011	R157 On 01-November-12			Bond Future	7.09	118.4071	118.2302	118.4071	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
09/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1993	2	2	2	0.00
09/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2064	2	2	2	0.00
09/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1924	2	2	2	0.00
09/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2318	2	2	2	0.00
09/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2176	2	2	2	0.00
09/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2246	2	2	2	0.00
09/12/2011	R186 On 02-February-12			Bond Future	8.54	118.2200	117.6600	118.2200	27,833.00
09/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	5337	6	5	6	0.00
09/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	5660	6	6	6	0.00
09/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	5021	5	5	5	0.00
09/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	467	1	0	1	6,000.00
09/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	12	0	0	0	6,000.00
09/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	916	1	1	1	100.00
09/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	33989	35	34	35	0.00
09/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	105764	106	106	106	0.00
09/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	6129	6	6	6	0.00
09/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	18564	18	19	18	0.00
09/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1323	1	1	1	0.00
09/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	8193	8	8	8	0.00
09/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1080	1	1	1	0.00
09/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1197	1	1	1	100.00
09/12/2011	R186 On 03-May-12			Bond Future	8.63	119.9397	119.3630	119.9397	0.00
09/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6582	7	7	7	0.00
09/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	6315	7	6	7	0.00
09/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	6854	7	7	7	0.00
09/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3087	3	3	3	0.00
09/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3422	3	3	3	0.00
09/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3251	3	3	3	0.00
09/12/2011	R186 On 02-August-12			Bond Future	8.71	116.4355	115.8696	116.4355	0.00
09/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	5932	6	6	6	0.00
09/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6162	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5707	6	6	6	0.00
09/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5770	6	6	6	0.00
09/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5334	5	5	5	0.00
09/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5548	5	6	5	0.00
09/12/2011	R186 On 01-November-12			Bond Future	8.79	118.1918	117.6192	118.1918	0.00
09/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6666	7	7	7	0.00
09/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6452	7	6	7	0.00
09/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	6885	7	7	7	0.00
09/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6797	7	7	7	0.00
09/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7246	7	7	7	0.00
09/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	7018	7	7	7	0.00
09/12/2011	R189 On 02-February-12			Bond Future	218.96	218.9924	218.9604	218.9924	0.00
09/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	960	1	1	1	0.00
09/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	910	1	1	1	0.00
09/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1010	1	1	1	0.00
09/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R197 On 02-February-12			Bond Future	245.60	245.5840	245.5952	245.5840	965.00
09/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8595	9	9	9	0.00
09/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8645	9	9	9	0.00
09/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8545	9	9	9	0.00
09/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R201 On 02-February-12			Bond Future	6.33	107.5305	107.3906	107.5305	3,124.00
09/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5006	5	5	5	0.00
09/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4879	5	5	5	0.00
09/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5132	5	5	5	0.00
09/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R201 On 02-February-12	8.20	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
09/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R201 On 03-May-12			Bond Future	6.38	109.0924	108.9494	109.0924	0.00
09/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3454	4	3	4	0.00
09/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3560	4	4	4	0.00
09/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3350	3	3	3	0.00
09/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	158	0	0	0	0.00
09/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	131	0	0	0	0.00
09/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	143	0	0	0	0.00
09/12/2011	R201 On 02-August-12			Bond Future	6.41	106.3116	106.1749	106.3116	0.00
09/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2915	3	3	3	0.00
09/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2831	3	3	3	0.00
09/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3000	3	3	3	0.00
09/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	495	0	0	0	0.00
09/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	544	1	1	1	0.00
09/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	519	0	1	0	0.00
09/12/2011	R201 On 01-November-12			Bond Future	6.45	107.9132	107.7802	107.9132	0.00
09/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1700	2	2	2	0.00
09/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1754	2	2	2	0.00
09/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1646	2	2	2	0.00
09/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1648	2	2	2	0.00
09/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1555	1	2	1	0.00
09/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1601	2	2	2	0.00
