



Derivatives Monthly Statistics Report

For August 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	AL7T On 04-August-11			Index Future	392.28	389.2900	392.2800	389.2900	31.00
01/08/2011	AL7T On 03-November-11			Index Future	398.13	395.0980	398.1320	395.0980	16.00
01/08/2011	AL7T On 02-February-12			Index Future	404.20	401.1170	404.1960	401.1170	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
01/08/2011	ALBI On 04-August-11			Index Future	359.45	356.8580	359.4450	356.8580	673.00
01/08/2011	ALBI On 03-November-11			Index Future	364.81	362.1820	364.8070	362.1820	356.00
01/08/2011	ALBI On 02-February-12			Index Future	370.36	367.6990	370.3630	367.6990	0.00
01/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0412	0.0411	0.0412	22,388.00
01/08/2011	CAAE On 19-September-11			Can-Do Future	0.08	0.0810	0.0831	0.0810	21,898.00
01/08/2011	CAAF On 03-August-11			Can-Do Future	6.73	6.7089	6.7260	6.7089	5,500.00
01/08/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	45	0	45	0	11,000.00
01/08/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	22	0	22	0	0.00
01/08/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	83	0	83	0	0.00
01/08/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	10	0	10	0	11,000.00
01/08/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	7	0	7	0	0.00
01/08/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	84	0	84	0	0.00
01/08/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	46	0	46	0	0.00
01/08/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	19	0	19	0	0.00
01/08/2011	CAAG On 24-October-11			Can-Do Future	6.81	6.7898	6.8060	6.7898	0.00

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01/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	251	0	251	0	0.00
01/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	222	0	222	0	0.00
01/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	281	0	281	0	0.00
01/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	128	0	128	0	14,286.00
01/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	57	0	57	0	6,757.00
01/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	651	1	651	1	0.00
01/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	125	0	125	0	0.00
01/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	322	0	322	0	0.00
01/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	166	0	166	0	0.00
01/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	145	0	145	0	0.00
01/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CRD1 On 04-August-11			Index Future	162.51	161.7600	162.5090	161.7600	2.00
01/08/2011	CRD1 On 03-November-11			Index Future	164.71	163.9520	164.7110	163.9520	0.00
01/08/2011	CRD1 On 02-February-12			Index Future	166.94	166.1680	166.9370	166.1680	0.00
01/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2011	GOVI On 04-August-11			GOVI	360.29	357.7920	360.2860	357.7920	182.00
01/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	122860	10	122860	10	0.00
01/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	122960	10	122960	10	0.00
01/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	122760	10	122760	10	0.00
01/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11			GOVI	365.66	363.1300	365.6600	363.1300	0.00
01/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	86600	6	86600	6	0.00
01/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	86500	6	86500	6	0.00
01/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	86700	6	86700	6	0.00
01/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 02-February-12			GOVI	371.23	368.6620	371.2300	368.6620	0.00
01/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	22300	0	22300	0	0.00

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01/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	22200	0	22200	0	0.00
01/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	22400	0	22400	0	0.00
01/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2011	IGOV On 04-August-11			Index Future	156.61	156.2900	156.6130	156.2900	83.00
01/08/2011	IGOV On 03-November-11			Index Future	158.95	158.6210	158.9490	158.6210	0.00
01/08/2011	IGOV On 02-February-12			Index Future	161.37	161.0380	161.3700	161.0380	0.00
01/08/2011	ILBI On 04-August-11			Index Future	423.49	422.7550	423.4920	422.7550	0.00
01/08/2011	ILBI On 02-February-12			Index Future	436.42	435.6620	436.4190	435.6620	29.00
01/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4200	5.6000	94.4200	0.00
01/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.4000	5.6200	94.4000	17,600.00
01/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	600.00
01/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3100	5.6900	94.3100	1,000.00
01/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2300	5.7500	94.2300	5,541.00
01/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.81	94.1500	5.8100	94.1500	0.00
01/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.97	93.9700	5.9700	93.9700	1,090.00
01/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.20	93.7100	6.2000	93.7100	2,890.00
01/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.44	93.4400	6.4400	93.4400	44,710.00
01/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.68	93.2100	6.6800	93.2100	490.00
01/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.93	92.9500	6.9300	92.9500	290.00
01/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.19	92.6800	7.1900	92.6800	0.00
01/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
01/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/08/2011	OTH1 On 04-August-11			Index Future	354.52	351.4400	354.5150	351.4400	3.00
01/08/2011	OTH1 On 03-November-11			Index Future	359.80	356.6830	359.8030	356.6830	0.00
01/08/2011	OTH1 On 02-February-12			Index Future	365.28	362.1160	365.2840	362.1160	0.00
01/08/2011	R157 On 04-August-11			Bond Future	7.24	126.8824	7.2360	126.8824	7,535.00
01/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1040	1	1040	1	1,000.00
01/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1235	1	1235	1	0.00
01/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	844	0	844	0	0.00
01/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	76	0	76	0	1,320.00
01/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	1430	1	1430	1	440.00
01/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2207	2	2207	2	0.00
01/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	3742	3	3742	3	0.00
01/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
01/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
01/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	219	1	219	1	0.00

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01/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R157 On 03-November-11			Bond Future	7.33	121.9452	7.3320	121.9452	3,487.00
01/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3404	3	3404	3	0.00
01/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	3575	3	3575	3	0.00
01/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3235	3	3235	3	0.00
01/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	63	0	63	0	0.00
01/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	44	0	44	0	0.00
01/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	52	0	52	0	0.00
01/08/2011	R157 On 02-February-12			Bond Future	7.44	123.8020	7.4350	123.8020	0.00
01/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	3854	4	3854	4	0.00
01/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	3709	3	3709	3	0.00
01/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4001	4	4001	4	0.00
01/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	209	0	209	0	0.00
01/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	251	0	251	0	0.00
01/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	229	0	229	0	0.00
01/08/2011	R157 On 03-May-12			Bond Future	7.56	118.8514	7.5580	118.8514	0.00
01/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	2851	3	2851	3	0.00
01/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	2970	3	2970	3	0.00
01/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	2734	2	2734	2	0.00
01/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	685	1	685	1	0.00
01/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	606	1	606	1	0.00
01/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	644	1	644	1	0.00
01/08/2011	R157 On 02-August-12			Bond Future	7.71	120.6041	7.7070	120.6041	0.00
01/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2194	2	2194	2	0.00
01/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2103	2	2103	2	0.00
01/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2287	2	2287	2	0.00
01/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1270	1	1270	1	0.00
01/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1381	2	1381	2	0.00
01/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1324	2	1324	2	0.00
01/08/2011	R186 On 04-August-11			Bond Future	8.39	118.4311	8.3850	118.4311	7,723.00
01/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	53	0	53	0	0.00
01/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	129	0	129	0	0.00

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01/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	18	0	18	0	0.00
01/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	271	0	271	0	600.00
01/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	2986	2	2986	2	200.00
01/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	5277	4	5277	4	0.00
01/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	11763	11	11763	11	0.00
01/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
01/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	200.00
01/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	1824	3	1824	3	0.00
01/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	610	2	610	2	0.00
01/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	954	2	954	2	0.00
01/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	1367	2	1367	2	0.00
01/08/2011	R186 On 03-November-11			Bond Future	8.46	120.1835	8.4560	120.1835	21,849.00
01/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	5791	5	5791	5	0.00
01/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6146	5	6146	5	0.00
01/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5443	5	5443	5	0.00
01/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4133	3	4133	3	5,600.00
01/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1138	1	1138	1	1,275.00
01/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	6507	6	6507	6	0.00
01/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2031	2	2031	2	425.00
01/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	2984	2	2984	2	0.00
01/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	2097	3	2097	3	425.00
01/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	622	1	622	1	1,275.00
01/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	3043	4	3043	4	0.00
01/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	4587	5	4587	5	0.00
01/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	890	1	890	1	0.00
01/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1392	2	1392	2	0.00
01/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	702	1	702	1	0.00
01/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	791	1	791	1	0.00
01/08/2011	R186 On 02-February-12			Bond Future	8.53	116.7169	8.5260	116.7169	2,500.00
01/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6365	6	6365	6	0.00
01/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	6669	6	6669	6	0.00
01/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6066	5	6066	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
01/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	2210	3	2210	3	0.00
01/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1931	2	1931	2	0.00
01/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	2067	2	2067	2	0.00
01/08/2011	R186 On 03-May-12			Bond Future	8.60	118.4741	8.6030	118.4741	0.00
01/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	6761	6	6761	6	0.00
01/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6487	6	6487	6	0.00
01/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7039	6	7039	6	0.00
01/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	3053	3	3053	3	0.00
01/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	3375	4	3375	4	0.00
01/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	3211	4	3211	4	0.00
01/08/2011	R186 On 02-August-12			Bond Future	8.69	114.9265	8.6860	114.9265	0.00
01/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5498	5	5498	5	0.00
01/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	5746	5	5746	5	0.00
01/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5260	5	5260	5	0.00
01/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	5135	6	5135	6	0.00
01/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4730	5	4730	5	0.00
01/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4926	5	4926	5	0.00
01/08/2011	R189 On 04-August-11			Bond Future	215.14	215.1314	215.1386	215.1314	0.00
01/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3139	3	3139	3	0.00
01/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3089	3	3089	3	0.00
01/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3189	3	3189	3	0.00
01/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11			Bond Future	212.21	212.2001	212.2070	212.2001	0.00
01/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	207	0	207	0	0.00
01/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	257	0	257	0	0.00
01/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	157	0	157	0	0.00
01/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11			Bond Future	236.06	236.0413	236.0591	236.0413	0.00
01/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4559	5	4559	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
01/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4609	5	4609	5	0.00
01/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4509	4	4509	4	0.00
01/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11			Bond Future	239.54	239.5242	239.5417	239.5242	125.00
01/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1042	1	1042	1	0.00
01/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	992	1	992	1	0.00
01/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1092	1	1092	1	0.00
01/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11			Bond Future	6.89	106.4183	6.8850	106.4183	395.00
01/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1109	1	1109	1	0.00
01/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	958	1	958	1	0.00
01/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1260	1	1260	1	0.00
01/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R201 On 03-November-11			Bond Future	6.96	107.9865	6.9610	107.9865	953.00
01/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	2930	3	2930	3	0.00
01/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3063	3	3063	3	0.00
01/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	2797	3	2797	3	0.00
01/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	29	0	29	0	0.00
01/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	20	0	20	0	0.00
01/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	25	0	25	0	0.00
01/08/2011	R201 On 02-February-12			Bond Future	7.04	105.2225	7.0390	105.2225	0.00
01/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3212	3	3212	3	0.00
01/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3095	3	3095	3	0.00
01/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3330	3	3330	3	0.00
01/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	80	0	80	0	0.00
01/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	98	0	98	0	0.00
01/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	88	0	88	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
01/08/2011	R201 On 03-May-12			Bond Future	7.14	106.8019	7.1410	106.8019	0.00
01/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	1944	2	1944	2	0.00
01/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2032	2	2032	2	0.00
01/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	1858	2	1858	2	0.00
01/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	522	1	522	1	0.00
01/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	459	1	459	1	0.00
01/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	490	1	490	1	0.00
01/08/2011	R201 On 02-August-12			Bond Future	7.28	103.9702	7.2760	103.9702	0.00
01/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1405	1	1405	1	0.00
01/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1337	1	1337	1	0.00
01/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1475	1	1475	1	0.00
01/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	878	1	878	1	0.00
01/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	957	1	957	1	0.00
01/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	916	1	916	1	0.00
01/08/2011	R202 On 04-August-11			Bond Future	175.39	175.3797	175.3929	175.3797	90.00
01/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	174393	174	174393	174	0.00
01/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	174443	174	174443	174	0.00
01/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	174343	174	174343	174	0.00
01/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 03-November-11			Bond Future	177.98	177.9676	177.9805	177.9676	22,733.00
01/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	177481	177	177481	177	0.00
01/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	177431	177	177431	177	0.00
01/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	177531	178	177531	178	0.00
01/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	1	0	1	0	0.00
01/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	1	0	1	0	0.00
01/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	1	0	1	0	0.00
01/08/2011	R202 On 02-February-12			Bond Future	178.03	178.0140	178.0269	178.0140	0.00
01/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	1027	1	1027	1	0.00
01/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	977	1	977	1	0.00
01/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	1077	1	1077	1	0.00
01/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R203 On 04-August-11			Bond Future	7.81	104.8387	7.8060	104.8387	824.00
01/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	939	0	939	0	0.00
01/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	1174	1	1174	1	0.00
01/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	710	0	710	0	0.00
01/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	15	0	15	0	0.00
01/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	1	0	1	0	0.00
01/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	5	0	5	0	0.00
01/08/2011	R203 On 03-November-11			Bond Future	7.90	102.2276	7.9000	102.2276	1,604.00
01/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	2996	3	2996	3	0.00
01/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	2807	2	2807	2	0.00
01/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3188	3	3188	3	0.00
01/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	213	0	213	0	0.00
01/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	282	0	282	0	0.00
01/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	246	0	246	0	0.00
01/08/2011	R203 On 02-February-12			Bond Future	8.00	103.7823	7.9990	103.7823	0.00
01/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	3865	3	3865	3	0.00
01/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4041	4	4041	4	0.00
01/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	3696	3	3696	3	0.00
01/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	617	1	617	1	0.00
01/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	532	1	532	1	0.00
01/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	571	1	571	1	0.00
01/08/2011	R203 On 03-May-12			Bond Future	8.11	101.1806	8.1100	101.1806	0.00
01/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	3709	3	3709	3	0.00
01/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	3861	3	3861	3	0.00
01/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	3561	3	3561	3	0.00
01/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	1068	1	1068	1	0.00
01/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	953	1	953	1	0.00
01/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	1008	1	1008	1	0.00
01/08/2011	R203 On 02-August-12			Bond Future	8.24	102.6727	8.2360	102.6727	0.00
01/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	2738	2	2738	2	0.00
01/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2611	2	2611	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
01/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	2869	3	2869	3	0.00
01/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1591	2	1591	2	0.00
01/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1737	2	1737	2	0.00
01/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1662	2	1662	2	0.00
01/08/2011	R204 On 04-August-11			Bond Future	8.00	100.4380	8.0010	100.4380	220.00
01/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	213	0	213	0	0.00
01/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	104	0	104	0	0.00
01/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	377	0	377	0	0.00
01/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	109	1	109	1	0.00
01/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	384	1	384	1	0.00
01/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	218	1	218	1	0.00
01/08/2011	R204 On 03-November-11			Bond Future	8.09	101.9199	8.0900	101.9199	2,130.00
01/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	3694	3	3694	3	0.00
01/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	3914	3	3914	3	0.00
01/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	3478	3	3478	3	0.00
01/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	300	0	300	0	0.00
01/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	227	0	227	0	0.00
01/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	261	0	261	0	0.00
01/08/2011	R204 On 02-February-12			Bond Future	8.18	99.4406	8.1820	99.4406	0.00
01/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	4678	4	4678	4	0.00
01/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	4482	4	4482	4	0.00
01/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	4877	4	4877	4	0.00
01/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	532	1	532	1	0.00
01/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	625	1	625	1	0.00
01/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	577	1	577	1	0.00
01/08/2011	R204 On 03-May-12			Bond Future	8.28	100.9294	8.2840	100.9294	0.00
01/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	3794	3	3794	3	0.00
01/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	3634	3	3634	3	0.00
01/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	3956	4	3956	4	0.00
01/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1430	2	1430	2	0.00
01/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1591	2	1591	2	0.00
01/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1509	2	1509	2	0.00
01/08/2011	R204 On 02-August-12			Bond Future	8.40	98.3900	8.4000	98.3900	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
01/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	2816	2	2816	2	0.00
01/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	2956	3	2956	3	0.00
01/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	2680	2	2680	2	0.00
01/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2440	3	2440	3	0.00
01/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	2239	3	2239	3	0.00
01/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2337	3	2337	3	0.00
01/08/2011	R206 On 04-August-11			Bond Future	6.60	102.2978	6.6040	102.2978	9,866.00
01/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	882	1	882	1	0.00
01/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	993	1	993	1	0.00
01/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	771	1	771	1	0.00
01/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R206 On 03-November-11			Bond Future	6.67	103.8073	6.6680	103.8073	0.00
01/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2175	2	2175	2	0.00
01/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2080	2	2080	2	0.00
01/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2271	2	2271	2	0.00
01/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	11	0	11	0	0.00
01/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	17	0	17	0	0.00
01/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	13	0	13	0	0.00
01/08/2011	R206 On 02-February-12			Bond Future	6.74	101.6239	6.7350	101.6239	0.00
01/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2309	2	2309	2	0.00
01/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2390	2	2390	2	0.00
01/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2227	2	2227	2	0.00
01/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	65	0	65	0	0.00
01/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	53	0	53	0	0.00
01/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	59	0	59	0	0.00
01/08/2011	R206 On 03-May-12			Bond Future	6.84	103.1496	6.8430	103.1496	0.00
01/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1369	1	1369	1	0.00
01/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1430	1	1430	1	0.00
01/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1312	1	1312	1	0.00
01/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	358	0	358	0	0.00
01/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	321	0	321	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
01/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	337	0	337	0	0.00
01/08/2011	R206 On 02-August-12			Bond Future	7.01	100.9102	7.0050	100.9102	0.00
01/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	884	1	884	1	0.00
01/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	842	1	842	1	0.00
01/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	928	1	928	1	0.00
01/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	530	1	530	1	0.00
01/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	579	1	579	1	0.00
01/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	553	1	553	1	0.00
01/08/2011	R207 On 04-August-11			Bond Future	8.12	94.6178	8.1150	94.6178	6,115.00
01/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	806	0	806	0	0.00
01/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	557	0	557	0	0.00
01/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	1077	1	1077	1	0.00
01/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	8	0	8	0	0.00
01/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	64	0	64	0	0.00
01/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	24	0	24	0	0.00
01/08/2011	R207 On 03-November-11			Bond Future	8.20	96.0181	8.1970	96.0181	610.00
01/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	3442	3	3442	3	0.00
01/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	3667	3	3667	3	0.00
01/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3222	3	3222	3	0.00
01/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	422	1	422	1	0.00
01/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	323	0	323	0	0.00
01/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	370	1	370	1	0.00
01/08/2011	R207 On 02-February-12			Bond Future	8.28	93.8408	8.2820	93.8408	0.00
01/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	4634	4	4634	4	0.00
01/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4433	4	4433	4	0.00
01/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	4838	4	4838	4	0.00
01/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	717	1	717	1	0.00
01/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	835	1	835	1	0.00
01/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	774	1	774	1	0.00
01/08/2011	R207 On 03-May-12			Bond Future	8.38	95.2492	8.3780	95.2492	0.00
01/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	3783	3	3783	3	0.00
01/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	3618	3	3618	3	0.00
01/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	3951	4	3951	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
01/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1722	2	1722	2	0.00
01/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1911	2	1911	2	0.00
01/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1814	2	1814	2	0.00
01/08/2011	R207 On 02-August-12			Bond Future	8.49	93.0152	8.4860	93.0152	0.00
01/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3524	3	3524	3	0.00
01/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	3686	3	3686	3	0.00
01/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3367	3	3367	3	0.00
01/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	2262	3	2262	3	0.00
01/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	2070	2	2070	2	0.00
01/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	2163	2	2163	2	0.00
01/08/2011	R208 On 04-August-11			Bond Future	8.15	92.4813	8.1450	92.4813	1,511.00
01/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	698	0	698	0	0.00
01/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	973	0	973	0	0.00
01/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	457	0	457	0	0.00
01/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	117	1	117	1	0.00
01/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	19	0	19	0	0.00
01/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	50	0	50	0	0.00
01/08/2011	R208 On 03-November-11			Bond Future	8.22	90.4442	8.2220	90.4442	5,997.00
01/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	3578	3	3578	3	0.00
01/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	3813	3	3813	3	0.00
01/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3348	3	3348	3	0.00
01/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	788	1	788	1	1,995.00
01/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1423	1	1423	1	665.00
01/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2098	2	2098	2	0.00
01/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4296	4	4296	4	0.00
01/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	304	0	304	0	1,995.00
01/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	1027	1	1027	1	665.00
01/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1556	2	1556	2	0.00
01/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	509	1	509	1	0.00
01/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	2456	3	2456	3	0.00
01/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	395	1	395	1	0.00
01/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	449	1	449	1	0.00
01/08/2011	R208 On 02-February-12			Bond Future	8.30	91.8260	8.2990	91.8260	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
01/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	4897	4	4897	4	0.00
01/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5114	5	5114	5	0.00
01/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	4683	4	4683	4	0.00
01/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	930	1	930	1	0.00
01/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	802	1	802	1	0.00
01/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	864	1	864	1	0.00
01/08/2011	R208 On 03-May-12			Bond Future	8.38	89.8042	8.3840	89.8042	0.00
01/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	4958	4	4958	4	0.00
01/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5155	5	5155	5	0.00
01/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	4765	4	4765	4	0.00
01/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1567	2	1567	2	0.00
01/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1407	2	1407	2	0.00
01/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1485	2	1485	2	0.00
01/08/2011	R208 On 02-August-12			Bond Future	8.48	91.1326	8.4770	91.1326	0.00
01/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	3830	3	3830	3	0.00
01/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	3659	3	3659	3	0.00
01/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4008	4	4008	4	0.00
01/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	2210	3	2210	3	0.00
01/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2413	3	2413	3	0.00
01/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	2307	3	2307	3	0.00
01/08/2011	R209 On 04-August-11			Bond Future	8.74	76.1051	8.7440	76.1051	0.00
01/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	3	0	3	0	0.00
01/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	12	0	12	0	0.00
01/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	1	0	1	0	0.00
01/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	9698	9	9698	9	0.00
01/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	2414	3	2414	3	0.00
01/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	1590	3	1590	3	0.00
01/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	1997	3	1997	3	0.00
01/08/2011	R209 On 03-November-11			Bond Future	8.81	74.0822	8.8060	74.0822	2,736.00
01/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	1851	1	1851	1	0.00
01/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	1669	1	1669	1	0.00
01/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2043	2	2043	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
01/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	2090	3	2090	3	0.00
01/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2515	3	2515	3	0.00
01/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	2296	3	2296	3	0.00
01/08/2011	R209 On 02-February-12			Bond Future	8.87	75.2135	8.8680	75.2135	0.00
01/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	3710	3	3710	3	0.00
01/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3501	3	3501	3	0.00
01/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	3926	3	3926	3	0.00
01/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2526	3	2526	3	0.00
01/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2865	3	2865	3	0.00
01/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2690	3	2690	3	0.00
01/08/2011	R209 On 03-May-12			Bond Future	8.93	73.1964	8.9340	73.1964	0.00
01/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4174	4	4174	4	0.00
01/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	3975	3	3975	3	0.00
01/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4378	4	4378	4	0.00
01/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3492	4	3492	4	0.00
01/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3852	4	3852	4	0.00
01/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3668	4	3668	4	0.00
01/08/2011	R209 On 02-August-12			Bond Future	9.00	74.2778	9.0040	74.2778	0.00
01/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5370	5	5370	5	0.00
01/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	5589	5	5589	5	0.00
01/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5158	5	5158	5	0.00
01/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3690	4	3690	4	0.00
01/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3390	4	3390	4	0.00
01/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3535	4	3535	4	0.00
01/08/2011	R210 On 04-August-11			Bond Future	132.17	131.8049	132.1670	131.8049	190.00
01/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26167	26	26167	26	0.00
01/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26117	26	26117	26	0.00
01/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26217	26	26217	26	0.00
01/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11			Bond Future	132.42	132.0482	132.4155	132.0482	585.00
01/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1415	1	1415	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
01/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1465	1	1465	1	0.00
01/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1365	1	1365	1	0.00
01/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11			Bond Future	108.60	108.5969	108.6031	108.5969	0.00
01/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107103	107	107103	107	0.00
01/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107153	107	107153	107	0.00
01/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107053	107	107053	107	0.00
01/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11			Bond Future	110.21	110.1993	110.2054	110.1993	529.00
01/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	108955	109	108955	109	0.00
01/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109005	109	109005	109	0.00
01/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	108905	109	108905	109	0.00
01/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 02-February-12			Bond Future	110.55	110.5403	110.5463	110.5403	0.00
01/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	46	0	46	0	0.00
01/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	96	0	96	0	0.00
01/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	4	0	4	0	0.00
01/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-11			Bond Future	106.96	106.9534	106.9614	106.9534	2,071.00
01/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	104461	104	104461	104	0.00
01/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	104411	104	104411	104	0.00
01/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	104511	105	104511	105	0.00
01/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 04-August-11	2.50	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
01/08/2011	R212 On 03-November-11			Bond Future	108.54	108.5316	108.5394	108.5316	736.00
01/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106039	106	106039	106	0.00
01/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	105989	106	105989	106	0.00
01/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106089	106	106089	106	0.00
01/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12			Bond Future	108.72	108.7165	108.7244	108.7165	0.00
01/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	224	0	224	0	0.00
01/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	274	0	274	0	0.00
01/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	174	0	174	0	0.00
01/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11			Bond Future	8.74	85.9842	8.7350	85.9842	0.00
01/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	6784	8	6784	8	0.00
01/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	5875	7	5875	7	0.00
01/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	6328	7	6328	7	0.00
01/08/2011	R213 On 03-November-11			Bond Future	8.80	83.7197	8.8040	83.7197	0.00
01/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	843	2	843	2	0.00
01/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	32	1	32	1	0.00
01/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	436	1	436	1	0.00
01/08/2011	R213 On 02-February-12			Bond Future	8.88	84.9914	8.8750	84.9914	0.00
01/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	982	0	982	0	0.00
01/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	1370	0	1370	0	0.00
01/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	591	0	591	0	0.00
01/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12			Bond Future	8.95	82.7245	8.9460	82.7245	0.00
01/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	2326	1	2326	1	0.00
01/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	2699	2	2699	2	0.00
01/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	1950	1	1950	1	0.00
01/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12			Bond Future	9.02	83.9502	9.0210	83.9502	0.00
01/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	1736	1	1736	1	0.00
01/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	2108	1	2108	1	0.00
01/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	1362	0	1362	0	0.00
01/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
01/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
01/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
01/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
01/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
01/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
01/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
01/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
01/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
01/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
01/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
01/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	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
01/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
01/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
01/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
01/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
01/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
01/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
01/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
01/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
01/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
01/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/08/2011	TRT1 On 04-August-11			Index Future	356.18	353.6860	356.1790	353.6860	100.00
01/08/2011	TRT1 On 03-November-11			Index Future	361.01	358.4770	361.0050	358.4770	0.00
01/08/2011	TRT1 On 02-February-12			Index Future	365.89	363.3220	365.8850	363.3220	0.00
02/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	0957 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
02/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	AL7T On 04-August-11			Index Future	393.68	392.2800	393.6780	392.2800	31.00
02/08/2011	AL7T On 03-November-11			Index Future	399.55	398.1320	399.5500	398.1320	16.00
02/08/2011	AL7T On 02-February-12			Index Future	405.64	404.1960	405.6360	404.1960	0.00
02/08/2011	ALBI On 04-August-11			Index Future	360.83	359.4450	360.8290	359.4450	627.00
02/08/2011	ALBI On 03-November-11			Index Future	366.21	364.8070	366.2110	364.8070	924.00
02/08/2011	ALBI On 02-February-12			Index Future	371.79	370.3630	371.7890	370.3630	0.00
02/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0411	0.0382	0.0411	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0831	0.0921	0.0831	21,898.00
02/08/2011	CAAF On 03-August-11			Can-Do Future	6.75	6.7260	6.7502	6.7260	5,500.00
02/08/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	55	0	55	0	11,000.00
02/08/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	23	0	23	0	0.00
02/08/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	101	0	101	0	0.00
02/08/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	7	0	7	0	11,000.00
02/08/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	1	0	1	0	0.00
02/08/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	57	0	57	0	0.00
02/08/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	23	0	23	0	0.00
02/08/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	5	0	5	0	0.00
02/08/2011	CAAG On 24-October-11			Can-Do Future	6.82	6.8056	6.8219	6.8056	0.00
02/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	259	0	259	0	0.00
02/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	230	0	230	0	0.00
02/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	291	0	291	0	0.00
02/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	133	0	133	0	14,286.00
02/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	59	0	59	0	6,757.00
02/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	637	1	637	1	0.00
02/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	119	0	119	0	0.00
02/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	311	0	311	0	0.00
02/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	158	0	158	0	0.00
02/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	137	0	137	0	0.00
02/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CRD1 On 04-August-11			Index Future	162.86	162.5090	162.8570	162.5090	2.00
02/08/2011	CRD1 On 03-November-11			Index Future	165.09	164.7110	165.0850	164.7110	0.00
02/08/2011	CRD1 On 02-February-12			Index Future	167.30	166.9370	167.2950	166.9370	0.00
02/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2011	GOVI On 04-August-11			GOVI	361.58	360.2860	361.5830	360.2860	182.00
02/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	135830	12	135830	12	0.00
02/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	135930	12	135930	12	0.00
02/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	135730	12	135730	12	0.00
02/08/2011	GOVI On 04-August-11	348.01	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
02/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11			GOVI	366.98	365.6600	366.9760	365.6600	0.00
02/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	99760	9	99760	9	0.00
02/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	99660	9	99660	9	0.00
02/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	99860	9	99860	9	0.00
02/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 02-February-12			GOVI	372.57	371.2300	372.5660	371.2300	0.00
02/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	35660	2	35660	2	0.00
02/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	35560	2	35560	2	0.00
02/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	35760	2	35760	2	0.00
02/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2011	IGOV On 04-August-11			Index Future	156.80	156.6130	156.8030	156.6130	83.00
02/08/2011	IGOV On 03-November-11			Index Future	159.14	158.9490	159.1420	158.9490	0.00
02/08/2011	IGOV On 02-February-12			Index Future	161.57	161.3700	161.5660	161.3700	0.00
02/08/2011	ILBI On 04-August-11			Index Future	424.26	423.4920	424.2560	423.4920	0.00
02/08/2011	ILBI On 02-February-12			Index Future	437.21	436.4190	437.2070	436.4190	29.00
02/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	0.00
02/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	17,600.00
02/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	400.00
02/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.67	94.3100	5.6700	94.3100	1,000.00
02/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.72	94.2500	5.7200	94.2500	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.77	94.1900	5.7700	94.1900	0.00
02/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.93	94.0300	5.9300	94.0300	1,090.00
02/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.15	93.8000	6.1500	93.8000	2,890.00
02/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.39	93.5600	6.3900	93.5600	44,710.00
02/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.63	93.3200	6.6300	93.3200	490.00
02/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.88	93.0700	6.8800	93.0700	290.00
02/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.14	92.8100	7.1400	92.8100	250.00
02/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2011	OTH1 On 04-August-11			Index Future	356.37	354.5150	356.3650	354.5150	3.00
02/08/2011	OTH1 On 03-November-11			Index Future	361.68	359.8030	361.6810	359.8030	0.00
02/08/2011	OTH1 On 02-February-12			Index Future	367.19	365.2840	367.1900	365.2840	0.00
02/08/2011	R157 On 04-August-11			Bond Future	7.21	127.2854	7.2050	127.2854	7,130.00
02/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1162	1	1162	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1358	1	1358	1	0.00
02/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	966	1	966	1	0.00
02/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	101	0	101	0	1,320.00
02/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	3865	4	3865	4	0.00
02/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	1553	1	1553	1	440.00
02/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2330	2	2330	2	0.00
02/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
02/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
02/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	121	0	121	0	0.00
02/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R157 On 03-November-11			Bond Future	7.30	122.3533	7.2980	122.3533	3,791.00
02/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3523	3	3523	3	0.00
02/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	3694	4	3694	4	0.00
02/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3352	3	3352	3	0.00
02/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	53	0	53	0	0.00
02/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	36	0	36	0	0.00
02/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	45	0	45	0	0.00
02/08/2011	R157 On 02-February-12			Bond Future	7.40	124.2176	7.3990	124.2176	0.00
02/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	3961	4	3961	4	0.00
02/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	3814	4	3814	4	0.00
02/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4110	4	4110	4	0.00
02/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	193	0	193	0	0.00
02/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	231	0	231	0	0.00
02/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	211	0	211	0	0.00
02/08/2011	R157 On 03-May-12			Bond Future	7.52	119.2700	7.5180	119.2700	0.00
02/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	2944	3	2944	3	0.00
02/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	2825	3	2825	3	0.00
02/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3065	3	3065	3	0.00
02/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	572	1	572	1	0.00
02/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	647	1	647	1	0.00