09/12/2011	R202 On 02-February-12			Bond Future	184.30	184.2920	184.3010	184.2920	35,872.00
09/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7301	7	7	7	0.00
09/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7251	7	7	7	0.00
09/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7351	7	7	7	0.00
09/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R203 On 02-February-12			Bond Future	7.48	107.0596	106.7550	107.0596	3,586.00
09/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5693	6	6	6	0.00
09/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	5902	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5485	6	5	6	0.00
09/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	304	0	0	0	2,640.00
09/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2540	3	3	3	0.00
09/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	612	1	1	1	880.00
09/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	876	1	1	1	0.00
09/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1468	1	1	1	880.00
09/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	394	0	0	0	2,640.00
09/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1902	2	2	2	0.00
09/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	40	0	0	0	0.00
09/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2772	3	3	3	0.00
09/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	27	0	0	0	0.00
09/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	33	0	0	0	0.00
09/12/2011	R203 On 03-May-12			Bond Future	7.57	104.4568	104.1471	104.4568	0.00
09/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5487	6	5	6	0.00
09/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5311	6	5	6	0.00
09/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5661	6	6	6	0.00
09/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	398	0	0	0	0.00
09/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	463	0	0	0	0.00
09/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	431	0	0	0	0.00
09/12/2011	R203 On 02-August-12			Bond Future	7.66	106.0145	105.7097	106.0145	0.00
09/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4745	5	5	5	0.00
09/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4599	5	5	5	0.00
09/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4893	5	5	5	0.00
09/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1199	1	1	1	0.00
09/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1310	1	1	1	0.00
09/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1253	1	1	1	0.00
09/12/2011	R203 On 01-November-12			Bond Future	7.75	103.4480	103.1449	103.4480	0.00
09/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2839	3	3	3	0.00
09/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2736	3	3	3	0.00
09/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2944	3	3	3	0.00
09/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2759	3	3	3	0.00
09/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2954	3	3	3	0.00
09/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2855	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
09/12/2011	R204 On 02-February-12			Bond Future	7.76	102.6439	102.2992	102.6439	3,543.00
09/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6373	7	6	7	0.00
09/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6606	7	7	7	0.00
09/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6139	6	6	6	0.00
09/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	448	1	0	1	540.00
09/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2159	2	2	2	0.00
09/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	837	1	1	1	0.00
09/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	2219	2	2	2	0.00
09/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	894	1	1	1	540.00
09/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	75	0	0	0	0.00
09/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	3186	3	3	3	0.00
09/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	54	0	0	0	0.00
09/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	64	0	0	0	0.00
09/12/2011	R204 On 03-May-12			Bond Future	7.85	104.1357	103.7821	104.1357	0.00
09/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5331	6	5	6	0.00
09/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5519	6	6	6	0.00
09/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5144	5	5	5	0.00
09/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	917	1	1	1	0.00
09/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	809	1	1	1	0.00
09/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	862	1	1	1	0.00
09/12/2011	R204 On 02-August-12			Bond Future	7.94	101.6593	101.3081	101.6593	0.00
09/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4568	5	5	5	0.00
09/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4728	5	5	5	0.00
09/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4410	5	4	5	0.00
09/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1931	2	2	2	0.00
09/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1772	2	2	2	0.00
09/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1850	2	2	2	0.00
09/12/2011	R204 On 01-November-12			Bond Future	8.03	103.1928	102.8398	103.1928	0.00
09/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3441	4	3	4	0.00
09/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3563	4	4	4	0.00
09/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3322	4	3	4	0.00
09/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3723	4	4	4	0.00
09/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3487	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
09/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3603	3	4	3	0.00
09/12/2011	R206 On 02-February-12			Bond Future	6.09	103.0991	103.0001	103.0991	300.00
09/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3415	4	3	4	0.00
09/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3328	3	3	3	0.00
09/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3503	4	4	4	0.00
09/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R206 On 03-May-12			Bond Future	6.13	104.5977	104.4966	104.5977	0.00
09/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2248	2	2	2	0.00