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02/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	608	1	608	1	0.00
02/08/2011	R157 On 02-August-12			Bond Future	7.66	121.0326	7.6630	121.0326	0.00
02/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2270	2	2270	2	0.00
02/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2364	2	2364	2	0.00
02/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2177	2	2177	2	0.00
02/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1324	1	1324	1	0.00
02/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1215	1	1215	1	0.00
02/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1269	1	1269	1	0.00
02/08/2011	R186 On 04-August-11			Bond Future	8.30	119.4958	8.3040	119.4958	5,192.00
02/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	141	0	141	0	0.00
02/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	324	0	324	0	0.00
02/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	49	0	49	0	0.00
02/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	612	0	612	0	600.00
02/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	12549	12	12549	12	0.00
02/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	3771	3	3771	3	200.00
02/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	6063	5	6063	5	0.00
02/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	200.00
02/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
02/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	1069	2	1069	2	0.00
02/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	165	1	165	1	0.00
02/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	363	1	363	1	0.00
02/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	669	1	669	1	0.00
02/08/2011	R186 On 03-November-11			Bond Future	8.37	121.2577	8.3720	121.2577	24,567.00
02/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6429	6	6429	6	0.00
02/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6799	6	6799	6	0.00
02/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6065	5	6065	5	0.00
02/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4681	4	4681	4	5,600.00
02/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1384	1	1384	1	1,275.00
02/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7174	7	7174	7	0.00
02/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2395	2	2395	2	425.00
02/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3444	3	3444	3	0.00
02/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1756	2	1756	2	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	488	1	488	1	1,275.00
02/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2606	3	2606	3	0.00
02/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	4032	5	4032	5	0.00
02/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	711	1	711	1	0.00
02/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1139	1	1139	1	0.00
02/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	555	1	555	1	0.00
02/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	629	1	629	1	0.00
02/08/2011	R186 On 02-February-12			Bond Future	8.44	117.8182	8.4400	117.8182	2,500.00
02/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6921	6	6921	6	0.00
02/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7237	7	7237	7	0.00
02/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6609	6	6609	6	0.00
02/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1948	2	1948	2	0.00
02/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1693	2	1693	2	0.00
02/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1817	2	1817	2	0.00
02/08/2011	R186 On 03-May-12			Bond Future	8.51	119.5822	8.5130	119.5822	0.00
02/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7289	7	7289	7	0.00
02/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7579	7	7579	7	0.00
02/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7004	6	7004	6	0.00
02/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	3065	3	3065	3	0.00
02/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2765	3	2765	3	0.00
02/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2911	3	2911	3	0.00
02/08/2011	R186 On 02-August-12			Bond Future	8.59	116.0578	8.5930	116.0578	0.00
02/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5955	5	5955	5	0.00
02/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5705	5	5705	5	0.00
02/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6214	6	6214	6	0.00
02/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4359	5	4359	5	0.00
02/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4741	5	4741	5	0.00
02/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4544	5	4544	5	0.00
02/08/2011	R189 On 04-August-11			Bond Future	215.28	215.1386	215.2801	215.1386	0.00
02/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3280	3	3280	3	0.00
02/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3330	3	3330	3	0.00
02/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3230	3	3230	3	0.00
02/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11			Bond Future	212.35	212.2070	212.3505	212.2070	0.00
02/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	350	0	350	0	0.00
02/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	300	0	300	0	0.00
02/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	400	0	400	0	0.00
02/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11			Bond Future	236.08	236.0591	236.0766	236.0591	0.00
02/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4577	5	4577	5	0.00
02/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4527	5	4527	5	0.00
02/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4627	5	4627	5	0.00
02/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11			Bond Future	239.56	239.5417	239.5595	239.5417	205.00
02/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1059	1	1059	1	0.00
02/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1109	1	1109	1	0.00
02/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	1009	1	1009	1	0.00
02/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11			Bond Future	6.85	106.6962	6.8490	106.6962	395.00
02/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1220	1	1220	1	0.00
02/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1370	1	1370	1	0.00
02/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	1068	1	1068	1	0.00
02/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R201 On 03-November-11			Bond Future	6.92	108.2705	6.9220	108.2705	953.00
02/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3036	3	3036	3	0.00
02/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3170	3	3170	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
02/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	2903	3	2903	3	0.00
02/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	24	0	24	0	0.00
02/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	16	0	16	0	0.00
02/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	20	0	20	0	0.00
02/08/2011	R201 On 02-February-12			Bond Future	7.00	105.5086	6.9960	105.5086	0.00
02/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3315	3	3315	3	0.00
02/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3198	3	3198	3	0.00
02/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3434	3	3434	3	0.00
02/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	71	0	71	0	0.00
02/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	88	0	88	0	0.00
02/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	78	0	78	0	0.00
02/08/2011	R201 On 03-May-12			Bond Future	7.09	107.0930	7.0930	107.0930	0.00
02/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2026	2	2026	2	0.00
02/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	1938	2	1938	2	0.00
02/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2116	2	2116	2	0.00
02/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	428	0	428	0	0.00
02/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	486	1	486	1	0.00
02/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	456	0	456	0	0.00
02/08/2011	R201 On 02-August-12			Bond Future	7.22	104.2672	7.2230	104.2672	0.00
02/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1471	1	1471	1	0.00
02/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1543	1	1543	1	0.00
02/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1401	1	1401	1	0.00
02/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	905	1	905	1	0.00
02/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	830	1	830	1	0.00
02/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	866	1	866	1	0.00
02/08/2011	R202 On 04-August-11			Bond Future	176.25	175.3929	176.2502	175.3929	90.00
02/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	175250	174	175250	174	0.00
02/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	175200	174	175200	174	0.00
02/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	175300	174	175300	174	0.00
02/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11			Bond Future	178.85	177.9805	178.8504	177.9805	22,733.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	178350	177	178350	177	0.00
02/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	178300	177	178300	177	0.00
02/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	178400	178	178400	178	0.00
02/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12			Bond Future	178.91	178.0269	178.9098	178.0269	0.00
02/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	1910	1	1910	1	0.00
02/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	1960	1	1960	1	0.00
02/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	1860	1	1860	1	0.00
02/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R203 On 04-August-11			Bond Future	7.76	105.4275	7.7600	105.4275	824.00
02/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	1158	1	1158	1	0.00
02/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	919	1	919	1	0.00
02/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	1397	1	1397	1	0.00
02/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	1	0	1	0	0.00
02/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	1	0	1	0	0.00
02/08/2011	R203 On 03-November-11			Bond Future	7.85	102.8223	7.8520	102.8223	1,604.00
02/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3182	3	3182	3	0.00
02/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	2989	3	2989	3	0.00
02/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3379	3	3379	3	0.00
02/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	180	0	180	0	0.00
02/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	240	0	240	0	0.00
02/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	208	0	208	0	0.00
02/08/2011	R203 On 02-February-12			Bond Future	7.95	104.3889	7.9480	104.3889	0.00
02/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4042	4	4042	4	0.00
02/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4221	4	4221	4	0.00
02/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	3869	4	3869	4	0.00
02/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	561	1	561	1	0.00
02/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	483	1	483	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
02/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	519	1	519	1	0.00
02/08/2011	R203 On 03-May-12			Bond Future	8.06	101.7920	8.0550	101.7920	0.00
02/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	3875	4	3875	4	0.00
02/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	3723	4	3723	4	0.00
02/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4030	4	4030	4	0.00
02/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	885	1	885	1	0.00
02/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	993	1	993	1	0.00
02/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	938	1	938	1	0.00
02/08/2011	R203 On 02-August-12			Bond Future	8.18	103.2941	8.1780	103.2941	0.00
02/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	2878	3	2878	3	0.00
02/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3012	3	3012	3	0.00
02/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2748	3	2748	3	0.00
02/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1636	2	1636	2	0.00
02/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1495	2	1495	2	0.00
02/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1563	2	1563	2	0.00
02/08/2011	R204 On 04-August-11			Bond Future	7.96	101.0719	7.9550	101.0719	220.00
02/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	327	0	327	0	0.00
02/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	547	0	547	0	0.00
02/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	163	0	163	0	0.00
02/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	191	0	191	0	0.00
02/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	26	0	26	0	0.00
02/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	80	0	80	0	0.00
02/08/2011	R204 On 03-November-11			Bond Future	8.04	102.5659	8.0420	102.5659	2,121.00
02/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	3910	4	3910	4	0.00
02/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4134	4	4134	4	0.00
02/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	3689	3	3689	3	0.00
02/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	255	0	255	0	0.00
02/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	191	0	191	0	0.00
02/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	221	0	221	0	0.00
02/08/2011	R204 On 02-February-12			Bond Future	8.13	100.0916	8.1310	100.0916	0.00
02/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	4887	5	4887	5	0.00
02/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	4687	4	4687	4	0.00
02/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5089	5	5089	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
02/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	481	1	481	1	0.00
02/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	567	1	567	1	0.00
02/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	523	1	523	1	0.00
02/08/2011	R204 On 03-May-12			Bond Future	8.23	101.5982	8.2310	101.5982	0.00
02/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	3964	4	3964	4	0.00
02/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4131	4	4131	4	0.00
02/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	3801	4	3801	4	0.00
02/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1494	2	1494	2	0.00
02/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1341	1	1341	1	0.00
02/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1415	2	1415	2	0.00
02/08/2011	R204 On 02-August-12			Bond Future	8.34	99.0687	8.3440	99.0687	0.00
02/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	2961	3	2961	3	0.00
02/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	2821	3	2821	3	0.00
02/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3105	3	3105	3	0.00
02/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	2119	2	2119	2	0.00
02/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2312	2	2312	2	0.00
02/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2213	2	2213	2	0.00
02/08/2011	R206 On 04-August-11			Bond Future	6.58	102.5036	6.5780	102.5036	9,866.00
02/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	940	1	940	1	0.00
02/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	829	1	829	1	0.00
02/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	1051	1	1051	1	0.00
02/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R206 On 03-November-11			Bond Future	6.64	104.0157	6.6390	104.0157	12,577.00
02/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2232	2	2232	2	0.00
02/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2136	2	2136	2	0.00
02/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2328	2	2328	2	0.00
02/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	9	0	9	0	0.00
02/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	14	0	14	0	0.00
02/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	11	0	11	0	0.00
02/08/2011	R206 On 02-February-12			Bond Future	6.70	101.8347	6.7020	101.8347	0.00
02/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2363	2	2363	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
02/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2445	2	2445	2	0.00
02/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2281	2	2281	2	0.00
02/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	59	0	59	0	0.00
02/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	48	0	48	0	0.00
02/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	54	0	54	0	0.00
02/08/2011	R206 On 03-May-12			Bond Future	6.81	103.3643	6.8050	103.3643	0.00
02/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1411	1	1411	1	0.00
02/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1353	1	1353	1	0.00
02/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1472	1	1472	1	0.00
02/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	302	0	302	0	0.00
02/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	339	0	339	0	0.00
02/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	319	0	319	0	0.00
02/08/2011	R206 On 02-August-12			Bond Future	6.96	101.1276	6.9600	101.1276	0.00
02/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	919	1	919	1	0.00
02/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	963	1	963	1	0.00
02/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	876	1	876	1	0.00
02/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	552	1	552	1	0.00
02/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	504	1	504	1	0.00
02/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	528	1	528	1	0.00
02/08/2011	R207 On 04-August-11			Bond Future	8.05	95.2958	8.0540	95.2958	6,115.00
02/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	1139	1	1139	1	0.00
02/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	1425	1	1425	1	0.00
02/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	856	1	856	1	0.00
02/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	7	0	7	0	0.00
02/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	1	0	1	0	0.00
02/08/2011	R207 On 03-November-11			Bond Future	8.13	96.7013	8.1340	96.7013	610.00
02/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	3734	3	3734	3	0.00
02/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	3966	4	3966	4	0.00
02/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3506	3	3506	3	0.00
02/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	778	0	778	0	2,000.00
02/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1404	0	1404	0	0.00
02/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2067	0	2067	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
02/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	846	0	846	0	2,000.00
02/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1313	0	1313	0	2,000.00
02/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	348	0	348	0	0.00
02/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	2123	0	2123	0	0.00
02/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	264	0	264	0	0.00
02/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	304	0	304	0	0.00
02/08/2011	R207 On 02-February-12			Bond Future	8.22	94.5330	8.2160	94.5330	0.00
02/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	4914	5	4914	5	0.00
02/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4708	4	4708	4	0.00
02/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5123	5	5123	5	0.00
02/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	637	1	637	1	0.00
02/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	745	1	745	1	0.00
02/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	689	1	689	1	0.00
02/08/2011	R207 On 03-May-12			Bond Future	8.31	95.9538	8.3090	95.9538	0.00
02/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4015	4	4015	4	0.00
02/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4189	4	4189	4	0.00
02/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	3845	4	3845	4	0.00
02/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1767	2	1767	2	0.00
02/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1589	2	1589	2	0.00
02/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1675	2	1675	2	0.00
02/08/2011	R207 On 02-August-12			Bond Future	8.41	93.7297	8.4130	93.7297	0.00
02/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3750	4	3750	4	0.00
02/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3588	3	3588	3	0.00
02/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	3916	4	3916	4	0.00
02/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1919	2	1919	2	0.00
02/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	2102	2	2102	2	0.00
02/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	2008	2	2008	2	0.00
02/08/2011	R208 On 04-August-11			Bond Future	8.08	93.2273	8.0840	93.2273	1,511.00
02/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	1031	1	1031	1	0.00
02/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	1334	1	1334	1	0.00
02/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	738	0	738	0	0.00
02/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	19	0	19	0	0.00
02/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	4	0	4	0	0.00
02/08/2011	R208 On 03-November-11			Bond Future	8.16	91.2036	8.1580	91.2036	5,948.00
02/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	3889	4	3889	4	0.00
02/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4131	4	4131	4	0.00
02/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3650	3	3650	3	0.00
02/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	918	1	918	1	1,995.00
02/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1615	1	1615	1	665.00
02/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2339	2	2339	2	0.00
02/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4628	4	4628	4	0.00
02/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	247	0	247	0	1,995.00
02/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	880	1	880	1	665.00
02/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1360	2	1360	2	0.00
02/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	423	1	423	1	0.00
02/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	2197	2	2197	2	0.00
02/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	324	0	324	0	0.00
02/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	371	0	371	0	0.00
02/08/2011	R208 On 02-February-12			Bond Future	8.23	92.5917	8.2330	92.5917	0.00
02/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5195	5	5195	5	0.00
02/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5418	5	5418	5	0.00
02/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	4976	5	4976	5	0.00
02/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	831	1	831	1	0.00
02/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	714	1	714	1	0.00
02/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	770	1	770	1	0.00
02/08/2011	R208 On 03-May-12			Bond Future	8.32	90.5861	8.3150	90.5861	0.00
02/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5237	5	5237	5	0.00
02/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5038	5	5038	5	0.00
02/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5439	5	5439	5	0.00
02/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1291	1	1291	1	0.00
02/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1440	2	1440	2	0.00
02/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1364	1	1364	1	0.00
02/08/2011	R208 On 02-August-12			Bond Future	8.41	91.9286	8.4060	91.9286	0.00
02/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4070	4	4070	4	0.00
02/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4252	4	4252	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
02/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	3893	4	3893	4	0.00
02/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2245	2	2245	2	0.00
02/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	2053	2	2053	2	0.00
02/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	2146	2	2146	2	0.00
02/08/2011	R209 On 04-August-11			Bond Future	8.64	77.1807	8.6430	77.1807	0.00
02/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	15	0	15	0	0.00
02/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	52	0	52	0	0.00
02/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	3	0	3	0	0.00
02/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	10513	10	10513	10	0.00
02/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	1601	2	1601	2	0.00
02/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	815	2	815	2	0.00
02/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	1194	2	1194	2	0.00
02/08/2011	R209 On 03-November-11			Bond Future	8.70	75.1759	8.7030	75.1759	2,736.00
02/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2260	2	2260	2	0.00
02/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2053	2	2053	2	0.00
02/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2477	2	2477	2	0.00
02/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1703	2	1703	2	0.00
02/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2077	3	2077	3	0.00
02/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1883	2	1883	2	0.00
02/08/2011	R209 On 02-February-12			Bond Future	8.76	76.3172	8.7620	76.3172	0.00
02/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4196	4	4196	4	0.00
02/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3971	4	3971	4	0.00
02/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4428	4	4428	4	0.00
02/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2193	3	2193	3	0.00
02/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2500	3	2500	3	0.00
02/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2341	3	2341	3	0.00
02/08/2011	R209 On 03-May-12			Bond Future	8.82	74.3164	8.8240	74.3164	0.00
02/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4650	4	4650	4	0.00
02/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4867	4	4867	4	0.00
02/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4437	4	4437	4	0.00
02/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3457	4	3457	4	0.00
02/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3125	3	3125	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
02/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3287	4	3287	4	0.00
02/08/2011	R209 On 02-August-12			Bond Future	8.89	75.4130	8.8910	75.4130	0.00
02/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5894	5	5894	5	0.00
02/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5670	5	5670	5	0.00
02/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6124	6	6124	6	0.00
02/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3057	3	3057	3	0.00
02/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3334	4	3334	4	0.00
02/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3191	4	3191	4	0.00
02/08/2011	R210 On 04-August-11			Bond Future	132.18	132.1670	132.1769	132.1670	90.00
02/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26177	26	26177	26	0.00
02/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26227	26	26227	26	0.00
02/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26127	26	26127	26	0.00
02/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11			Bond Future	132.43	132.4155	132.4255	132.4155	685.00
02/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1425	1	1425	1	0.00
02/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1375	1	1375	1	0.00
02/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1475	1	1475	1	0.00
02/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11			Bond Future	108.66	108.6031	108.6649	108.6031	0.00
02/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107165	107	107165	107	0.00
02/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107115	107	107115	107	0.00
02/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107215	107	107215	107	0.00
02/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 03-November-11			Bond Future	110.27	110.2054	110.2681	110.2054	529.00
02/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109018	109	109018	109	0.00
02/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	108968	109	108968	109	0.00
02/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109068	109	109068	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12			Bond Future	110.61	110.5463	110.6098	110.5463	0.00
02/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	110	0	110	0	0.00
02/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	160	0	160	0	0.00
02/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	60	0	60	0	0.00
02/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11			Bond Future	107.02	106.9614	107.0180	106.9614	0.00
02/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	104518	104	104518	104	0.00
02/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	104568	105	104568	105	0.00
02/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	104468	104	104468	104	0.00
02/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11			Bond Future	108.60	108.5394	108.5968	108.5394	3,073.00
02/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106097	106	106097	106	0.00
02/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	106047	106	106047	106	0.00
02/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106147	106	106147	106	0.00
02/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12			Bond Future	108.78	108.7244	108.7825	108.7244	0.00
02/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	283	0	283	0	0.00
02/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	233	0	233	0	0.00
02/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	333	0	333	0	0.00
02/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11			Bond Future	8.64	86.9617	8.6440	86.9617	0.00
02/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	5128	6	5128	6	0.00
02/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	6037	7	6037	7	0.00
02/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	5581	6	5581	6	0.00
02/08/2011	R213 On 03-November-11			Bond Future	8.71	84.7077	8.7100	84.7077	0.00
02/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	325	0	325	0	0.00
02/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	729	0	729	0	0.00
02/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	82	1	82	1	0.00
02/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12			Bond Future	8.78	85.9967	8.7780	85.9967	0.00
02/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	1756	1	1756	1	0.00
02/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2144	1	2144	1	0.00
02/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1366	1	1366	1	0.00
02/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12			Bond Future	8.85	83.7469	8.8470	83.7469	0.00
02/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3105	2	3105	2	0.00
02/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3479	3	3479	3	0.00
02/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	2730	2	2730	2	0.00
02/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12			Bond Future	8.92	84.9881	8.9190	84.9881	0.00
02/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2528	2	2528	2	0.00
02/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	2900	2	2900	2	0.00
02/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2153	1	2153	1	0.00
02/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00

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02/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
02/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
02/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
02/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
02/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
02/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
02/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
02/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
02/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
02/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
02/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
02/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
02/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
02/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
02/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
02/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
02/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
02/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
02/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
02/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
02/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00

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02/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/08/2011	TRT1 On 04-August-11			Index Future	357.47	356.1790	357.4730	356.1790	100.00
02/08/2011	TRT1 On 03-November-11			Index Future	362.36	361.0050	362.3640	361.0050	0.00
02/08/2011	TRT1 On 02-February-12			Index Future	367.22	365.8850	367.2150	365.8850	0.00
03/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	AL7T On 04-August-11			Index Future	395.61	393.6780	395.6100	393.6780	31.00
03/08/2011	AL7T On 03-November-11			Index Future	401.51	399.5500	401.5100	399.5500	16.00
03/08/2011	AL7T On 02-February-12			Index Future	407.63	405.6360	407.6260	405.6360	0.00
03/08/2011	ALBI On 04-August-11			Index Future	362.57	360.8290	362.5660	360.8290	527.00
03/08/2011	ALBI On 03-November-11			Index Future	367.97	366.2110	367.9740	366.2110	1,021.00
03/08/2011	ALBI On 02-February-12			Index Future	373.58	371.7890	373.5790	371.7890	0.00
03/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0382	0.0360	0.0382	22,388.00
03/08/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.0921	0.0997	0.0921	21,898.00
03/08/2011	CAAF On 03-August-11			Can-Do Future	6.75	6.7502	6.7511	6.7502	0.00
03/08/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	51	0	51	0	0.00
03/08/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	1	0	1	0	0.00
03/08/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	101	0	101	0	0.00
03/08/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	0	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	49	0	49	0	0.00
03/08/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
03/08/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
03/08/2011	CAAG On 24-October-11			Can-Do Future	6.83	6.8219	6.8303	6.8219	0.00
03/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	267	0	267	0	0.00
03/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	237	0	237	0	0.00
03/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	298	0	298	0	0.00
03/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	139	0	139	0	14,286.00
03/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	62	0	62	0	6,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	632	1	632	1	0.00
03/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	118	0	118	0	0.00
03/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	309	0	309	0	0.00
03/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	157	0	157	0	0.00
03/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	137	0	137	0	0.00
03/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	CRD1 On 04-August-11			Index Future	163.35	162.8570	163.3480	162.8570	2.00
03/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
03/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
03/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2011	GOVI On 04-August-11			GOVI	363.24	361.5830	363.2360	361.5830	68.00
03/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	152360	14	152360	14	0.00
03/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	152460	14	152460	14	0.00
03/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	152260	14	152260	14	0.00
03/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 03-November-11			GOVI	368.65	366.9760	368.6540	366.9760	114.00
03/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	116540	10	116540	10	0.00
03/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	116440	10	116440	10	0.00
03/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	116640	10	116640	10	0.00
03/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 02-February-12			GOVI	374.27	372.5660	374.2690	372.5660	0.00
03/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	52690	4	52690	4	0.00
03/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	52590	4	52590	4	0.00
03/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	52790	4	52790	4	0.00
03/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
03/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2011	IGOV On 04-August-11			Index Future	156.87	156.8030	156.8710	156.8030	83.00
03/08/2011	IGOV On 03-November-11			Index Future	159.21	159.1420	159.2110	159.1420	0.00
03/08/2011	IGOV On 02-February-12			Index Future	161.64	161.5660	161.6360	161.5660	0.00
03/08/2011	ILBI On 04-August-11			Index Future	424.26	424.2560	424.2560	424.2560	0.00
03/08/2011	ILBI On 02-February-12			Index Future	437.21	437.2070	437.2070	437.2070	29.00
03/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	0.00
03/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	17,600.00
03/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	400.00
03/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	1,000.00
03/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.71	94.2800	5.7100	94.2800	5,541.00
03/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.75	94.2300	5.7500	94.2300	0.00
03/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.90	94.0700	5.9000	94.0700	1,090.00
03/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	2,890.00
03/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.38	93.6100	6.3800	93.6100	44,710.00
03/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.62	93.3700	6.6200	93.3700	490.00
03/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.85	93.1200	6.8500	93.1200	290.00
03/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.11	92.8600	7.1100	92.8600	250.00
03/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2011	OTH1 On 04-August-11			Index Future	358.55	356.3650	358.5480	356.3650	3.00
03/08/2011	OTH1 On 03-November-11			Index Future	363.90	361.6810	363.8960	361.6810	0.00
03/08/2011	OTH1 On 02-February-12			Index Future	369.44	367.1900	369.4380	367.1900	0.00
03/08/2011	R157 On 04-August-11			Bond Future	7.12	127.4082	7.1170	127.4082	3,715.00
03/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1512	1	1512	1	1,000.00
03/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1708	1	1708	1	0.00
03/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	1316	1	1316	1	0.00
03/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	333	0	333	0	1,320.00
03/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	1903	2	1903	2	440.00
03/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2680	2	2680	2	0.00
03/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	4214	4	4214	4	0.00
03/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
03/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
03/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	3	0	3	0	0.00
03/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R157 On 04-August-11	7.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R157 On 03-November-11			Bond Future	7.20	122.4797	7.2030	122.4797	9,796.00
03/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3861	4	3861	4	0.00
03/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4035	4	4035	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3688	3	3688	3	0.00
03/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	35	0	35	0	0.00
03/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	23	0	23	0	0.00
03/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	28	0	28	0	0.00
03/08/2011	R157 On 02-February-12			Bond Future	7.30	124.3426	7.2950	124.3426	0.00
03/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4280	4	4280	4	0.00
03/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4130	4	4130	4	0.00
03/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4432	4	4432	4	0.00
03/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	153	0	153	0	0.00
03/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	185	0	185	0	0.00
03/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	168	0	168	0	0.00
03/08/2011	R157 On 03-May-12			Bond Future	7.41	119.3992	7.4050	119.3992	0.00
03/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3218	3	3218	3	0.00
03/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3094	3	3094	3	0.00
03/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3343	3	3343	3	0.00
03/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	484	1	484	1	0.00
03/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	550	1	550	1	0.00
03/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	516	1	516	1	0.00
03/08/2011	R157 On 02-August-12			Bond Future	7.54	121.1640	7.5390	121.1640	0.00
03/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2496	2	2496	2	0.00
03/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2399	2	2399	2	0.00
03/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2595	2	2595	2	0.00
03/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1075	1	1075	1	0.00
03/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1174	1	1174	1	0.00
03/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1124	1	1124	1	0.00
03/08/2011	R186 On 04-August-11			Bond Future	8.21	120.2817	8.2120	120.2817	4,041.00
03/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	474	0	474	0	0.00
03/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	884	0	884	0	0.00
03/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	188	0	188	0	0.00
03/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	1352	1	1352	1	600.00
03/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	4673	4	4673	4	200.00
03/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	6965	6	6965	6	0.00
03/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	13451	13	13451	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
03/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	200.00
03/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	306	1	306	1	0.00
03/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	3	0	3	0	0.00
03/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	21	0	21	0	0.00
03/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	100	1	100	1	0.00
03/08/2011	R186 On 03-November-11			Bond Future	8.28	122.0584	8.2770	122.0584	25,494.00
03/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	7192	6	7192	6	0.00
03/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7577	7	7577	7	0.00
03/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6812	6	6812	6	0.00
03/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	5352	5	5352	5	5,600.00
03/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1712	1	1712	1	1,275.00
03/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7966	7	7966	7	0.00
03/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2863	2	2863	2	425.00
03/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4019	3	4019	3	0.00
03/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1416	2	1416	2	425.00
03/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	365	0	365	0	1,275.00
03/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2159	3	2159	3	0.00
03/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3445	4	3445	4	0.00
03/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	543	1	543	1	0.00
03/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	895	1	895	1	0.00
03/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	418	1	418	1	0.00
03/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	476	1	476	1	0.00
03/08/2011	R186 On 02-February-12			Bond Future	8.34	118.6237	8.3410	118.6237	2,500.00
03/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7598	7	7598	7	0.00
03/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7929	7	7929	7	0.00
03/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7272	7	7272	7	0.00
03/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1673	2	1673	2	0.00
03/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1448	2	1448	2	0.00
03/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1557	2	1557	2	0.00
03/08/2011	R186 On 03-May-12			Bond Future	8.41	120.4097	8.4120	120.4097	0.00
03/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7915	7	7915	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
03/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8216	8	8216	8	0.00
03/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7617	7	7617	7	0.00
03/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2739	3	2739	3	0.00
03/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2464	3	2464	3	0.00
03/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2598	3	2598	3	0.00
03/08/2011	R186 On 02-August-12			Bond Future	8.49	116.8965	8.4880	116.8965	0.00
03/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6503	6	6503	6	0.00
03/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6774	6	6774	6	0.00
03/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6240	6	6240	6	0.00
03/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4318	5	4318	5	0.00
03/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3962	4	3962	4	0.00
03/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4135	5	4135	5	0.00
03/08/2011	R189 On 04-August-11			Bond Future	215.30	215.2801	215.3008	215.2801	0.00
03/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3301	3	3301	3	0.00
03/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3351	3	3351	3	0.00
03/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3251	3	3251	3	0.00
03/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 03-November-11			Bond Future	212.37	212.3505	212.3713	212.3505	0.00
03/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	371	0	371	0	0.00
03/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	421	0	421	0	0.00
03/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	321	0	321	0	0.00
03/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 04-August-11			Bond Future	236.13	236.0766	236.1293	236.0766	0.00
03/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4629	5	4629	5	0.00
03/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4579	5	4579	5	0.00
03/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4679	5	4679	5	0.00
03/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R197 On 03-November-11			Bond Future	239.61	239.5595	239.6129	239.5595	205.00
03/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1113	1	1113	1	0.00
03/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	1063	1	1063	1	0.00
03/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1163	1	1163	1	0.00
03/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R201 On 04-August-11			Bond Future	6.77	106.8064	6.7710	106.8064	395.00
03/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1459	1	1459	1	0.00
03/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	1308	1	1308	1	0.00
03/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1610	1	1610	1	0.00
03/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R201 On 03-November-11			Bond Future	6.84	108.3816	6.8370	108.3816	953.00
03/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3272	3	3272	3	0.00
03/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3407	3	3407	3	0.00
03/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3137	3	3137	3	0.00
03/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	16	0	16	0	0.00
03/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	11	0	11	0	0.00
03/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	13	0	13	0	0.00
03/08/2011	R201 On 02-February-12			Bond Future	6.90	105.6217	6.9030	105.6217	0.00
03/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3543	3	3543	3	0.00
03/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3424	3	3424	3	0.00
03/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3663	3	3663	3	0.00
03/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	55	0	55	0	0.00
03/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	69	0	69	0	0.00
03/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	61	0	61	0	0.00
03/08/2011	R201 On 03-May-12			Bond Future	6.99	107.2087	6.9900	107.2087	0.00
03/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2209	2	2209	2	0.00
03/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2117	2	2117	2	0.00
03/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2302	2	2302	2	0.00
03/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	365	0	365	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	417	0	417	0	0.00
03/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	390	0	390	0	0.00
03/08/2011	R201 On 02-August-12			Bond Future	7.11	104.3832	7.1070	104.3832	0.00
03/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1624	1	1624	1	0.00
03/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1550	1	1550	1	0.00
03/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1699	2	1699	2	0.00
03/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	731	1	731	1	0.00
03/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	800	1	800	1	0.00
03/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	765	1	765	1	0.00
03/08/2011	R202 On 04-August-11			Bond Future	176.29	176.2502	176.2894	176.2502	90.00
03/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	175289	175	175289	175	0.00
03/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	175239	175	175239	175	0.00
03/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	175339	175	175339	175	0.00
03/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 03-November-11			Bond Future	178.89	178.8504	178.8899	178.8504	22,733.00
03/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	178390	178	178390	178	0.00
03/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	178340	178	178340	178	0.00
03/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	178440	178	178440	178	0.00
03/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 02-February-12			Bond Future	178.95	178.9098	178.9501	178.9098	0.00
03/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	1950	2	1950	2	0.00
03/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	1900	2	1900	2	0.00
03/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	2000	2	2000	2	0.00
03/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R203 On 04-August-11			Bond Future	7.67	105.6507	7.6720	105.6507	333.00
03/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	1586	1	1586	1	0.00
03/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	1825	1	1825	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	1346	1	1346	1	0.00
03/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R203 On 03-November-11			Bond Future	7.76	103.0464	7.7590	103.0464	2,095.00
03/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3561	3	3561	3	0.00
03/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3360	3	3360	3	0.00
03/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3764	3	3764	3	0.00
03/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	129	0	129	0	0.00
03/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	175	0	175	0	0.00
03/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	151	0	151	0	0.00
03/08/2011	R203 On 02-February-12			Bond Future	7.85	104.6176	7.8500	104.6176	0.00
03/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4396	4	4396	4	0.00
03/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4580	4	4580	4	0.00
03/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4218	4	4218	4	0.00
03/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	469	1	469	1	0.00
03/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	401	0	401	0	0.00
03/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	432	1	432	1	0.00
03/08/2011	R203 On 03-May-12			Bond Future	7.95	102.0284	7.9520	102.0284	0.00
03/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4199	4	4199	4	0.00
03/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4041	4	4041	4	0.00
03/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4359	4	4359	4	0.00
03/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	770	1	770	1	0.00
03/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	867	1	867	1	0.00
03/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	817	1	817	1	0.00
03/08/2011	R203 On 02-August-12			Bond Future	8.07	103.5325	8.0670	103.5325	0.00
03/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3160	3	3160	3	0.00
03/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3023	3	3023	3	0.00
03/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3301	3	3301	3	0.00
03/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1326	1	1326	1	0.00
03/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1453	2	1453	2	0.00
03/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1387	2	1387	2	0.00
03/08/2011	R204 On 04-August-11			Bond Future	7.86	101.3246	7.8620	101.3246	150.00