09/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2179	2	2	2	0.00
09/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2318	2	2	2	0.00
09/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	76	0	0	0	0.00
09/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	93	0	0	0	0.00
09/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	84	0	0	0	0.00
09/12/2011	R206 On 02-August-12			Bond Future	6.15	102.3935	102.3000	102.3935	0.00
09/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1861	2	2	2	0.00
09/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1809	2	2	2	0.00
09/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1912	2	2	2	0.00
09/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	342	0	0	0	0.00
09/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	373	0	0	0	0.00
09/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	358	0	0	0	0.00
09/12/2011	R206 On 01-November-12			Bond Future	6.14	103.9343	103.8460	103.9343	0.00
09/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	986	1	1	1	0.00
09/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	956	1	1	1	0.00
09/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	1014	1	1	1	0.00
09/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1119	1	1	1	0.00
09/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1176	1	1	1	0.00
09/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1149	1	1	1	0.00
09/12/2011	R207 On 02-February-12			Bond Future	8.03	96.3369	95.9648	96.3369	47,394.00
09/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	5390	6	5	6	0.00
09/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	5636	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5145	5	5	5	0.00
09/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	204	0	0	0	1,920.00
09/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3069	3	3	3	0.00
09/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	541	1	1	1	640.00
09/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	918	1	1	1	0.00
09/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1909	2	2	2	640.00
09/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	444	0	0	0	1,920.00
09/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2680	2	3	2	0.00
09/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	116	0	0	0	0.00
09/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	4097	4	4	4	0.00
09/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	83	0	0	0	0.00
09/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	98	0	0	0	0.00
09/12/2011	R207 On 03-May-12			Bond Future	8.12	97.7338	97.3613	97.7338	0.00
09/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4707	5	5	5	0.00
09/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	4892	5	5	5	0.00
09/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	4525	5	5	5	0.00
09/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1410	1	1	1	0.00
09/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1255	1	1	1	0.00
09/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1331	1	1	1	0.00
09/12/2011	R207 On 02-August-12			Bond Future	8.21	95.5517	95.1796	95.5517	0.00
09/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	4945	5	5	5	0.00
09/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5114	5	5	5	0.00
09/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4778	5	5	5	0.00
09/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2223	2	2	2	0.00
09/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	2048	2	2	2	0.00
09/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	2134	2	2	2	0.00
09/12/2011	R207 On 01-November-12			Bond Future	8.30	96.9939	96.6172	96.9939	0.00
09/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3722	4	4	4	0.00
09/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3852	4	4	4	0.00
09/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3595	4	4	4	0.00
09/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	4122	4	4	4	0.00
09/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3862	4	4	4	0.00
09/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3990	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
09/12/2011	R208 On 02-February-12			Bond Future	8.05	94.4515	94.0878	94.4515	14,264.00
09/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	5619	6	6	6	0.00
09/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	5883	6	6	6	0.00
09/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5357	6	5	6	0.00
09/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	239	0	0	0	2,880.00
09/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3356	4	3	4	0.00
09/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	557	1	1	1	960.00
09/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	970	1	1	1	0.00
09/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1877	2	2	2	960.00
09/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	389	0	0	0	2,880.00
09/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2698	2	3	2	0.00
09/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	108	0	0	0	0.00
09/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3953	4	4	4	0.00
09/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	75	0	0	0	0.00
09/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	90	0	0	0	0.00
09/12/2011	R208 On 03-May-12			Bond Future	8.13	92.4306	92.0579	92.4306	0.00
09/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	5959	6	6	6	0.00
09/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	5750	6	6	6	0.00
09/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6170	6	6	6	0.00
09/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	950	1	1	1	0.00
09/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1080	1	1	1	0.00
09/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	1014	1	1	1	0.00
09/12/2011	R208 On 02-August-12			Bond Future	8.21	93.8079	93.4385	93.8079	0.00
09/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5363	6	5	6	0.00
09/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5182	5	5	5	0.00
09/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5545	6	6	6	0.00