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03/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	762	0	762	0	0.00
03/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	494	0	494	0	0.00
03/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	1035	1	1035	1	0.00
03/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	8	0	8	0	0.00
03/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	1	0	1	0	0.00
03/08/2011	R204 On 03-November-11			Bond Future	7.95	102.8216	7.9450	102.8216	2,191.00
03/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4367	4	4367	4	0.00
03/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4598	4	4598	4	0.00
03/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4138	4	4138	4	0.00
03/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	185	0	185	0	0.00
03/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	136	0	136	0	0.00
03/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	159	0	159	0	0.00
03/08/2011	R204 On 02-February-12			Bond Future	8.03	100.3546	8.0290	100.3546	0.00
03/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5322	5	5322	5	0.00
03/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5116	5	5116	5	0.00
03/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5531	5	5531	5	0.00
03/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	395	0	395	0	0.00
03/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	468	1	468	1	0.00
03/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	429	1	429	1	0.00
03/08/2011	R204 On 03-May-12			Bond Future	8.12	101.8623	8.1240	101.8623	0.00
03/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4328	4	4328	4	0.00
03/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4501	4	4501	4	0.00
03/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4157	4	4157	4	0.00
03/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1314	1	1314	1	0.00
03/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1175	1	1175	1	0.00
03/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1243	1	1243	1	0.00
03/08/2011	R204 On 02-August-12			Bond Future	8.23	99.3380	8.2320	99.3380	0.00
03/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3269	3	3269	3	0.00
03/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3421	3	3421	3	0.00
03/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3121	3	3121	3	0.00
03/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2071	2	2071	2	0.00
03/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1894	2	1894	2	0.00

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03/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1980	2	1980	2	0.00
03/08/2011	R206 On 04-August-11			Bond Future	6.52	102.5618	6.5210	102.5618	9,866.00
03/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	1068	1	1068	1	0.00
03/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	1179	1	1179	1	0.00
03/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	957	1	957	1	0.00
03/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R206 On 03-November-11			Bond Future	6.58	104.0744	6.5750	104.0744	12,577.00
03/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2359	2	2359	2	0.00
03/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2262	2	2262	2	0.00
03/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2456	2	2456	2	0.00
03/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	7	0	7	0	0.00
03/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	10	0	10	0	0.00
03/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	8	0	8	0	0.00
03/08/2011	R206 On 02-February-12			Bond Future	6.63	101.8943	6.6290	101.8943	0.00
03/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2485	2	2485	2	0.00
03/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2568	2	2568	2	0.00
03/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2402	2	2402	2	0.00
03/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	48	0	48	0	0.00
03/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	39	0	39	0	0.00
03/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	44	0	44	0	0.00
03/08/2011	R206 On 03-May-12			Bond Future	6.72	103.4243	6.7200	103.4243	0.00
03/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1509	1	1509	1	0.00
03/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1450	1	1450	1	0.00
03/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1572	1	1572	1	0.00
03/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	268	0	268	0	0.00
03/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	302	0	302	0	0.00
03/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	283	0	283	0	0.00
03/08/2011	R206 On 02-August-12			Bond Future	6.86	101.1885	6.8590	101.1885	0.00
03/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1001	1	1001	1	0.00
03/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	956	1	956	1	0.00
03/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1047	1	1047	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	451	1	451	1	0.00
03/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	495	1	495	1	0.00
03/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	473	1	473	1	0.00
03/08/2011	R207 On 04-August-11			Bond Future	7.98	95.6518	7.9770	95.6518	485.00
03/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	1589	1	1589	1	0.00
03/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	1301	1	1301	1	0.00
03/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	1877	1	1877	1	0.00
03/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R207 On 03-November-11			Bond Future	8.05	97.0595	8.0530	97.0595	6,245.00
03/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4126	4	4126	4	0.00
03/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4366	4	4366	4	0.00
03/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3890	4	3890	4	0.00
03/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	945	1	945	1	2,000.00
03/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1649	1	1649	1	0.00
03/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2370	2	2370	2	0.00
03/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	686	1	686	1	2,000.00
03/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1095	1	1095	1	2,000.00
03/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	269	0	269	0	0.00
03/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1827	2	1827	2	0.00
03/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	201	0	201	0	0.00
03/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	233	0	233	0	0.00
03/08/2011	R207 On 02-February-12			Bond Future	8.13	94.8981	8.1310	94.8981	0.00
03/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5288	5	5288	5	0.00
03/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5076	5	5076	5	0.00
03/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5504	5	5504	5	0.00
03/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	545	1	545	1	0.00
03/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	641	1	641	1	0.00
03/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	590	1	590	1	0.00
03/08/2011	R207 On 03-May-12			Bond Future	8.22	96.3248	8.2210	96.3248	0.00
03/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4326	4	4326	4	0.00
03/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4506	4	4506	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4149	4	4149	4	0.00
03/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1595	2	1595	2	0.00
03/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1430	2	1430	2	0.00
03/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1510	2	1510	2	0.00
03/08/2011	R207 On 02-August-12			Bond Future	8.32	94.1105	8.3210	94.1105	0.00
03/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4048	4	4048	4	0.00
03/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4221	4	4221	4	0.00
03/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3879	4	3879	4	0.00
03/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1910	2	1910	2	0.00
03/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1742	2	1742	2	0.00
03/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1824	2	1824	2	0.00
03/08/2011	R208 On 04-August-11			Bond Future	8.00	93.6064	7.9970	93.6064	1,283.00
03/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	1571	1	1571	1	0.00
03/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	1878	1	1878	1	0.00
03/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	1263	1	1263	1	0.00
03/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	1	0	1	0	0.00
03/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R208 On 03-November-11			Bond Future	8.07	91.5925	8.0680	91.5925	6,026.00
03/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4348	4	4348	4	0.00
03/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4601	4	4601	4	0.00
03/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4100	4	4100	4	0.00
03/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1130	1	1130	1	1,995.00
03/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1918	2	1918	2	665.00
03/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2709	2	2709	2	0.00
03/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5114	5	5114	5	0.00
03/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	182	0	182	0	1,995.00
03/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	699	1	699	1	665.00
03/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1112	1	1112	1	0.00
03/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	322	0	322	0	0.00
03/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1858	2	1858	2	0.00
03/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	244	0	244	0	0.00
03/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	280	0	280	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R208 On 02-February-12			Bond Future	8.14	92.9837	8.1380	92.9837	0.00
03/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5643	5	5643	5	0.00
03/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5873	5	5873	5	0.00
03/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5416	5	5416	5	0.00
03/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	703	1	703	1	0.00
03/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	601	1	601	1	0.00
03/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	650	1	650	1	0.00
03/08/2011	R208 On 03-May-12			Bond Future	8.22	90.9861	8.2170	90.9861	0.00
03/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5650	5	5650	5	0.00
03/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5444	5	5444	5	0.00
03/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5858	5	5858	5	0.00
03/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1138	1	1138	1	0.00
03/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1274	1	1274	1	0.00
03/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1205	1	1205	1	0.00
03/08/2011	R208 On 02-August-12			Bond Future	8.30	92.3300	8.3040	92.3300	0.00
03/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4432	4	4432	4	0.00
03/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4247	4	4247	4	0.00
03/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4622	4	4622	4	0.00
03/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1842	2	1842	2	0.00
03/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2019	2	2019	2	0.00
03/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1927	2	1927	2	0.00
03/08/2011	R209 On 04-August-11			Bond Future	8.55	77.9959	8.5510	77.9959	0.00
03/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	57	0	57	0	0.00
03/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	198	0	198	0	0.00
03/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	10	0	10	0	0.00
03/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	11268	11	11268	11	0.00
03/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	853	2	853	2	0.00
03/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	206	1	206	1	0.00
03/08/2011	R209 On 04-August-11	8.50	Put	Bond Future	481	1	481	1	0.00
03/08/2011	R209 On 03-November-11			Bond Future	8.61	75.9972	8.6080	75.9972	2,736.00
03/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2689	2	2689	2	0.00
03/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2459	2	2459	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2930	2	2930	2	0.00
03/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1386	2	1386	2	0.00
03/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1713	2	1713	2	0.00
03/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1542	2	1542	2	0.00
03/08/2011	R209 On 02-February-12			Bond Future	8.66	77.1526	8.6640	77.1526	0.00
03/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4683	4	4683	4	0.00
03/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4444	4	4444	4	0.00
03/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4929	4	4929	4	0.00
03/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1908	2	1908	2	0.00
03/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2187	3	2187	3	0.00
03/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2042	2	2042	2	0.00
03/08/2011	R209 On 03-May-12			Bond Future	8.73	75.1727	8.7250	75.1727	0.00
03/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5110	5	5110	5	0.00
03/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5339	5	5339	5	0.00
03/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4886	4	4886	4	0.00
03/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3122	3	3122	3	0.00
03/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2812	3	2812	3	0.00
03/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2963	3	2963	3	0.00
03/08/2011	R209 On 02-August-12			Bond Future	8.79	76.2814	8.7890	76.2814	0.00
03/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6397	6	6397	6	0.00
03/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6637	6	6637	6	0.00
03/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6164	6	6164	6	0.00
03/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3030	3	3030	3	0.00
03/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2772	3	2772	3	0.00
03/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2896	3	2896	3	0.00
03/08/2011	R210 On 04-August-11			Bond Future	132.21	132.1769	132.2068	132.1769	90.00
03/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26207	26	26207	26	0.00
03/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26257	26	26257	26	0.00
03/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26157	26	26157	26	0.00
03/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 03-November-11			Bond Future	132.46	132.4255	132.4557	132.4255	685.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1456	1	1456	1	0.00
03/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1506	1	1506	1	0.00
03/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1406	1	1406	1	0.00
03/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 04-August-11			Bond Future	109.07	108.6649	109.0728	108.6649	0.00
03/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107573	107	107573	107	0.00
03/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107523	107	107523	107	0.00
03/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107623	107	107623	107	0.00
03/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 03-November-11			Bond Future	110.68	110.2681	110.6819	110.2681	529.00
03/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109432	109	109432	109	0.00
03/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109482	109	109482	109	0.00
03/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	109382	109	109382	109	0.00
03/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 02-February-12			Bond Future	111.03	110.6098	111.0299	110.6098	0.00
03/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	530	0	530	0	0.00
03/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	480	0	480	0	0.00
03/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	580	0	580	0	0.00
03/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 04-August-11			Bond Future	107.72	107.0180	107.7239	107.0180	0.00
03/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	105224	105	105224	105	0.00
03/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	105274	105	105274	105	0.00
03/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	105174	104	105174	104	0.00
03/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 03-November-11			Bond Future	109.31	108.5968	109.3131	108.5968	3,073.00
03/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106813	106	106813	106	0.00
03/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	106763	106	106763	106	0.00
03/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106863	106	106863	106	0.00
03/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 02-February-12			Bond Future	109.51	108.7825	109.5097	108.7825	0.00
03/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	1010	0	1010	0	0.00
03/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	1060	0	1060	0	0.00
03/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	960	0	960	0	0.00
03/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 04-August-11			Bond Future	8.54	87.7084	8.5410	87.7084	0.00
03/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	5180	6	5180	6	0.00
03/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	4271	5	4271	5	0.00
03/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	4724	6	4724	6	0.00
03/08/2011	R213 On 03-November-11			Bond Future	8.61	85.4687	8.6050	85.4687	0.00
03/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	1187	0	1187	0	0.00
03/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	1591	1	1591	1	0.00
03/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	781	0	781	0	0.00
03/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-February-12			Bond Future	8.67	86.7709	8.6700	86.7709	0.00
03/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	2631	2	2631	2	0.00
03/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	3019	2	3019	2	0.00
03/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	2240	1	2240	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-May-12			Bond Future	8.74	84.5263	8.7350	84.5263	0.00
03/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	4001	3	4001	3	0.00
03/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	4374	3	4374	3	0.00
03/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	3625	3	3625	3	0.00
03/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-August-12			Bond Future	8.80	85.7796	8.8040	85.7796	0.00
03/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	3434	3	3434	3	0.00
03/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3806	3	3806	3	0.00
03/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	3060	2	3060	2	0.00
03/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
03/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
03/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
03/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
03/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
03/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
03/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
03/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
03/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
03/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
03/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
03/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
03/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
03/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
03/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
03/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
03/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
03/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
03/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
03/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/08/2011	TRT1 On 04-August-11			Index Future	359.11	357.4730	359.1110	357.4730	100.00
03/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
03/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
04/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	AL7T On 04-August-11			Index Future	398.22	395.6100	398.2150	395.6100	0.00
04/08/2011	AL7T On 03-November-11			Index Future	404.17	401.5100	404.1710	401.5100	16.00
04/08/2011	AL7T On 02-February-12			Index Future	410.33	407.6260	410.3260	407.6260	0.00
04/08/2011	ALBI On 04-August-11			Index Future	364.86	362.5660	364.8560	362.5660	0.00
04/08/2011	ALBI On 03-November-11			Index Future	370.39	367.9740	370.3850	367.9740	1,020.00
04/08/2011	ALBI On 02-February-12			Index Future	376.03	373.5790	376.0260	373.5790	0.00
04/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	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
04/08/2011	CAAD On 19-September-11			Can-Do Future	0.02	0.0360	0.0239	0.0360	22,388.00
04/08/2011	CAAE On 19-September-11			Can-Do Future	0.15	0.0997	0.1489	0.0997	21,898.00
04/08/2011	CAAG On 24-October-11			Can-Do Future	6.98	6.8303	6.9751	6.8303	0.00
04/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	365	0	365	0	0.00
04/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	332	0	332	0	0.00
04/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	401	0	401	0	0.00
04/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	192	0	192	0	14,286.00
04/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	85	0	85	0	6,757.00
04/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	510	1	510	1	0.00
04/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	76	0	76	0	0.00
04/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	217	0	217	0	0.00
04/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	107	0	107	0	0.00
04/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	90	0	90	0	0.00
04/08/2011	CAAH On 10-August-11			Can-Do Future	6.90	6.7000	6.8995	6.7000	0.00
04/08/2011	CAAH On 10-August-11	6.70	Call	Can-Do Future	204	0	204	0	0.00
04/08/2011	CAAH On 10-August-11	6.75	Call	Can-Do Future	159	0	159	0	0.00
04/08/2011	CAAH On 10-August-11	6.65	Call	Can-Do Future	251	0	251	0	0.00
04/08/2011	CAAH On 10-August-11	6.65	Put	Can-Do Future	2	0	2	0	0.00
04/08/2011	CAAH On 10-August-11	6.75	Put	Can-Do Future	10	0	10	0	0.00
04/08/2011	CAAH On 10-August-11	6.70	Put	Can-Do Future	5	0	5	0	20,000.00
04/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	CRD1 On 04-August-11			Index Future	163.83	163.3480	163.8300	163.3480	0.00
04/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
04/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
04/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2011	GOVI On 04-August-11			GOVI	365.41	363.2360	365.4130	363.2360	0.00
04/08/2011	GOVI On 04-August-11	348.00	Call	GOVI	174130	15	174130	15	0.00
04/08/2011	GOVI On 04-August-11	347.99	Call	GOVI	174230	15	174230	15	0.00
04/08/2011	GOVI On 04-August-11	348.01	Call	GOVI	174030	15	174030	15	0.00
04/08/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 04-August-11	347.99	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
04/08/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 03-November-11			GOVI	370.90	368.6540	370.8950	368.6540	162.00
04/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	138950	12	138950	12	0.00
04/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	138850	12	138850	12	0.00
04/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	139050	12	139050	12	0.00
04/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 02-February-12			GOVI	376.54	374.2690	376.5440	374.2690	0.00
04/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	75440	5	75440	5	0.00
04/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	75340	5	75340	5	0.00
04/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	75540	5	75540	5	0.00
04/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
04/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
04/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2011	IGOV On 04-August-11			Index Future	156.88	156.8710	156.8820	156.8710	0.00
04/08/2011	IGOV On 03-November-11			Index Future	159.49	159.2110	159.4910	159.2110	83.00
04/08/2011	IGOV On 02-February-12			Index Future	161.92	161.6360	161.9200	161.6360	0.00
04/08/2011	ILBI On 04-August-11			Index Future	424.26	424.2560	424.2560	424.2560	0.00
04/08/2011	ILBI On 02-February-12			Index Future	442.97	437.2070	442.9720	437.2070	29.00
04/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	0.00
04/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	17,600.00
04/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	400.00
04/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.63	94.3400	5.6300	94.3400	1,000.00
04/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.65	94.2900	5.6500	94.2900	5,541.00
04/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.67	94.2500	5.6700	94.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.78	94.1000	5.7800	94.1000	1,090.00
04/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.00	93.8600	6.0000	93.8600	2,890.00
04/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.22	93.6200	6.2200	93.6200	44,710.00
04/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.45	93.3800	6.4500	93.3800	490.00
04/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.68	93.1500	6.6800	93.1500	290.00
04/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.92	92.8900	6.9200	92.8900	750.00
04/08/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2011	OTH1 On 04-August-11			Index Future	361.44	358.5480	361.4400	358.5480	0.00
04/08/2011	OTH1 On 03-November-11			Index Future	367.22	363.8960	367.2160	363.8960	0.00
04/08/2011	OTH1 On 02-February-12			Index Future	372.81	369.4380	372.8080	369.4380	0.00
04/08/2011	R157 On 04-August-11			Bond Future	7.05	127.7577	7.0500	127.7577	0.00
04/08/2011	R157 On 04-August-11	7.50	Call	Bond Future	1779	2	1779	2	0.00
04/08/2011	R157 On 04-August-11	7.55	Call	Bond Future	1975	2	1975	2	0.00
04/08/2011	R157 On 04-August-11	7.45	Call	Bond Future	1583	1	1583	1	0.00
04/08/2011	R157 On 04-August-11	7.20	Call	Bond Future	597	0	597	0	0.00
04/08/2011	R157 On 04-August-11	8.20	Call	Bond Future	4481	4	4481	4	0.00
04/08/2011	R157 On 04-August-11	7.60	Call	Bond Future	2170	2	2170	2	0.00
04/08/2011	R157 On 04-August-11	7.80	Call	Bond Future	2947	3	2947	3	0.00
04/08/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.60	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R157 On 04-August-11	7.50	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
04/08/2011	R157 On 03-November-11			Bond Future	7.17	122.8340	7.1690	122.8340	10,452.00
04/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3984	4	3984	4	0.00
04/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4158	4	4158	4	0.00
04/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3809	4	3809	4	0.00
04/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	29	0	29	0	0.00
04/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	19	0	19	0	0.00
04/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	24	0	24	0	0.00
04/08/2011	R157 On 02-February-12			Bond Future	7.26	124.7048	7.2580	124.7048	0.00
04/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4395	4	4395	4	0.00
04/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4243	4	4243	4	0.00
04/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4548	4	4548	4	0.00
04/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	140	0	140	0	0.00
04/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	169	0	169	0	0.00
04/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	154	0	154	0	0.00
04/08/2011	R157 On 03-May-12			Bond Future	7.36	119.7651	7.3640	119.7651	0.00
04/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3319	3	3319	3	0.00
04/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3193	3	3193	3	0.00
04/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3446	3	3446	3	0.00
04/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	454	0	454	0	0.00
04/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	516	1	516	1	0.00
04/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	484	1	484	1	0.00
04/08/2011	R157 On 02-August-12			Bond Future	7.49	121.5352	7.4940	121.5352	0.00
04/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2580	2	2580	2	0.00
04/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2680	3	2680	3	0.00
04/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2481	2	2481	2	0.00
04/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1121	1	1121	1	0.00
04/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1025	1	1025	1	0.00
04/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1073	1	1073	1	0.00
04/08/2011	R186 On 04-August-11			Bond Future	8.10	121.1836	8.1000	121.1836	0.00
04/08/2011	R186 On 04-August-11	8.25	Call	Bond Future	1485	0	1485	0	0.00
04/08/2011	R186 On 04-August-11	8.30	Call	Bond Future	1974	1	1974	1	0.00
04/08/2011	R186 On 04-August-11	8.20	Call	Bond Future	993	0	993	0	0.00
04/08/2011	R186 On 04-August-11	8.35	Call	Bond Future	2460	1	2460	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R186 On 04-August-11	9.70	Call	Bond Future	14562	13	14562	13	0.00
04/08/2011	R186 On 04-August-11	8.70	Call	Bond Future	5785	5	5785	5	0.00
04/08/2011	R186 On 04-August-11	8.95	Call	Bond Future	8076	7	8076	7	0.00
04/08/2011	R186 On 04-August-11	8.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.70	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.35	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R186 On 03-November-11			Bond Future	8.14	122.9736	8.1410	122.9736	25,494.00
04/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	8356	7	8356	7	0.00
04/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	8759	8	8759	8	0.00
04/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7957	7	7957	7	0.00
04/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	6402	5	6402	5	5,600.00
04/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2285	2	2285	2	1,275.00
04/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	9164	8	9164	8	0.00
04/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	3641	3	3641	3	425.00
04/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4947	4	4947	4	0.00
04/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1016	1	1016	1	425.00
04/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	235	0	235	0	1,275.00
04/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1609	2	1609	2	0.00
04/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2690	3	2690	3	0.00
04/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	360	1	360	1	0.00
04/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	617	1	617	1	0.00
04/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	271	0	271	0	0.00
04/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	312	0	312	0	0.00
04/08/2011	R186 On 02-February-12			Bond Future	8.20	119.5608	8.2010	119.5608	2,500.00
04/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	8623	8	8623	8	0.00
04/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	8972	8	8972	8	0.00
04/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	8278	7	8278	7	0.00
04/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1336	2	1336	2	0.00
04/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1147	1	1147	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1238	2	1238	2	0.00
04/08/2011	R186 On 03-May-12			Bond Future	8.27	121.3484	8.2670	121.3484	0.00
04/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	8875	8	8875	8	0.00
04/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	9193	8	9193	8	0.00
04/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	8561	8	8561	8	0.00
04/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2316	3	2316	3	0.00
04/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2074	2	2074	2	0.00
04/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2192	3	2192	3	0.00
04/08/2011	R186 On 02-August-12			Bond Future	8.34	117.8541	8.3380	117.8541	0.00
04/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	7347	7	7347	7	0.00
04/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	7067	6	7067	6	0.00
04/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	7636	7	7636	7	0.00
04/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3436	4	3436	4	0.00
04/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3757	4	3757	4	0.00
04/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	3591	4	3591	4	0.00
04/08/2011	R189 On 04-August-11			Bond Future	215.31	215.3008	215.3145	215.3008	0.00
04/08/2011	R189 On 04-August-11	212.00	Call	Bond Future	3315	3	3315	3	0.00
04/08/2011	R189 On 04-August-11	211.95	Call	Bond Future	3365	3	3365	3	0.00
04/08/2011	R189 On 04-August-11	212.05	Call	Bond Future	3265	3	3265	3	0.00
04/08/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 03-November-11			Bond Future	212.39	212.3713	212.3850	212.3713	0.00
04/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	385	0	385	0	0.00
04/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	335	0	335	0	0.00
04/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	435	0	435	0	0.00
04/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 04-August-11			Bond Future	236.16	236.1293	236.1646	236.1293	0.00
04/08/2011	R197 On 04-August-11	231.50	Call	Bond Future	4665	5	4665	5	0.00
04/08/2011	R197 On 04-August-11	231.55	Call	Bond Future	4615	5	4615	5	0.00
04/08/2011	R197 On 04-August-11	231.45	Call	Bond Future	4715	5	4715	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 03-November-11			Bond Future	239.65	239.6129	239.6482	239.6129	205.00
04/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	1148	1	1148	1	0.00
04/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	1198	1	1198	1	0.00
04/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	1098	1	1098	1	0.00
04/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R201 On 04-August-11			Bond Future	6.71	107.0456	6.7100	107.0456	0.00
04/08/2011	R201 On 04-August-11	7.25	Call	Bond Future	1646	1	1646	1	0.00
04/08/2011	R201 On 04-August-11	7.30	Call	Bond Future	1797	2	1797	2	0.00
04/08/2011	R201 On 04-August-11	7.20	Call	Bond Future	1495	1	1495	1	0.00
04/08/2011	R201 On 04-August-11	7.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R201 On 04-August-11	7.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R201 On 03-November-11			Bond Future	6.83	108.6241	6.8250	108.6241	1,348.00
04/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3305	3	3305	3	0.00
04/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3440	3	3440	3	0.00
04/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3170	3	3170	3	0.00
04/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	14	0	14	0	0.00
04/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	10	0	10	0	0.00
04/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	12	0	12	0	0.00
04/08/2011	R201 On 02-February-12			Bond Future	6.89	105.8668	6.8890	105.8668	0.00
04/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3577	4	3577	4	0.00
04/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3457	3	3457	3	0.00
04/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3697	4	3697	4	0.00
04/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	52	0	52	0	0.00
04/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	65	0	65	0	0.00
04/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	58	0	58	0	0.00
04/08/2011	R201 On 03-May-12			Bond Future	6.98	107.4576	6.9750	107.4576	0.00
04/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2235	2	2235	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2329	2	2329	2	0.00
04/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2143	2	2143	2	0.00
04/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	406	0	406	0	0.00
04/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	356	0	356	0	0.00
04/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	380	0	380	0	0.00
04/08/2011	R201 On 02-August-12			Bond Future	7.09	104.6377	7.0900	104.6377	0.00
04/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1646	2	1646	2	0.00
04/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1721	2	1721	2	0.00
04/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1572	2	1572	2	0.00
04/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	784	1	784	1	0.00
04/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	716	1	716	1	0.00
04/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	750	1	750	1	0.00
04/08/2011	R202 On 04-August-11			Bond Future	176.32	176.2894	176.3153	176.2894	0.00
04/08/2011	R202 On 04-August-11	1.00	Call	Bond Future	175315	175	175315	175	0.00
04/08/2011	R202 On 04-August-11	0.95	Call	Bond Future	175365	175	175365	175	0.00
04/08/2011	R202 On 04-August-11	1.05	Call	Bond Future	175265	175	175265	175	0.00
04/08/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 03-November-11			Bond Future	180.35	178.8899	180.3547	178.8899	22,733.00
04/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	179855	178	179855	178	0.00
04/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	179805	178	179805	178	0.00
04/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	179905	178	179905	178	0.00
04/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 02-February-12			Bond Future	180.44	178.9501	180.4368	178.9501	0.00
04/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	3437	2	3437	2	0.00
04/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	3487	2	3487	2	0.00
04/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	3387	2	3387	2	0.00
04/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R202 On 02-February-12	177.00	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
04/08/2011	R203 On 04-August-11			Bond Future	7.59	106.0791	7.5850	106.0791	0.00
04/08/2011	R203 On 04-August-11	8.00	Call	Bond Future	2012	2	2012	2	0.00
04/08/2011	R203 On 04-August-11	7.95	Call	Bond Future	1772	1	1772	1	0.00
04/08/2011	R203 On 04-August-11	8.05	Call	Bond Future	2251	2	2251	2	0.00
04/08/2011	R203 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R203 On 04-August-11	7.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R203 On 04-August-11	8.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R203 On 03-November-11			Bond Future	7.68	103.4823	7.6780	103.4823	2,133.00
04/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3903	4	3903	4	0.00
04/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3697	3	3697	3	0.00
04/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4111	4	4111	4	0.00
04/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	94	0	94	0	0.00
04/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	131	0	131	0	0.00
04/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	111	0	111	0	0.00
04/08/2011	R203 On 02-February-12			Bond Future	7.76	105.0587	7.7640	105.0587	0.00
04/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4717	4	4717	4	0.00
04/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4906	5	4906	5	0.00
04/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4535	4	4535	4	0.00
04/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	397	0	397	0	0.00
04/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	338	0	338	0	0.00
04/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	364	0	364	0	0.00
04/08/2011	R203 On 03-May-12			Bond Future	7.86	102.4729	7.8610	102.4729	0.00
04/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4496	4	4496	4	0.00
04/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4661	4	4661	4	0.00
04/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4334	4	4334	4	0.00
04/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	765	1	765	1	0.00
04/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	677	1	677	1	0.00
04/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	719	1	719	1	0.00
04/08/2011	R203 On 02-August-12			Bond Future	7.97	103.9907	7.9710	103.9907	0.00
04/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3417	3	3417	3	0.00
04/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3563	3	3563	3	0.00
04/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3275	3	3275	3	0.00
04/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1307	1	1307	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1190	1	1190	1	0.00
04/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1246	1	1246	1	0.00
04/08/2011	R204 On 04-August-11			Bond Future	7.77	101.8381	7.7650	101.8381	0.00
04/08/2011	R204 On 04-August-11	8.00	Call	Bond Future	1300	1	1300	1	0.00
04/08/2011	R204 On 04-August-11	8.05	Call	Bond Future	1574	1	1574	1	0.00
04/08/2011	R204 On 04-August-11	7.95	Call	Bond Future	1025	0	1025	0	0.00
04/08/2011	R204 On 04-August-11	7.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R204 On 04-August-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R204 On 04-August-11	8.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R204 On 03-November-11			Bond Future	7.84	103.3407	7.8440	103.3407	2,191.00
04/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4862	4	4862	4	0.00
04/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	5100	5	5100	5	0.00
04/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4626	4	4626	4	0.00
04/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	129	0	129	0	0.00
04/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	94	0	94	0	0.00
04/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	110	0	110	0	0.00
04/08/2011	R204 On 02-February-12			Bond Future	7.92	100.8831	7.9230	100.8831	0.00
04/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5792	5	5792	5	0.00
04/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5580	5	5580	5	0.00
04/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6007	6	6007	6	0.00
04/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	318	0	318	0	0.00
04/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	379	0	379	0	0.00
04/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	346	0	346	0	0.00
04/08/2011	R204 On 03-May-12			Bond Future	8.01	102.3983	8.0120	102.3983	0.00
04/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4728	4	4728	4	0.00
04/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4550	4	4550	4	0.00
04/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4909	5	4909	5	0.00
04/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1018	1	1018	1	0.00
04/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1142	1	1142	1	0.00
04/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1078	1	1078	1	0.00
04/08/2011	R204 On 02-August-12			Bond Future	8.11	99.8793	8.1140	99.8793	0.00
04/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3615	3	3615	3	0.00
04/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3460	3	3460	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3775	3	3775	3	0.00
04/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1673	2	1673	2	0.00
04/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1835	2	1835	2	0.00
04/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1752	2	1752	2	0.00
04/08/2011	R206 On 04-August-11			Bond Future	6.47	102.6897	6.4650	102.6897	0.00
04/08/2011	R206 On 04-August-11	7.00	Call	Bond Future	1194	1	1194	1	0.00
04/08/2011	R206 On 04-August-11	6.95	Call	Bond Future	1083	1	1083	1	0.00
04/08/2011	R206 On 04-August-11	7.05	Call	Bond Future	1305	1	1305	1	0.00
04/08/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R206 On 04-August-11	6.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R206 On 04-August-11	7.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R206 On 03-November-11			Bond Future	6.62	104.2043	6.6190	104.2043	12,577.00
04/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2271	2	2271	2	0.00
04/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2175	2	2175	2	0.00
04/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2368	2	2368	2	0.00
04/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	8	0	8	0	0.00
04/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	12	0	12	0	0.00
04/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	10	0	10	0	0.00
04/08/2011	R206 On 02-February-12			Bond Future	6.68	102.0263	6.6780	102.0263	0.00
04/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2402	2	2402	2	0.00
04/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2484	3	2484	3	0.00
04/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2319	2	2319	2	0.00
04/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	54	0	54	0	0.00
04/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	44	0	44	0	0.00
04/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	49	0	49	0	0.00
04/08/2011	R206 On 03-May-12			Bond Future	6.78	103.5590	6.7770	103.5590	0.00
04/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1441	2	1441	2	0.00
04/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1503	2	1503	2	0.00
04/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1383	1	1383	1	0.00
04/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	325	0	325	0	0.00
04/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	289	0	289	0	0.00
04/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	305	0	305	0	0.00
04/08/2011	R206 On 02-August-12			Bond Future	6.93	101.3253	6.9270	101.3253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	944	1	944	1	0.00
04/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	989	1	989	1	0.00
04/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	900	1	900	1	0.00
04/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	531	0	531	0	0.00
04/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	486	0	486	0	0.00
04/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	508	0	508	0	0.00
04/08/2011	R207 On 04-August-11			Bond Future	7.86	96.1035	7.8600	96.1035	0.00
04/08/2011	R207 On 04-August-11	8.25	Call	Bond Future	2281	2	2281	2	0.00
04/08/2011	R207 On 04-August-11	8.30	Call	Bond Future	2569	2	2569	2	0.00
04/08/2011	R207 On 04-August-11	8.20	Call	Bond Future	1992	1	1992	1	0.00
04/08/2011	R207 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R207 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R207 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R207 On 03-November-11			Bond Future	7.93	97.5226	7.9310	97.5226	7,499.00
04/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4749	4	4749	4	0.00
04/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4998	4	4998	4	0.00
04/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4502	4	4502	4	0.00
04/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1250	1	1250	1	2,000.00
04/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2072	2	2072	2	0.00
04/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2877	2	2877	2	0.00
04/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	490	1	490	1	2,000.00
04/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	815	1	815	1	2,000.00
04/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	178	0	178	0	0.00
04/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1430	2	1430	2	0.00
04/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	130	0	130	0	0.00
04/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	153	0	153	0	0.00
04/08/2011	R207 On 02-February-12			Bond Future	8.01	95.3710	8.0050	95.3710	0.00
04/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5871	5	5871	5	0.00
04/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5649	5	5649	5	0.00
04/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6094	6	6094	6	0.00
04/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	429	1	429	1	0.00
04/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	507	1	507	1	0.00
04/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	467	1	467	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R207 On 03-May-12			Bond Future	8.09	96.8006	8.0880	96.8006	0.00
04/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4824	4	4824	4	0.00
04/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4637	4	4637	4	0.00
04/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5014	5	5014	5	0.00
04/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1213	1	1213	1	0.00
04/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1358	2	1358	2	0.00
04/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1284	2	1284	2	0.00
04/08/2011	R207 On 02-August-12			Bond Future	8.18	94.5931	8.1820	94.5931	0.00
04/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4528	4	4528	4	0.00
04/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4350	4	4350	4	0.00
04/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4710	4	4710	4	0.00
04/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1496	2	1496	2	0.00
04/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1646	2	1646	2	0.00
04/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1569	2	1569	2	0.00
04/08/2011	R208 On 04-August-11			Bond Future	7.89	94.1506	7.8900	94.1506	0.00
04/08/2011	R208 On 04-August-11	8.25	Call	Bond Future	2246	2	2246	2	0.00
04/08/2011	R208 On 04-August-11	8.30	Call	Bond Future	2552	2	2552	2	0.00
04/08/2011	R208 On 04-August-11	8.20	Call	Bond Future	1938	1	1938	1	0.00
04/08/2011	R208 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R208 On 04-August-11	8.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R208 On 04-August-11	8.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R208 On 03-November-11			Bond Future	7.96	92.1430	7.9570	92.1430	6,146.00
04/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4947	4	4947	4	0.00
04/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5209	5	5209	5	0.00
04/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4687	4	4687	4	0.00
04/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1441	1	1441	1	1,995.00
04/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2341	2	2341	2	665.00
04/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3210	3	3210	3	0.00
04/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5740	5	5740	5	0.00
04/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	123	0	123	0	1,995.00
04/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	515	1	515	1	665.00
04/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	850	1	850	1	0.00
04/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	224	0	224	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1484	2	1484	2	0.00
04/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	167	0	167	0	0.00
04/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	194	0	194	0	0.00
04/08/2011	R208 On 02-February-12			Bond Future	8.02	93.5516	8.0240	93.5516	0.00
04/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6207	6	6207	6	0.00
04/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6444	6	6444	6	0.00
04/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5971	5	5971	5	0.00
04/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	571	1	571	1	0.00
04/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	485	1	485	1	0.00
04/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	527	1	527	1	0.00
04/08/2011	R208 On 03-May-12			Bond Future	8.10	91.5581	8.0980	91.5581	0.00
04/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6176	6	6176	6	0.00
04/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6393	6	6393	6	0.00
04/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5962	5	5962	5	0.00
04/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1091	1	1091	1	0.00
04/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	972	1	972	1	0.00
04/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1030	1	1030	1	0.00
04/08/2011	R208 On 02-August-12			Bond Future	8.18	92.9107	8.1800	92.9107	0.00
04/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4900	4	4900	4	0.00
04/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5099	5	5099	5	0.00
04/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4706	4	4706	4	0.00
04/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1766	2	1766	2	0.00
04/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1607	2	1607	2	0.00
04/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1683	2	1683	2	0.00
04/08/2011	R209 On 04-August-11			Bond Future	8.40	78.7508	8.4000	78.7508	0.00
04/08/2011	R209 On 04-August-11	8.50	Call	Bond Future	842	0	842	0	0.00
04/08/2011	R209 On 04-August-11	8.55	Call	Bond Future	1257	0	1257	0	0.00
04/08/2011	R209 On 04-August-11	8.45	Call	Bond Future	423	0	423	0	0.00
04/08/2011	R209 On 04-August-11	10.10	Call	Bond Future	12533	11	12533	11	0.00
04/08/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R209 On 04-August-11	8.45	Put	Bond Future	0	1	0	1	0.00
04/08/2011	R209 On 04-August-11	8.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R209 On 04-August-11	8.50	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
04/08/2011	R209 On 03-November-11			Bond Future	8.42	76.7677	8.4220	76.7677	2,736.00
04/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	3693	3	3693	3	0.00
04/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	3418	2	3418	2	0.00
04/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3976	3	3976	3	0.00
04/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	886	1	886	1	0.00
04/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1126	2	1126	2	0.00
04/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1001	2	1001	2	0.00
04/08/2011	R209 On 02-February-12			Bond Future	8.47	77.9384	8.4740	77.9384	0.00
04/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	5743	5	5743	5	0.00
04/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	5476	4	5476	4	0.00
04/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6014	5	6014	5	0.00
04/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1431	2	1431	2	0.00
04/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1657	2	1657	2	0.00
04/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1541	2	1541	2	0.00
04/08/2011	R209 On 03-May-12			Bond Future	8.53	75.9570	8.5290	75.9570	0.00
04/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6124	5	6124	5	0.00
04/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5877	5	5877	5	0.00
04/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	6376	5	6376	5	0.00
04/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2257	3	2257	3	0.00
04/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2521	3	2521	3	0.00
04/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2385	3	2385	3	0.00
04/08/2011	R209 On 02-August-12			Bond Future	8.59	77.0794	8.5870	77.0794	0.00
04/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	7489	6	7489	6	0.00
04/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	7236	6	7236	6	0.00
04/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	7747	7	7747	7	0.00
04/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2261	3	2261	3	0.00
04/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2480	3	2480	3	0.00
04/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2367	3	2367	3	0.00
04/08/2011	R210 On 04-August-11			Bond Future	132.23	132.2068	132.2266	132.2068	0.00
04/08/2011	R210 On 04-August-11	106.00	Call	Bond Future	26227	26	26227	26	0.00
04/08/2011	R210 On 04-August-11	106.05	Call	Bond Future	26177	26	26177	26	0.00
04/08/2011	R210 On 04-August-11	105.95	Call	Bond Future	26277	26	26277	26	0.00
04/08/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R210 On 03-November-11			Bond Future	132.48	132.4557	132.4757	132.4557	685.00
04/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	1476	1	1476	1	0.00
04/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	1426	1	1426	1	0.00
04/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	1526	2	1526	2	0.00
04/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 04-August-11			Bond Future	109.08	109.0728	109.0847	109.0728	0.00
04/08/2011	R211 On 04-August-11	1.50	Call	Bond Future	107585	108	107585	108	0.00
04/08/2011	R211 On 04-August-11	1.45	Call	Bond Future	107635	108	107635	108	0.00
04/08/2011	R211 On 04-August-11	1.55	Call	Bond Future	107535	108	107535	108	0.00
04/08/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 03-November-11			Bond Future	110.69	110.6819	110.6938	110.6819	529.00
04/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109444	109	109444	109	0.00
04/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	109394	109	109394	109	0.00
04/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109494	109	109494	109	0.00
04/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 02-February-12			Bond Future	111.04	111.0299	111.0419	111.0299	0.00
04/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	542	1	542	1	0.00
04/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	592	1	592	1	0.00
04/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	492	0	492	0	0.00
04/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 04-August-11			Bond Future	107.74	107.7239	107.7395	107.7239	0.00
04/08/2011	R212 On 04-August-11	2.50	Call	Bond Future	105240	105	105240	105	0.00
04/08/2011	R212 On 04-August-11	2.55	Call	Bond Future	105190	105	105190	105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R212 On 04-August-11	2.45	Call	Bond Future	105290	105	105290	105	0.00
04/08/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 03-November-11			Bond Future	109.33	109.3131	109.3288	109.3131	2,807.00
04/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	106829	107	106829	107	0.00
04/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	106779	107	106779	107	0.00
04/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	106879	107	106879	107	0.00
04/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 02-February-12			Bond Future	109.53	109.5097	109.5255	109.5097	0.00
04/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	1026	1	1026	1	0.00
04/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	976	1	976	1	0.00
04/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	1076	1	1076	1	0.00
04/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 04-August-11			Bond Future	8.41	88.5657	8.4100	88.5657	0.00
04/08/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 04-August-11	8.05	Put	Bond Future	3162	4	3162	4	0.00
04/08/2011	R213 On 04-August-11	7.95	Put	Bond Future	4070	5	4070	5	0.00
04/08/2011	R213 On 04-August-11	8.00	Put	Bond Future	3614	5	3614	5	0.00
04/08/2011	R213 On 03-November-11			Bond Future	8.43	86.3310	8.4340	86.3310	0.00
04/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	2620	1	2620	1	0.00
04/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	3024	2	3024	2	0.00
04/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	2214	1	2214	1	0.00
04/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-February-12			Bond Future	8.49	87.6458	8.4940	87.6458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	4086	3	4086	3	0.00
04/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	4474	3	4474	3	0.00
04/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	3696	2	3696	2	0.00
04/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-May-12			Bond Future	8.55	85.4214	8.5540	85.4214	0.00
04/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	5478	4	5478	4	0.00
04/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5851	4	5851	4	0.00
04/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	5102	4	5102	4	0.00
04/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-August-12			Bond Future	8.62	86.6858	8.6180	86.6858	0.00
04/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4931	3	4931	3	0.00
04/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	5303	4	5303	4	0.00
04/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	4557	3	4557	3	0.00
04/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
04/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
04/08/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	24940	25	0.00
04/08/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	23667	24	0.00
04/08/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26199	26	0.00
04/08/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
04/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
04/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
04/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
04/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