09/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2237	2	2	2	0.00
09/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2426	2	2	2	0.00
09/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2331	2	2	2	0.00
09/12/2011	R208 On 01-November-12			Bond Future	8.30	91.8269	91.4555	91.8269	0.00
09/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	3922	4	4	4	0.00
09/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3784	4	4	4	0.00
09/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4064	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
09/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	4042	4	4	4	0.00
09/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4325	4	4	4	0.00
09/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	4181	4	4	4	0.00
09/12/2011	R209 On 02-February-12			Bond Future	8.90	76.5285	76.0601	76.5285	2,931.00
09/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	2818	3	3	3	0.00
09/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	3031	3	3	3	0.00
09/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2612	3	3	3	0.00
09/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2233	2	2	2	0.00
09/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1888	2	2	2	0.00
09/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2055	2	2	2	0.00
09/12/2011	R209 On 03-May-12			Bond Future	8.97	74.4941	74.0165	74.4941	0.00
09/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3990	4	4	4	0.00
09/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4183	4	4	4	0.00
09/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3801	4	4	4	0.00
09/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3978	4	4	4	0.00
09/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3597	3	4	3	0.00
09/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3784	4	4	4	0.00
09/12/2011	R209 On 02-August-12			Bond Future	9.04	75.6037	75.1322	75.6037	0.00
09/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	5793	6	6	6	0.00
09/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6001	6	6	6	0.00
09/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5597	6	6	6	0.00
09/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4410	4	4	4	0.00
09/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4083	4	4	4	0.00
09/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4239	4	4	4	0.00
09/12/2011	R209 On 01-November-12			Bond Future	9.11	73.6001	73.1197	73.6001	0.00
09/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5297	6	5	6	0.00
09/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5475	6	5	6	0.00
09/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5122	5	5	5	0.00
09/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6348	6	6	6	0.00
09/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5940	6	6	6	0.00
09/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6141	6	6	6	0.00
09/12/2011	R210 On 02-February-12			Bond Future	138.15	138.1472	138.1539	138.1472	755.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	7154	7	7	7	0.00
09/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	7204	7	7	7	0.00
09/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	7104	7	7	7	0.00
09/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R211 On 02-February-12			Bond Future	115.66	115.6602	115.6616	115.6602	480.00
09/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	5162	5	5	5	0.00
09/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5212	5	5	5	0.00
09/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	5112	5	5	5	0.00
09/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R212 On 02-February-12			Bond Future	112.14	112.1373	112.1424	112.1373	2,677.00
09/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3642	4	4	4	0.00
09/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3592	4	4	4	0.00
09/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3692	4	4	4	0.00
09/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
09/12/2011	R213 On 02-February-12			Bond Future	8.91	86.1714	85.7358	86.1714	487.00
09/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	2844	3	3	3	0.00
09/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2636	3	3	3	0.00
09/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	3060	3	3	3	0.00
09/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1951	2	2	2	0.00
09/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2306	2	2	2	0.00
09/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2123	2	2	2	0.00
09/12/2011	R213 On 03-May-12			Bond Future	8.99	83.8877	83.4428	83.8877	0.00
09/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	5050	5	5	5	0.00
09/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	4836	5	5	5	0.00
09/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5270	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2875	3	3	3	0.00
09/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3190	3	3	3	0.00
09/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3028	3	3	3	0.00
09/12/2011	R213 On 02-August-12			Bond Future	9.06	85.1347	84.6961	85.1347	0.00
09/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	5838	6	6	6	0.00
09/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6050	6	6	6	0.00
09/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5639	6	6	6	0.00
09/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4569	4	5	4	0.00
09/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4234	4	4	4	0.00
09/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4394	4	4	4	0.00
09/12/2011	R213 On 01-November-12			Bond Future	9.14	82.8823	82.4350	82.8823	0.00
09/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5314	6	5	6	0.00
09/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5493	6	5	6	0.00
09/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	5137	5	5	5	0.00
09/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6575	6	7	6	0.00
09/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6162	6	6	6	0.00
09/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6366	6	6	6	0.00
09/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00