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04/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
04/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
04/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
04/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
04/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
04/08/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	204	0	0.00
04/08/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	773	1	0.00
04/08/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	283	0	0.00
04/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
04/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
04/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
04/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
04/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/08/2011	TRT1 On 04-August-11			Index Future	360.92	359.1110	360.9170	359.1110	0.00
04/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
04/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
05/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	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
05/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	AL7T On 03-November-11			Index Future	401.52	404.1710	401.5240	404.1710	16.00
05/08/2011	AL7T On 02-February-12			Index Future	407.64	410.3260	407.6390	410.3260	0.00
05/08/2011	ALBI On 03-November-11			Index Future	368.09	370.3850	368.0880	370.3850	1,346.00
05/08/2011	ALBI On 02-February-12			Index Future	373.69	376.0260	373.6940	376.0260	0.00
05/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	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
05/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	CAAD On 19-September-11			Can-Do Future	0.02	0.0239	0.0246	0.0239	22,388.00
05/08/2011	CAAE On 19-September-11			Can-Do Future	0.15	0.1489	0.1452	0.1489	21,898.00
05/08/2011	CAAG On 24-October-11			Can-Do Future	6.97	6.9751	6.9650	6.9751	0.00
05/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	362	0	362	0	0.00
05/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	328	0	328	0	0.00
05/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	398	0	398	0	0.00
05/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	190	0	190	0	14,286.00
05/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	86	0	86	0	6,757.00
05/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	521	1	521	1	0.00
05/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	83	0	83	0	0.00
05/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	225	0	225	0	0.00
05/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	113	0	113	0	0.00
05/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	97	0	97	0	0.00
05/08/2011	CAAH On 10-August-11			Can-Do Future	6.89	6.8995	6.8913	6.8995	0.00
05/08/2011	CAAH On 10-August-11	6.70	Call	Can-Do Future	196	0	196	0	0.00
05/08/2011	CAAH On 10-August-11	6.75	Call	Can-Do Future	150	0	150	0	0.00
05/08/2011	CAAH On 10-August-11	6.65	Call	Can-Do Future	243	0	243	0	0.00
05/08/2011	CAAH On 10-August-11	6.65	Put	Can-Do Future	2	0	2	0	0.00
05/08/2011	CAAH On 10-August-11	6.75	Put	Can-Do Future	9	0	9	0	0.00
05/08/2011	CAAH On 10-August-11	6.70	Put	Can-Do Future	5	0	5	0	20,000.00
05/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
05/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2011	GOVI On 03-November-11			GOVI	368.73	370.8950	368.7250	370.8950	162.00
05/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	117250	14	117250	14	0.00
05/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	117150	14	117150	14	0.00
05/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	117350	14	117350	14	0.00
05/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
05/08/2011	GOVI On 03-November-11	357.01	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
05/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
05/08/2011	GOVI On 02-February-12			GOVI	374.34	376.5440	374.3410	376.5440	0.00
05/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	53410	8	53410	8	0.00
05/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	53310	8	53310	8	0.00
05/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	53510	8	53510	8	0.00
05/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2011	IGOV On 03-November-11			Index Future	161.01	159.4910	161.0070	159.4910	83.00
05/08/2011	IGOV On 02-February-12			Index Future	163.46	161.9200	163.4600	161.9200	0.00
05/08/2011	ILBI On 02-February-12			Index Future	442.97	442.9720	442.9720	442.9720	29.00
05/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
05/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	17,600.00
05/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	400.00
05/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	1,000.00
05/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	5,541.00
05/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
05/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.75	94.2200	5.7500	94.2200	1,090.00
05/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.94	94.0000	5.9400	94.0000	2,890.00
05/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.17	93.7800	6.1700	93.7800	44,710.00
05/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.39	93.5500	6.3900	93.5500	490.00
05/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.63	93.3200	6.6300	93.3200	290.00
05/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.87	93.0800	6.8700	93.0800	750.00
05/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	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
05/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2011	OTH1 On 03-November-11			Index Future	364.25	367.2160	364.2470	367.2160	0.00
05/08/2011	OTH1 On 02-February-12			Index Future	369.79	372.8080	369.7940	372.8080	0.00
05/08/2011	R157 On 04-August-11			Bond Future	7.05	127.7577	7.0500	127.7577	0.00
05/08/2011	R157 On 03-November-11			Bond Future	8.23	122.9611	8.2330	122.9611	10,452.00
05/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	849	4	849	4	0.00
05/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	947	4	947	4	0.00
05/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	757	4	757	4	0.00
05/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	0	0	0	0	1,200.00
05/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	94	0	94	0	0.00
05/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	5	0	5	0	400.00
05/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	9	0	9	0	0.00
05/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	4166	0	4166	0	400.00
05/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	2578	0	2578	0	1,200.00
05/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	4538	0	4538	0	0.00
05/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	876	0	876	0	0.00

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05/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	6243	0	6243	0	0.00
05/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	707	0	707	0	0.00
05/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	788	0	788	0	0.00
05/08/2011	R157 On 02-February-12			Bond Future	7.33	124.8340	7.3270	124.8340	0.00
05/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4177	4	4177	4	0.00
05/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4027	4	4027	4	0.00
05/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4328	5	4328	5	0.00
05/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	161	0	161	0	0.00
05/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	194	0	194	0	0.00
05/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	177	0	177	0	0.00
05/08/2011	R157 On 03-May-12			Bond Future	7.44	119.8983	7.4400	119.8983	0.00
05/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3126	3	3126	3	0.00
05/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3251	3	3251	3	0.00
05/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3004	3	3004	3	0.00
05/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	573	1	573	1	0.00
05/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	505	0	505	0	0.00
05/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	538	0	538	0	0.00
05/08/2011	R157 On 02-August-12			Bond Future	7.58	121.6703	7.5770	121.6703	0.00
05/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2420	3	2420	3	0.00
05/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2324	2	2324	2	0.00
05/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2518	3	2518	3	0.00
05/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1112	1	1112	1	0.00
05/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1213	1	1213	1	0.00
05/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1162	1	1162	1	0.00
05/08/2011	R186 On 04-August-11			Bond Future	8.10	121.1836	8.1000	121.1836	0.00
05/08/2011	R186 On 03-November-11			Bond Future	8.27	124.3017	8.2690	124.3017	25,334.00
05/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	7243	8	7243	8	0.00
05/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7631	9	7631	9	0.00
05/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6861	8	6861	8	0.00
05/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	5390	6	5390	6	5,600.00
05/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1717	2	1717	2	1,275.00
05/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2879	4	2879	4	425.00
05/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4047	5	4047	5	0.00

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05/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8022	9	8022	9	0.00
05/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	344	0	344	0	1,275.00
05/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1367	1	1367	1	425.00
05/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2097	2	2097	2	0.00
05/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3372	3	3372	3	0.00
05/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	514	0	514	0	0.00
05/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	855	1	855	1	0.00
05/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	394	0	394	0	0.00
05/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	450	0	450	0	0.00
05/08/2011	R186 On 02-February-12			Bond Future	8.33	120.9046	8.3340	120.9046	2,500.00
05/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7631	9	7631	9	0.00
05/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7963	9	7963	9	0.00
05/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7304	8	7304	8	0.00
05/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1639	1	1639	1	0.00
05/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1415	1	1415	1	0.00
05/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1523	1	1523	1	0.00
05/08/2011	R186 On 03-May-12			Bond Future	8.40	122.7153	8.4040	122.7153	0.00
05/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7951	9	7951	9	0.00
05/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7652	9	7652	9	0.00
05/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8253	9	8253	9	0.00
05/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2426	2	2426	2	0.00
05/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2699	2	2699	2	0.00
05/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2560	2	2560	2	0.00
05/08/2011	R186 On 02-August-12			Bond Future	8.48	119.2419	8.4800	119.2419	0.00
05/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6532	7	6532	7	0.00
05/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6805	8	6805	8	0.00
05/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6268	7	6268	7	0.00
05/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4273	4	4273	4	0.00
05/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3919	3	3919	3	0.00
05/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4090	4	4090	4	0.00
05/08/2011	R189 On 04-August-11			Bond Future	215.31	215.3008	215.3145	215.3008	0.00
05/08/2011	R189 On 03-November-11			Bond Future	212.66	212.3850	212.6622	212.3850	0.00
05/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	662	0	662	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
05/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	712	0	712	0	0.00
05/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	612	0	612	0	0.00
05/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R197 On 04-August-11			Bond Future	236.16	236.1293	236.1646	236.1293	0.00
05/08/2011	R197 On 03-November-11			Bond Future	242.84	239.6482	242.8410	239.6482	205.00
05/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	4341	1	4341	1	0.00
05/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	4291	1	4291	1	0.00
05/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	4391	1	4391	1	0.00
05/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R201 On 04-August-11			Bond Future	6.71	107.0456	6.7100	107.0456	0.00
05/08/2011	R201 On 03-November-11			Bond Future	6.85	108.6584	6.8460	108.6584	1,348.00
05/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3246	3	3246	3	0.00
05/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3111	3	3111	3	0.00
05/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3381	3	3381	3	0.00
05/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	11	0	11	0	0.00
05/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	15	0	15	0	0.00
05/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	13	0	13	0	0.00
05/08/2011	R201 On 02-February-12			Bond Future	6.91	105.9038	6.9120	105.9038	0.00
05/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3519	4	3519	4	0.00
05/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3400	3	3400	3	0.00
05/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3639	4	3639	4	0.00
05/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	54	0	54	0	0.00
05/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	69	0	69	0	0.00
05/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	61	0	61	0	0.00
05/08/2011	R201 On 03-May-12			Bond Future	7.00	107.4939	7.0000	107.4939	0.00
05/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2188	2	2188	2	0.00
05/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2281	2	2281	2	0.00
05/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2096	2	2096	2	0.00
05/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	420	0	420	0	0.00

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05/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	368	0	368	0	0.00
05/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	393	0	393	0	0.00
05/08/2011	R201 On 02-August-12			Bond Future	7.12	104.6751	7.1190	104.6751	0.00
05/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1604	2	1604	2	0.00
05/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1531	2	1531	2	0.00
05/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1679	2	1679	2	0.00
05/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	738	1	738	1	0.00
05/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	807	1	807	1	0.00
05/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	771	1	771	1	0.00
05/08/2011	R202 On 04-August-11			Bond Future	176.32	176.2894	176.3153	176.2894	0.00
05/08/2011	R202 On 03-November-11			Bond Future	182.41	180.3547	182.4053	180.3547	22,733.00
05/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	181905	180	181905	180	0.00
05/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	181855	180	181855	180	0.00
05/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	181955	180	181955	180	0.00
05/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R202 On 02-February-12			Bond Future	182.52	180.4368	182.5188	180.4368	0.00
05/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	5519	3	5519	3	0.00
05/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	5469	3	5469	3	0.00
05/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	5569	3	5569	3	0.00
05/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R203 On 04-August-11			Bond Future	7.59	106.0791	7.5850	106.0791	0.00
05/08/2011	R203 On 03-November-11			Bond Future	7.77	103.8638	7.7720	103.8638	2,133.00
05/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3501	4	3501	4	0.00
05/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3703	4	3703	4	0.00
05/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3300	4	3300	4	0.00
05/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	176	0	176	0	0.00
05/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	129	0	129	0	0.00
05/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	152	0	152	0	0.00
05/08/2011	R203 On 02-February-12			Bond Future	7.86	105.4478	7.8630	105.4478	0.00

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05/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4341	5	4341	5	0.00
05/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4525	5	4525	5	0.00
05/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4164	5	4164	5	0.00
05/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	474	0	474	0	0.00
05/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	405	0	405	0	0.00
05/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	436	0	436	0	0.00
05/08/2011	R203 On 03-May-12			Bond Future	7.97	102.8676	7.9660	102.8676	0.00
05/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4147	4	4147	4	0.00
05/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	3990	4	3990	4	0.00
05/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4307	5	4307	5	0.00
05/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	778	1	778	1	0.00
05/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	876	1	876	1	0.00
05/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	826	1	826	1	0.00
05/08/2011	R203 On 02-August-12			Bond Future	8.08	104.3890	8.0820	104.3890	0.00
05/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3115	3	3115	3	0.00
05/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2979	3	2979	3	0.00
05/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3255	4	3255	4	0.00
05/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1342	1	1342	1	0.00
05/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1471	1	1471	1	0.00
05/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1404	1	1404	1	0.00
05/08/2011	R204 On 04-August-11			Bond Future	7.77	101.8381	7.7650	101.8381	0.00
05/08/2011	R204 On 03-November-11			Bond Future	7.95	103.8849	7.9530	103.8849	2,872.00
05/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4322	5	4322	5	0.00
05/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4093	5	4093	5	0.00
05/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4553	5	4553	5	0.00
05/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	134	0	134	0	0.00
05/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	183	0	183	0	0.00
05/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	157	0	157	0	0.00
05/08/2011	R204 On 02-February-12			Bond Future	8.04	101.4361	8.0370	101.4361	0.00
05/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5280	6	5280	6	0.00
05/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5074	6	5074	6	0.00
05/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5489	6	5489	6	0.00
05/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	394	0	394	0	0.00

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05/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	467	0	467	0	0.00
05/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	429	0	429	0	0.00
05/08/2011	R204 On 03-May-12			Bond Future	8.13	102.9631	8.1320	102.9631	0.00
05/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4292	5	4292	5	0.00
05/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4465	5	4465	5	0.00
05/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4121	5	4121	5	0.00
05/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1318	1	1318	1	0.00
05/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1179	1	1179	1	0.00
05/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1247	1	1247	1	0.00
05/08/2011	R204 On 02-August-12			Bond Future	8.24	100.4536	8.2400	100.4536	0.00
05/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3239	4	3239	4	0.00
05/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3390	4	3390	4	0.00
05/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3092	3	3092	3	0.00
05/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2081	2	2081	2	0.00
05/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1901	2	1901	2	0.00
05/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1989	2	1989	2	0.00
05/08/2011	R206 On 04-August-11			Bond Future	6.47	102.6897	6.4650	102.6897	0.00
05/08/2011	R206 On 03-November-11			Bond Future	6.64	104.1150	6.6400	104.1150	12,577.00
05/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2229	2	2229	2	0.00
05/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2326	2	2326	2	0.00
05/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2133	2	2133	2	0.00
05/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	13	0	13	0	0.00
05/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	9	0	9	0	0.00
05/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	10	0	10	0	0.00
05/08/2011	R206 On 02-February-12			Bond Future	6.70	101.9377	6.7030	101.9377	0.00
05/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2359	2	2359	2	0.00
05/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2442	2	2442	2	0.00
05/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2277	2	2277	2	0.00
05/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	57	0	57	0	0.00
05/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	47	0	47	0	0.00
05/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	51	0	51	0	0.00
05/08/2011	R206 On 03-May-12			Bond Future	6.81	103.4687	6.8060	103.4687	0.00
05/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1407	1	1407	1	0.00

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05/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1349	1	1349	1	0.00
05/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1468	2	1468	2	0.00
05/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	300	0	300	0	0.00
05/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	337	0	337	0	0.00
05/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	317	0	317	0	0.00
05/08/2011	R206 On 02-August-12			Bond Future	6.96	101.2332	6.9600	101.2332	0.00
05/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	916	1	916	1	0.00
05/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	873	1	873	1	0.00
05/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	961	1	961	1	0.00
05/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	502	0	502	0	0.00
05/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	549	1	549	1	0.00
05/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	525	1	525	1	0.00
05/08/2011	R207 On 04-August-11			Bond Future	7.86	96.1035	7.8600	96.1035	0.00
05/08/2011	R207 On 03-November-11			Bond Future	8.05	98.2254	8.0450	98.2254	7,499.00
05/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4158	5	4158	5	0.00
05/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4399	5	4399	5	0.00
05/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3921	5	3921	5	0.00
05/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	950	1	950	1	2,000.00
05/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1661	2	1661	2	0.00
05/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2389	3	2389	3	0.00
05/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	131	0	131	0	900.00
05/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	635	0	635	0	300.00
05/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1073	0	1073	0	0.00
05/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2590	0	2590	0	0.00
05/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	580	0	580	0	900.00
05/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1620	0	1620	0	300.00
05/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2347	0	2347	0	0.00
05/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	659	0	659	0	2,000.00
05/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4529	0	4529	0	0.00
05/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1061	1	1061	1	2,000.00
05/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	254	0	254	0	0.00
05/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1787	1	1787	1	0.00
05/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	188	0	188	0	0.00

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05/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	219	0	219	0	0.00
05/08/2011	R207 On 02-February-12			Bond Future	8.12	96.0774	8.1230	96.0774	0.00
05/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5317	6	5317	6	0.00
05/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5103	6	5103	6	0.00
05/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5533	6	5533	6	0.00
05/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	529	0	529	0	0.00
05/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	623	1	623	1	0.00
05/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	575	0	575	0	0.00
05/08/2011	R207 On 03-May-12			Bond Future	8.21	97.5254	8.2120	97.5254	0.00
05/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4350	5	4350	5	0.00
05/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4531	5	4531	5	0.00
05/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4172	5	4172	5	0.00
05/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1569	1	1569	1	0.00
05/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1406	1	1406	1	0.00
05/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1486	1	1486	1	0.00
05/08/2011	R207 On 02-August-12			Bond Future	8.31	95.3282	8.3120	95.3282	0.00
05/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4071	5	4071	5	0.00
05/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4245	5	4245	5	0.00
05/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3902	4	3902	4	0.00
05/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1886	2	1886	2	0.00
05/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1718	1	1718	1	0.00
05/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1799	2	1799	2	0.00
05/08/2011	R208 On 04-August-11			Bond Future	7.89	94.1506	7.8900	94.1506	0.00
05/08/2011	R208 On 03-November-11			Bond Future	8.07	92.8278	8.0650	92.8278	6,767.00
05/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4355	5	4355	5	0.00
05/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4608	5	4608	5	0.00
05/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4105	5	4105	5	0.00
05/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1122	1	1122	1	1,995.00
05/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1913	2	1913	2	665.00
05/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2708	3	2708	3	0.00
05/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5124	6	5124	6	0.00
05/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	174	0	174	0	1,995.00
05/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	680	1	680	1	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1089	1	1089	1	0.00
05/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	309	0	309	0	0.00
05/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1832	1	1832	1	0.00
05/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	232	0	232	0	0.00
05/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	268	0	268	0	0.00
05/08/2011	R208 On 02-February-12			Bond Future	8.14	94.2391	8.1360	94.2391	0.00
05/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5644	6	5644	6	0.00
05/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5874	6	5874	6	0.00
05/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5416	6	5416	6	0.00
05/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	691	1	691	1	0.00
05/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	590	0	590	0	0.00
05/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	639	1	639	1	0.00
05/08/2011	R208 On 03-May-12			Bond Future	8.21	92.2588	8.2140	92.2588	0.00
05/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5654	6	5654	6	0.00
05/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5448	6	5448	6	0.00
05/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5863	6	5863	6	0.00
05/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1126	1	1126	1	0.00
05/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1260	1	1260	1	0.00
05/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1191	1	1191	1	0.00
05/08/2011	R208 On 02-August-12			Bond Future	8.30	93.6230	8.3010	93.6230	0.00
05/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4435	5	4435	5	0.00
05/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4250	5	4250	5	0.00
05/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4626	5	4626	5	0.00
05/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1829	2	1829	2	0.00
05/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2005	2	2005	2	0.00
05/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1913	2	1913	2	0.00
05/08/2011	R209 On 04-August-11			Bond Future	8.40	78.7508	8.4000	78.7508	0.00
05/08/2011	R209 On 03-November-11			Bond Future	8.55	78.3131	8.5450	78.3131	1,316.00
05/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2989	4	2989	4	0.00
05/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2742	3	2742	3	0.00
05/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3245	4	3245	4	0.00
05/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1183	1	1183	1	0.00
05/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1478	1	1478	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
05/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1324	1	1324	1	0.00
05/08/2011	R209 On 02-February-12			Bond Future	8.60	79.4997	8.5990	79.4997	0.00
05/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	5016	6	5016	6	0.00
05/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4767	5	4767	5	0.00
05/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5272	6	5272	6	0.00
05/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1722	1	1722	1	0.00
05/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1981	2	1981	2	0.00
05/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1847	2	1847	2	0.00
05/08/2011	R209 On 03-May-12			Bond Future	8.66	77.5489	8.6580	77.5489	0.00
05/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5431	6	5431	6	0.00
05/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5668	6	5668	6	0.00
05/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5199	6	5199	6	0.00
05/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2897	3	2897	3	0.00
05/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2603	2	2603	2	0.00
05/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2746	2	2746	2	0.00
05/08/2011	R209 On 02-August-12			Bond Future	8.72	78.7004	8.7200	78.7004	0.00
05/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6747	7	6747	7	0.00
05/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6994	8	6994	8	0.00
05/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6507	7	6507	7	0.00
05/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2825	2	2825	2	0.00
05/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2581	2	2581	2	0.00
05/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2698	2	2698	2	0.00
05/08/2011	R210 On 04-August-11			Bond Future	132.23	132.2068	132.2266	132.2068	0.00
05/08/2011	R210 On 03-November-11			Bond Future	134.47	132.4757	134.4699	132.4757	685.00
05/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	3470	1	3470	1	0.00
05/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	3520	2	3520	2	0.00
05/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	3420	1	3420	1	0.00
05/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R211 On 04-August-11			Bond Future	109.08	109.0728	109.0847	109.0728	0.00
05/08/2011	R211 On 03-November-11			Bond Future	111.15	110.6938	111.1529	110.6938	529.00
05/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109903	109	109903	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	109853	109	109853	109	0.00
05/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109953	109	109953	109	0.00
05/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R211 On 02-February-12			Bond Future	111.51	111.0419	111.5079	111.0419	0.00
05/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1008	1	1008	1	0.00
05/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	958	0	958	0	0.00
05/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1058	1	1058	1	0.00
05/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R212 On 04-August-11			Bond Future	107.74	107.7239	107.7395	107.7239	0.00
05/08/2011	R212 On 03-November-11			Bond Future	109.68	109.3288	109.6843	109.3288	2,807.00
05/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107184	107	107184	107	0.00
05/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107134	107	107134	107	0.00
05/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	107234	107	107234	107	0.00
05/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R212 On 02-February-12			Bond Future	109.89	109.5255	109.8864	109.5255	0.00
05/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	1386	1	1386	1	0.00
05/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	1436	1	1436	1	0.00
05/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	1336	1	1336	1	0.00
05/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 04-August-11			Bond Future	8.41	88.5657	8.4100	88.5657	0.00
05/08/2011	R213 On 03-November-11			Bond Future	8.56	87.7641	8.5620	87.7641	0.00
05/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	1544	3	1544	3	0.00
05/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	1948	3	1948	3	0.00
05/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	1138	2	1138	2	0.00
05/08/2011	R213 On 03-November-11	8.70	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
05/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 02-February-12			Bond Future	8.63	89.1010	8.6260	89.1010	0.00
05/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	2991	4	2991	4	0.00
05/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	3379	4	3379	4	0.00
05/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	2601	4	2601	4	0.00
05/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 03-May-12			Bond Future	8.69	86.8985	8.6890	86.8985	0.00
05/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	4372	5	4372	5	0.00
05/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	4745	6	4745	6	0.00
05/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	3997	5	3997	5	0.00
05/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 02-August-12			Bond Future	8.76	88.1829	8.7570	88.1829	0.00
05/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	3809	5	3809	5	0.00
05/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	4180	5	4180	5	0.00
05/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	3434	5	3434	5	0.00
05/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
05/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
05/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
05/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
05/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
05/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
05/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
05/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00

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05/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
05/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
05/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
05/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
05/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
05/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
05/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
05/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
05/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
08/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	AL7T On 03-November-11			Index Future	401.07	401.5240	401.0710	401.5240	16.00
08/08/2011	AL7T On 02-February-12			Index Future	407.18	407.6390	407.1790	407.6390	0.00
08/08/2011	ALBI On 03-November-11			Index Future	367.44	368.0880	367.4430	368.0880	1,360.00
08/08/2011	ALBI On 02-February-12			Index Future	373.04	373.6940	373.0380	373.6940	0.00
08/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	CAAD On 19-September-11			Can-Do Future	0.02	0.0246	0.0246	0.0246	22,388.00
08/08/2011	CAAE On 19-September-11			Can-Do Future	0.15	0.1452	0.1452	0.1452	21,898.00
08/08/2011	CAAG On 24-October-11			Can-Do Future	7.13	6.9650	7.1276	6.9650	0.00
08/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	487	0	487	0	0.00
08/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	449	0	449	0	0.00
08/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	527	0	527	0	0.00
08/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	282	0	282	0	14,286.00
08/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	128	0	128	0	6,757.00
08/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	400	1	400	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
08/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	49	0	49	0	0.00
08/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	154	0	154	0	0.00
08/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	71	0	71	0	0.00
08/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	59	0	59	0	0.00
08/08/2011	CAAH On 10-August-11			Can-Do Future	7.05	6.8913	7.0520	6.8913	0.00
08/08/2011	CAAH On 10-August-11	6.70	Call	Can-Do Future	352	0	352	0	0.00
08/08/2011	CAAH On 10-August-11	6.65	Call	Can-Do Future	402	0	402	0	0.00
08/08/2011	CAAH On 10-August-11	6.75	Call	Can-Do Future	302	0	302	0	0.00
08/08/2011	CAAH On 10-August-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
08/08/2011	CAAH On 10-August-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
08/08/2011	CAAH On 10-August-11	6.70	Put	Can-Do Future	0	0	0	0	20,000.00
08/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
08/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
08/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	GOVI On 03-November-11			GOVI	368.23	368.7250	368.2270	368.7250	162.00
08/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	112270	12	112270	12	0.00
08/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	112170	12	112170	12	0.00
08/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	112370	12	112370	12	0.00
08/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 02-February-12			GOVI	373.83	374.3410	373.8340	374.3410	0.00
08/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	48340	5	48340	5	0.00
08/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	48240	5	48240	5	0.00
08/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	48440	5	48440	5	0.00
08/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
08/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2011	IGOV On 03-November-11			Index Future	161.09	161.0070	161.0890	161.0070	83.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	IGOV On 02-February-12			Index Future	163.54	163.4600	163.5420	163.4600	0.00
08/08/2011	ILBI On 02-February-12			Index Future	442.97	442.9720	442.9720	442.9720	29.00
08/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
08/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	17,600.00
08/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	400.00
08/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	1,000.00
08/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	5,541.00
08/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.65	94.3300	5.6500	94.3300	0.00
08/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.71	94.2500	5.7100	94.2500	1,090.00
08/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.87	94.0600	5.8700	94.0600	2,890.00
08/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.08	93.8300	6.0800	93.8300	44,710.00
08/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.29	93.6100	6.2900	93.6100	490.00
08/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.52	93.3700	6.5200	93.3700	290.00
08/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.76	93.1300	6.7600	93.1300	750.00
08/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/08/2011	OTH1 On 03-November-11			Index Future	362.82	364.2470	362.8200	364.2470	0.00
08/08/2011	OTH1 On 02-February-12			Index Future	368.35	369.7940	368.3450	369.7940	0.00
08/08/2011	R157 On 04-August-11			Bond Future	7.05	127.7577	7.0500	127.7577	0.00
08/08/2011	R157 On 03-November-11			Bond Future	7.22	119.0623	7.2150	119.0623	10,452.00
08/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3814	1	3814	1	0.00
08/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	3988	1	3988	1	0.00
08/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3640	1	3640	1	0.00
08/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	73	0	73	0	1,200.00
08/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	1551	0	1551	0	0.00
08/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	414	0	414	0	400.00
08/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	558	0	558	0	0.00
08/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	988	4	988	4	400.00
08/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	308	3	308	3	1,200.00
08/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	1220	5	1220	5	0.00
08/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	32	1	32	1	0.00
08/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	2589	6	2589	6	0.00
08/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	21	1	21	1	0.00
08/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	26	1	26	1	0.00
08/08/2011	R157 On 02-February-12			Bond Future	7.31	124.5932	7.3090	124.5932	0.00
08/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4228	4	4228	4	0.00
08/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4078	4	4078	4	0.00
08/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4380	4	4380	4	0.00
08/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	150	0	150	0	0.00
08/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	182	0	182	0	0.00
08/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	165	0	165	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
08/08/2011	R157 On 03-May-12			Bond Future	7.42	119.6516	7.4190	119.6516	0.00
08/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3172	3	3172	3	0.00
08/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3049	3	3049	3	0.00
08/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3297	3	3297	3	0.00
08/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	483	1	483	1	0.00
08/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	550	1	550	1	0.00
08/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	516	1	516	1	0.00
08/08/2011	R157 On 02-August-12			Bond Future	7.55	121.4213	7.5540	121.4213	0.00
08/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2456	2	2456	2	0.00
08/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2555	3	2555	3	0.00
08/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2359	2	2359	2	0.00
08/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1179	1	1179	1	0.00
08/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1080	1	1080	1	0.00
08/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1129	1	1129	1	0.00
08/08/2011	R186 On 04-August-11			Bond Future	8.10	121.1836	8.1000	121.1836	0.00
08/08/2011	R186 On 03-November-11			Bond Future	8.34	123.0511	8.3360	123.0511	25,334.00
08/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6665	7	6665	7	0.00
08/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7044	8	7044	8	0.00
08/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6291	7	6291	7	0.00
08/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4865	5	4865	5	5,600.00
08/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1431	2	1431	2	1,275.00
08/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2489	3	2489	3	425.00
08/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3582	4	3582	4	0.00
08/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7428	8	7428	8	0.00
08/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	397	0	397	0	1,275.00
08/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1549	1	1549	1	425.00
08/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2354	2	2354	2	0.00
08/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3733	3	3733	3	0.00
08/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	591	1	591	1	0.00
08/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	977	1	977	1	0.00
08/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	454	0	454	0	0.00
08/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	519	0	519	0	0.00
08/08/2011	R186 On 02-February-12			Bond Future	8.40	119.6275	8.4020	119.6275	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7126	8	7126	8	0.00
08/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7449	8	7449	8	0.00
08/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6808	7	6808	7	0.00
08/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1788	2	1788	2	0.00
08/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1547	1	1547	1	0.00
08/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1664	2	1664	2	0.00
08/08/2011	R186 On 03-May-12			Bond Future	8.47	121.4232	8.4740	121.4232	0.00
08/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7481	8	7481	8	0.00
08/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7776	8	7776	8	0.00
08/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7191	8	7191	8	0.00
08/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2890	3	2890	3	0.00
08/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2601	2	2601	2	0.00
08/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2742	3	2742	3	0.00
08/08/2011	R186 On 02-August-12			Bond Future	8.55	117.9275	8.5530	117.9275	0.00
08/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6120	7	6120	7	0.00
08/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5865	6	5865	6	0.00
08/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6383	7	6383	7	0.00
08/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4165	4	4165	4	0.00
08/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4537	4	4537	4	0.00
08/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4346	4	4346	4	0.00
08/08/2011	R189 On 04-August-11			Bond Future	215.31	215.3008	215.3145	215.3008	0.00
08/08/2011	R189 On 03-November-11			Bond Future	212.67	212.6622	212.6683	212.6622	0.00
08/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	668	1	668	1	0.00
08/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	618	1	618	1	0.00
08/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	718	1	718	1	0.00
08/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R197 On 04-August-11			Bond Future	236.16	236.1293	236.1646	236.1293	0.00
08/08/2011	R197 On 03-November-11			Bond Future	242.86	242.8410	242.8577	242.8410	183.00
08/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	4358	4	4358	4	0.00
08/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	4408	4	4408	4	0.00
08/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	4308	4	4308	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
08/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R201 On 04-August-11			Bond Future	6.71	107.0456	6.7100	107.0456	0.00
08/08/2011	R201 On 03-November-11			Bond Future	6.77	108.5984	6.7690	108.5984	1,348.00
08/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3461	3	3461	3	0.00
08/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3326	3	3326	3	0.00
08/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3597	3	3597	3	0.00
08/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	6	0	6	0	0.00
08/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	10	0	10	0	0.00
08/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	8	0	8	0	0.00
08/08/2011	R201 On 02-February-12			Bond Future	6.83	105.8431	6.8280	105.8431	0.00
08/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3727	4	3727	4	0.00
08/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3606	3	3606	3	0.00
08/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3848	4	3848	4	0.00
08/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	42	0	42	0	0.00
08/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	53	0	53	0	0.00
08/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	47	0	47	0	0.00
08/08/2011	R201 On 03-May-12			Bond Future	6.91	107.4334	6.9070	107.4334	0.00
08/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2356	2	2356	2	0.00
08/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2262	2	2262	2	0.00
08/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2452	2	2452	2	0.00
08/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	314	0	314	0	0.00
08/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	360	0	360	0	0.00
08/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	336	0	336	0	0.00
08/08/2011	R201 On 02-August-12			Bond Future	7.01	104.6113	7.0140	104.6113	0.00
08/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1747	2	1747	2	0.00
08/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1825	2	1825	2	0.00
08/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1670	2	1670	2	0.00
08/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	715	1	715	1	0.00
08/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	653	1	653	1	0.00
08/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	683	1	683	1	0.00
08/08/2011	R202 On 04-August-11			Bond Future	176.32	176.2894	176.3153	176.2894	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
08/08/2011	R202 On 03-November-11			Bond Future	182.42	182.4053	182.4180	182.4053	22,992.00
08/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	181918	182	181918	182	0.00
08/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	181868	182	181868	182	0.00
08/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	181968	182	181968	182	0.00
08/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 02-February-12			Bond Future	182.53	182.5188	182.5312	182.5188	0.00
08/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	5531	6	5531	6	0.00
08/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	5581	6	5581	6	0.00
08/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	5481	5	5481	5	0.00
08/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R203 On 04-August-11			Bond Future	7.59	106.0791	7.5850	106.0791	0.00
08/08/2011	R203 On 03-November-11			Bond Future	7.77	103.4212	7.7650	103.4212	2,133.00
08/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3521	4	3521	4	0.00
08/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3725	4	3725	4	0.00
08/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3320	3	3320	3	0.00
08/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	163	0	163	0	0.00
08/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	118	0	118	0	0.00
08/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	139	0	139	0	0.00
08/08/2011	R203 On 02-February-12			Bond Future	7.86	105.0000	7.8570	105.0000	0.00
08/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4354	4	4354	4	0.00
08/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4538	5	4538	5	0.00
08/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4176	4	4176	4	0.00
08/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	459	0	459	0	0.00
08/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	391	0	391	0	0.00
08/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	422	0	422	0	0.00
08/08/2011	R203 On 03-May-12			Bond Future	7.96	102.4123	7.9590	102.4123	0.00
08/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4161	4	4161	4	0.00
08/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4321	4	4321	4	0.00
08/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4003	4	4003	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
08/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	859	1	859	1	0.00
08/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	762	1	762	1	0.00
08/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	809	1	809	1	0.00
08/08/2011	R203 On 02-August-12			Bond Future	8.08	103.9286	8.0750	103.9286	0.00
08/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3125	3	3125	3	0.00
08/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3265	3	3265	3	0.00
08/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2989	3	2989	3	0.00
08/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1452	1	1452	1	0.00
08/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1323	1	1323	1	0.00
08/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1385	1	1385	1	0.00
08/08/2011	R204 On 04-August-11			Bond Future	7.77	101.8381	7.7650	101.8381	0.00
08/08/2011	R204 On 03-November-11			Bond Future	7.96	103.2978	7.9620	103.2978	2,872.00
08/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4269	4	4269	4	0.00
08/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4039	4	4039	4	0.00
08/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4500	5	4500	5	0.00
08/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	129	0	129	0	0.00
08/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	177	0	177	0	0.00
08/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	152	0	152	0	0.00
08/08/2011	R204 On 02-February-12			Bond Future	8.05	100.8416	8.0470	100.8416	0.00
08/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5226	5	5226	5	0.00
08/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5020	5	5020	5	0.00
08/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5435	5	5435	5	0.00
08/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	392	0	392	0	0.00
08/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	465	0	465	0	0.00
08/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	427	0	427	0	0.00
08/08/2011	R204 On 03-May-12			Bond Future	8.14	102.3581	8.1430	102.3581	0.00
08/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4241	4	4241	4	0.00
08/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4071	4	4071	4	0.00
08/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4413	4	4413	4	0.00
08/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1182	1	1182	1	0.00
08/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1323	1	1323	1	0.00
08/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1251	1	1251	1	0.00
08/08/2011	R204 On 02-August-12			Bond Future	8.25	99.8405	8.2510	99.8405	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
08/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3197	3	3197	3	0.00
08/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3051	3	3051	3	0.00
08/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3348	3	3348	3	0.00
08/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1913	2	1913	2	0.00
08/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2093	2	2093	2	0.00
08/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2000	2	2000	2	0.00
08/08/2011	R206 On 04-August-11			Bond Future	6.47	102.6897	6.4650	102.6897	0.00
08/08/2011	R206 On 03-November-11			Bond Future	6.49	104.0724	6.4890	104.0724	12,577.00
08/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2530	2	2530	2	0.00
08/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2627	2	2627	2	0.00
08/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2432	2	2432	2	0.00
08/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	5	0	5	0	0.00
08/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	3	0	3	0	0.00
08/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	5	0	5	0	0.00
08/08/2011	R206 On 02-February-12			Bond Future	6.53	101.8925	6.5300	101.8925	0.00
08/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2652	2	2652	2	0.00
08/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2736	2	2736	2	0.00
08/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2568	2	2568	2	0.00
08/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	35	0	35	0	0.00
08/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	28	0	28	0	0.00
08/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	31	0	31	0	0.00
08/08/2011	R206 On 03-May-12			Bond Future	6.61	103.4228	6.6060	103.4228	0.00
08/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1642	1	1642	1	0.00
08/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1707	1	1707	1	0.00
08/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1580	1	1580	1	0.00
08/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	251	0	251	0	0.00
08/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	222	0	222	0	0.00
08/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	235	0	235	0	0.00
08/08/2011	R206 On 02-August-12			Bond Future	6.72	101.1885	6.7220	101.1885	0.00
08/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1116	1	1116	1	0.00
08/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1164	1	1164	1	0.00
08/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1068	1	1068	1	0.00
08/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	421	1	421	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
08/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	382	1	382	1	0.00
08/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	402	1	402	1	0.00
08/08/2011	R207 On 04-August-11			Bond Future	7.86	96.1035	7.8600	96.1035	0.00
08/08/2011	R207 On 03-November-11			Bond Future	8.07	97.5685	8.0700	97.5685	7,499.00
08/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4021	4	4021	4	0.00
08/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4260	4	4260	4	0.00
08/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3784	4	3784	4	0.00
08/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	871	1	871	1	2,000.00
08/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1557	2	1557	2	0.00
08/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2269	2	2269	2	0.00
08/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	110	0	110	0	900.00
08/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	573	1	573	1	300.00
08/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	989	1	989	1	0.00
08/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2467	3	2467	3	0.00
08/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	601	1	601	1	900.00
08/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1679	2	1679	2	300.00
08/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2428	2	2428	2	0.00
08/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	682	1	682	1	2,000.00
08/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4651	5	4651	5	0.00
08/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1100	1	1100	1	2,000.00
08/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	261	0	261	0	0.00
08/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1851	2	1851	2	0.00
08/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	193	0	193	0	0.00
08/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	225	0	225	0	0.00
08/08/2011	R207 On 02-February-12			Bond Future	8.15	95.4156	8.1490	95.4156	0.00
08/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5186	5	5186	5	0.00
08/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4974	5	4974	5	0.00
08/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5401	6	5401	6	0.00
08/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	542	1	542	1	0.00
08/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	639	1	639	1	0.00
08/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	589	1	589	1	0.00
08/08/2011	R207 On 03-May-12			Bond Future	8.24	96.8494	8.2400	96.8494	0.00
08/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4234	4	4234	4	0.00

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08/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4058	4	4058	4	0.00
08/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4413	5	4413	5	0.00
08/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1440	1	1440	1	0.00
08/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1607	2	1607	2	0.00
08/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1521	1	1521	1	0.00
08/08/2011	R207 On 02-August-12			Bond Future	8.34	94.6405	8.3400	94.6405	0.00
08/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3966	4	3966	4	0.00
08/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3799	4	3799	4	0.00
08/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4138	4	4138	4	0.00
08/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1759	2	1759	2	0.00
08/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1930	2	1930	2	0.00
08/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1842	2	1842	2	0.00
08/08/2011	R208 On 04-August-11			Bond Future	7.89	94.1506	7.8900	94.1506	0.00
08/08/2011	R208 On 03-November-11			Bond Future	8.10	92.1614	8.1010	92.1614	6,767.00
08/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4151	4	4151	4	0.00
08/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4402	5	4402	5	0.00
08/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3903	4	3903	4	0.00
08/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1007	1	1007	1	1,995.00
08/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1760	2	1760	2	665.00
08/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2531	3	2531	3	0.00
08/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4913	5	4913	5	0.00
08/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	184	0	184	0	1,995.00
08/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	723	1	723	1	665.00
08/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1156	1	1156	1	0.00
08/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	327	0	327	0	0.00
08/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1938	2	1938	2	0.00
08/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	247	0	247	0	0.00
08/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	285	0	285	0	0.00
08/08/2011	R208 On 02-February-12			Bond Future	8.17	93.5636	8.1730	93.5636	0.00
08/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5451	6	5451	6	0.00
08/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5679	6	5679	6	0.00
08/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5226	5	5226	5	0.00
08/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	723	1	723	1	0.00

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08/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	617	1	617	1	0.00
08/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	668	1	668	1	0.00
08/08/2011	R208 On 03-May-12			Bond Future	8.25	91.5756	8.2530	91.5756	0.00
08/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5472	6	5472	6	0.00
08/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5679	6	5679	6	0.00
08/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5268	5	5268	5	0.00
08/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1309	1	1309	1	0.00
08/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1170	1	1170	1	0.00
08/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1237	1	1237	1	0.00
08/08/2011	R208 On 02-August-12			Bond Future	8.34	92.9278	8.3410	92.9278	0.00
08/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4277	4	4277	4	0.00
08/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4465	5	4465	5	0.00
08/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4095	4	4095	4	0.00
08/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2078	2	2078	2	0.00
08/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1896	2	1896	2	0.00
08/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1984	2	1984	2	0.00
08/08/2011	R209 On 04-August-11			Bond Future	8.40	78.7508	8.4000	78.7508	0.00
08/08/2011	R209 On 03-November-11			Bond Future	8.65	77.2856	8.6520	77.2856	1,316.00
08/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2423	3	2423	3	0.00
08/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2202	3	2202	3	0.00
08/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2653	3	2653	3	0.00
08/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1467	1	1467	1	0.00
08/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1814	1	1814	1	0.00
08/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1634	1	1634	1	0.00
08/08/2011	R209 On 02-February-12			Bond Future	8.71	78.4669	8.7090	78.4669	0.00
08/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4409	5	4409	5	0.00
08/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4176	5	4176	5	0.00
08/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4649	5	4649	5	0.00
08/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1990	2	1990	2	0.00
08/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2281	2	2281	2	0.00
08/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2131	2	2131	2	0.00
08/08/2011	R209 On 03-May-12			Bond Future	8.77	76.4952	8.7700	76.4952	0.00
08/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4858	5	4858	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
08/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5083	6	5083	6	0.00
08/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4639	5	4639	5	0.00
08/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3233	3	3233	3	0.00
08/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2914	3	2914	3	0.00
08/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3069	3	3069	3	0.00
08/08/2011	R209 On 02-August-12			Bond Future	8.84	77.6269	8.8360	77.6269	0.00
08/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6130	7	6130	7	0.00
08/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5901	7	5901	7	0.00
08/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6365	7	6365	7	0.00
08/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2869	3	2869	3	0.00
08/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3136	3	3136	3	0.00
08/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2998	3	2998	3	0.00
08/08/2011	R210 On 04-August-11			Bond Future	132.23	132.2068	132.2266	132.2068	0.00
08/08/2011	R210 On 03-November-11			Bond Future	134.48	134.4699	134.4796	134.4699	657.00
08/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	3480	3	3480	3	0.00
08/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	3430	3	3430	3	0.00
08/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	3530	4	3530	4	0.00
08/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On 04-August-11			Bond Future	109.08	109.0728	109.0847	109.0728	0.00
08/08/2011	R211 On 03-November-11			Bond Future	111.16	111.1529	111.1585	111.1529	529.00
08/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	109908	110	109908	110	0.00
08/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	109958	110	109958	110	0.00
08/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	109858	110	109858	110	0.00
08/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On 02-February-12			Bond Future	111.51	111.5079	111.5134	111.5079	0.00
08/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1013	1	1013	1	0.00
08/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1063	1	1063	1	0.00
08/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	963	1	963	1	0.00
08/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On 04-August-11			Bond Future	107.74	107.7239	107.7395	107.7239	0.00
08/08/2011	R212 On 03-November-11			Bond Future	109.69	109.6843	109.6920	109.6843	2,717.00
08/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107192	107	107192	107	0.00
08/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107142	107	107142	107	0.00
08/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	107242	107	107242	107	0.00
08/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On 02-February-12			Bond Future	109.89	109.8864	109.8940	109.8864	0.00
08/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	1394	1	1394	1	0.00
08/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	1344	1	1344	1	0.00
08/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	1444	1	1444	1	0.00
08/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 04-August-11			Bond Future	8.41	88.5657	8.4100	88.5657	0.00
08/08/2011	R213 On 03-November-11			Bond Future	8.65	86.6880	8.6490	86.6880	0.00
08/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	824	2	824	2	0.00
08/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	1228	2	1228	2	0.00
08/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	418	1	418	1	0.00
08/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-February-12			Bond Future	8.72	88.0061	8.7150	88.0061	0.00
08/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	2265	3	2265	3	0.00
08/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2653	3	2653	3	0.00
08/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1874	3	1874	3	0.00
08/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-May-12			Bond Future	8.78	85.7932	8.7810	85.7932	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
08/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3631	4	3631	4	0.00
08/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	4004	5	4004	5	0.00
08/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	3255	4	3255	4	0.00
08/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-August-12			Bond Future	8.85	87.0604	8.8520	87.0604	0.00
08/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	3054	4	3054	4	0.00
08/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3426	4	3426	4	0.00
08/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2680	3	2680	3	0.00
08/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
08/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
08/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
08/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
08/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
08/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
08/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
08/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
08/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
08/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
08/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
08/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
08/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
08/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	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
08/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
08/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
10/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	AL7T On 03-November-11			Index Future	404.65	401.0710	404.6500	401.0710	16.00
10/08/2011	AL7T On 02-February-12			Index Future	410.81	407.1790	410.8120	407.1790	0.00
10/08/2011	ALBI On 03-November-11			Index Future	370.22	367.4430	370.2240	367.4430	1,360.00
10/08/2011	ALBI On 02-February-12			Index Future	375.86	373.0380	375.8620	373.0380	0.00
10/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0246	0.0080	0.0246	22,388.00
10/08/2011	CAAE On 19-September-11			Can-Do Future	0.26	0.1452	0.2599	0.1452	21,898.00
10/08/2011	CAAG On 24-October-11			Can-Do Future	7.31	7.1276	7.3085	7.1276	0.00
10/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	647	0	647	0	0.00
10/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	606	0	606	0	0.00
10/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	690	1	690	1	0.00
10/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	421	0	421	0	14,286.00
10/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	215	0	215	0	6,757.00
10/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	307	0	307	0	0.00
10/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	32	0	32	0	0.00
10/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	113	0	113	0	0.00
10/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	48	0	48	0	0.00
10/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	39	0	39	0	0.00
10/08/2011	CAAH On 10-August-11			Can-Do Future	7.18	7.0520	7.1788	7.0520	0.00
10/08/2011	CAAH On 10-August-11	6.70	Call	Can-Do Future	479	0	479	0	0.00
10/08/2011	CAAH On 10-August-11	6.65	Call	Can-Do Future	529	0	529	0	0.00
10/08/2011	CAAH On 10-August-11	6.75	Call	Can-Do Future	429	0	429	0	0.00
10/08/2011	CAAH On 10-August-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
10/08/2011	CAAH On 10-August-11	6.65	Put	Can-Do 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
10/08/2011	CAAH On 10-August-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
10/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
10/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
10/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	GOVI On 03-November-11			GOVI	370.98	368.2270	370.9770	368.2270	162.00
10/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	139770	11	139770	11	0.00
10/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	139670	11	139670	11	0.00
10/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	139870	11	139870	11	0.00
10/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 02-February-12			GOVI	376.63	373.8340	376.6260	373.8340	0.00
10/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	76260	5	76260	5	0.00
10/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	76160	5	76160	5	0.00
10/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	76360	5	76360	5	0.00
10/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
10/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2011	IGOV On 03-November-11			Index Future	161.92	161.0890	161.9190	161.0890	83.00
10/08/2011	IGOV On 02-February-12			Index Future	164.38	163.5420	164.3840	163.5420	0.00
10/08/2011	ILBI On 02-February-12			Index Future	442.97	442.9720	442.9720	442.9720	29.00
10/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	0.00
10/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	17,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.3900	5.5900	94.3900	400.00
10/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.58	94.3900	5.5800	94.3900	1,000.00
10/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.3700	5.5700	94.3700	5,541.00
10/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.57	94.3500	5.5700	94.3500	0.00
10/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.58	94.2900	5.5800	94.2900	1,090.00
10/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.1300	5.6500	94.1300	2,890.00
10/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.79	93.9200	5.7900	93.9200	44,710.00
10/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.01	93.7100	6.0100	93.7100	490.00
10/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.24	93.4800	6.2400	93.4800	290.00
10/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.47	93.2400	6.4700	93.2400	1,250.00
10/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2011	OTH1 On 03-November-11			Index Future	365.76	362.8200	365.7640	362.8200	0.00
10/08/2011	OTH1 On 02-February-12			Index Future	371.33	368.3450	371.3330	368.3450	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
10/08/2011	R157 On 04-August-11			Bond Future	7.05	127.7577	7.0500	127.7577	0.00
10/08/2011	R157 On 03-November-11			Bond Future	6.97	122.7892	6.9650	122.7892	10,452.00
10/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4733	4	4733	4	0.00
10/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4911	4	4911	4	0.00
10/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4555	4	4555	4	0.00
10/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	197	0	197	0	1,200.00
10/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	811	0	811	0	400.00
10/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1029	1	1029	1	0.00
10/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2306	2	2306	2	0.00
10/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	125	0	125	0	1,200.00
10/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	521	1	521	1	400.00
10/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	679	1	679	1	0.00
10/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	8	0	8	0	0.00
10/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1775	3	1775	3	0.00
10/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	6	0	6	0	0.00
10/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	7	0	7	0	0.00
10/08/2011	R157 On 02-February-12			Bond Future	7.04	124.6560	7.0360	124.6560	0.00
10/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5106	4	5106	4	0.00
10/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5264	4	5264	4	0.00
10/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4948	4	4948	4	0.00
10/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	95	0	95	0	0.00
10/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	77	0	77	0	0.00
10/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	86	0	86	0	0.00
10/08/2011	R157 On 03-May-12			Bond Future	7.12	119.7197	7.1220	119.7197	0.00
10/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3948	3	3948	3	0.00
10/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3813	3	3813	3	0.00
10/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4083	3	4083	3	0.00
10/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	301	0	301	0	0.00
10/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	346	1	346	1	0.00
10/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	323	1	323	1	0.00
10/08/2011	R157 On 02-August-12			Bond Future	7.23	121.4902	7.2280	121.4902	0.00
10/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3111	2	3111	2	0.00
10/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3002	2	3002	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
10/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3221	3	3221	3	0.00
10/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	763	1	763	1	0.00
10/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	840	1	840	1	0.00
10/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	801	1	801	1	0.00
10/08/2011	R186 On 04-August-11			Bond Future	8.10	121.1836	8.1000	121.1836	0.00
10/08/2011	R186 On 03-November-11			Bond Future	8.26	122.4040	8.2610	122.4040	25,308.00
10/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	7272	7	7272	7	0.00
10/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7663	7	7663	7	0.00
10/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6886	6	6886	6	0.00
10/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	5397	5	5397	5	5,600.00
10/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1681	1	1681	1	1,275.00
10/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8058	7	8058	7	0.00
10/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2854	2	2854	2	425.00
10/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4036	4	4036	4	0.00
10/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1278	2	1278	2	425.00
10/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	302	0	302	0	1,275.00
10/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1995	2	1995	2	0.00
10/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3258	4	3258	4	0.00
10/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	462	1	462	1	0.00
10/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	785	1	785	1	0.00
10/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	348	0	348	0	0.00
10/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	401	1	401	1	0.00
10/08/2011	R186 On 02-February-12			Bond Future	8.33	118.9821	8.3250	118.9821	2,500.00
10/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7652	7	7652	7	0.00
10/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7323	7	7323	7	0.00
10/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7987	7	7987	7	0.00
10/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1354	2	1354	2	0.00
10/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1572	2	1572	2	0.00
10/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1458	2	1458	2	0.00
10/08/2011	R186 On 03-May-12			Bond Future	8.40	120.7709	8.3950	120.7709	0.00
10/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7969	7	7969	7	0.00
10/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8274	8	8274	8	0.00
10/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7669	7	7669	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
10/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2632	3	2632	3	0.00
10/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2362	3	2362	3	0.00
10/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2493	3	2493	3	0.00
10/08/2011	R186 On 02-August-12			Bond Future	8.47	117.2600	8.4700	117.2600	0.00
10/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6552	6	6552	6	0.00
10/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6825	6	6825	6	0.00
10/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6287	6	6287	6	0.00
10/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4200	5	4200	5	0.00
10/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3847	4	3847	4	0.00
10/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4018	4	4018	4	0.00
10/08/2011	R189 On 04-August-11			Bond Future	215.31	215.3008	215.3145	215.3008	0.00
10/08/2011	R189 On 03-November-11			Bond Future	213.12	212.6683	213.1246	212.6683	0.00
10/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1125	1	1125	1	0.00
10/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1175	1	1175	1	0.00
10/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1075	1	1075	1	0.00
10/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R197 On 04-August-11			Bond Future	236.16	236.1293	236.1646	236.1293	0.00
10/08/2011	R197 On 03-November-11			Bond Future	243.94	242.8577	243.9394	242.8577	183.00
10/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5439	4	5439	4	0.00
10/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5389	4	5389	4	0.00
10/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5489	4	5489	4	0.00
10/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R201 On 04-August-11			Bond Future	6.71	107.0456	6.7100	107.0456	0.00
10/08/2011	R201 On 03-November-11			Bond Future	6.58	108.8186	6.5820	108.8186	1,348.00
10/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3993	3	3993	3	0.00
10/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4130	4	4130	4	0.00
10/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3856	3	3856	3	0.00
10/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	3	0	3	0	0.00
10/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	2	0	2	0	0.00

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10/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	2	0	2	0	0.00
10/08/2011	R201 On 02-February-12			Bond Future	6.62	106.0651	6.6220	106.0651	0.00
10/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4252	4	4252	4	0.00
10/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4375	4	4375	4	0.00
10/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4129	4	4129	4	0.00
10/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	29	0	29	0	0.00
10/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	22	0	22	0	0.00
10/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	25	0	25	0	0.00
10/08/2011	R201 On 03-May-12			Bond Future	6.68	107.6586	6.6790	107.6586	0.00
10/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2804	2	2804	2	0.00
10/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2703	2	2703	2	0.00
10/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2906	2	2906	2	0.00
10/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	213	0	213	0	0.00
10/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	247	0	247	0	0.00
10/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	229	0	229	0	0.00
10/08/2011	R201 On 02-August-12			Bond Future	6.76	104.8423	6.7600	104.8423	0.00
10/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2129	2	2129	2	0.00
10/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2046	2	2046	2	0.00
10/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2214	2	2214	2	0.00
10/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	480	1	480	1	0.00
10/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	530	1	530	1	0.00
10/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	504	1	504	1	0.00
10/08/2011	R202 On 04-August-11			Bond Future	176.32	176.2894	176.3153	176.2894	0.00
10/08/2011	R202 On 03-November-11			Bond Future	183.93	182.4180	183.9288	182.4180	22,992.00
10/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183429	182	183429	182	0.00
10/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183379	182	183379	182	0.00
10/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183479	182	183479	182	0.00
10/08/2011	R202 On 03-November-11			Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 02-February-12			Bond Future	184.07	182.5312	184.0652	182.5312	0.00
10/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	7065	6	7065	6	0.00
10/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	7015	5	7015	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
10/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7115	6	7115	6	0.00
10/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R203 On 04-August-11			Bond Future	7.59	106.0791	7.5850	106.0791	0.00
10/08/2011	R203 On 03-November-11			Bond Future	7.57	103.4541	7.5680	103.4541	2,133.00
10/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4376	4	4376	4	0.00
10/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4163	3	4163	3	0.00
10/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4590	4	4590	4	0.00
10/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	52	0	52	0	0.00
10/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	76	0	76	0	0.00
10/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	63	0	63	0	0.00
10/08/2011	R203 On 02-February-12			Bond Future	7.65	105.0271	7.6480	105.0271	0.00
10/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5156	4	5156	4	0.00
10/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4967	4	4967	4	0.00
10/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5350	5	5350	5	0.00
10/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	255	0	255	0	0.00
10/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	301	0	301	0	0.00
10/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	275	0	275	0	0.00
10/08/2011	R203 On 03-May-12			Bond Future	7.74	102.4426	7.7380	102.4426	0.00
10/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4902	4	4902	4	0.00
10/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5073	4	5073	4	0.00
10/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4734	4	4734	4	0.00
10/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	629	1	629	1	0.00
10/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	553	1	553	1	0.00
10/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	589	1	589	1	0.00
10/08/2011	R203 On 02-August-12			Bond Future	7.84	103.9576	7.8400	103.9576	0.00
10/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3775	3	3775	3	0.00
10/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3626	3	3626	3	0.00
10/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3927	3	3927	3	0.00
10/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1007	1	1007	1	0.00
10/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1111	1	1111	1	0.00
10/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1057	1	1057	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
10/08/2011	R204 On 04-August-11			Bond Future	7.77	101.8381	7.7650	101.8381	0.00
10/08/2011	R204 On 03-November-11			Bond Future	7.79	103.2495	7.7870	103.2495	2,872.00
10/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5137	4	5137	4	0.00
10/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	5379	5	5379	5	0.00
10/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4897	4	4897	4	0.00
10/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	91	0	91	0	0.00
10/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	64	0	64	0	0.00
10/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	76	0	76	0	0.00
10/08/2011	R204 On 02-February-12			Bond Future	7.86	100.7896	7.8630	100.7896	0.00
10/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6051	5	6051	5	0.00
10/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6269	5	6269	5	0.00
10/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5834	5	5834	5	0.00
10/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	318	0	318	0	0.00
10/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	265	0	265	0	0.00
10/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	291	0	291	0	0.00
10/08/2011	R204 On 03-May-12			Bond Future	7.95	102.3028	7.9500	102.3028	0.00
10/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4938	4	4938	4	0.00
10/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4755	4	4755	4	0.00
10/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5123	4	5123	4	0.00
10/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	918	1	918	1	0.00
10/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1033	1	1033	1	0.00
10/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	974	1	974	1	0.00
10/08/2011	R204 On 02-August-12			Bond Future	8.05	99.7872	8.0480	99.7872	0.00
10/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3800	3	3800	3	0.00
10/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3964	3	3964	3	0.00
10/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3640	3	3640	3	0.00
10/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1692	2	1692	2	0.00
10/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1539	2	1539	2	0.00
10/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1614	2	1614	2	0.00
10/08/2011	R206 On 04-August-11			Bond Future	6.47	102.6897	6.4650	102.6897	0.00
10/08/2011	R206 On 03-November-11			Bond Future	6.24	104.3791	6.2420	104.3791	12,577.00
10/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3030	3	3030	3	0.00
10/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2932	2	2932	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
10/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3129	3	3129	3	0.00
10/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	1	0	1	0	0.00
10/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	1	0	0.00
10/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R206 On 02-February-12			Bond Future	6.25	102.2056	6.2490	102.2056	0.00
10/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3146	3	3146	3	0.00
10/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3059	3	3059	3	0.00
10/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3231	3	3231	3	0.00
10/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	12	0	12	0	0.00
10/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	15	0	15	0	0.00
10/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	14	0	14	0	0.00
10/08/2011	R206 On 03-May-12			Bond Future	6.28	103.7398	6.2800	103.7398	0.00
10/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2066	2	2066	2	0.00
10/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2136	2	2136	2	0.00
10/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1999	2	1999	2	0.00
10/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	150	0	150	0	0.00
10/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	131	0	131	0	0.00
10/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	139	0	139	0	0.00
10/08/2011	R206 On 02-August-12			Bond Future	6.34	101.5113	6.3360	101.5113	0.00
10/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1490	1	1490	1	0.00
10/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1435	1	1435	1	0.00
10/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1545	1	1545	1	0.00
10/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	237	0	237	0	0.00
10/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	261	0	261	0	0.00
10/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	249	0	249	0	0.00
10/08/2011	R207 On 04-August-11			Bond Future	7.86	96.1035	7.8600	96.1035	0.00
10/08/2011	R207 On 03-November-11			Bond Future	7.91	97.4251	7.9120	97.4251	7,499.00
10/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4831	4	4831	4	0.00
10/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5083	4	5083	4	0.00
10/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4581	4	4581	4	0.00
10/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1259	1	1259	1	2,000.00
10/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2103	2	2103	2	0.00
10/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2926	2	2926	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
10/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	197	0	197	0	900.00
10/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1409	1	1409	1	0.00
10/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3149	2	3149	2	0.00
10/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	868	1	868	1	300.00
10/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1189	2	1189	2	300.00
10/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	372	1	372	1	900.00
10/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1813	2	1813	2	0.00
10/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	429	1	429	1	2,000.00
10/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3828	5	3828	5	0.00
10/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	736	1	736	1	2,000.00
10/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	147	0	147	0	0.00
10/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1329	2	1329	2	0.00
10/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	105	0	105	0	0.00
10/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	125	0	125	0	0.00
10/08/2011	R207 On 02-February-12			Bond Future	7.98	95.2706	7.9840	95.2706	0.00
10/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5949	5	5949	5	0.00
10/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6175	5	6175	5	0.00
10/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5726	5	5726	5	0.00
10/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	466	1	466	1	0.00
10/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	391	1	391	1	0.00
10/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	426	1	426	1	0.00
10/08/2011	R207 On 03-May-12			Bond Future	8.07	96.6976	8.0670	96.6976	0.00
10/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4881	4	4881	4	0.00
10/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4692	4	4692	4	0.00
10/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5072	4	5072	4	0.00
10/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1156	1	1156	1	0.00
10/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1298	2	1298	2	0.00
10/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1225	2	1225	2	0.00
10/08/2011	R207 On 02-August-12			Bond Future	8.16	94.4932	8.1600	94.4932	0.00
10/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4586	4	4586	4	0.00
10/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4771	4	4771	4	0.00
10/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4407	4	4407	4	0.00
10/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1586	2	1586	2	0.00

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10/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1440	2	1440	2	0.00
10/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1510	2	1510	2	0.00
10/08/2011	R208 On 04-August-11			Bond Future	7.89	94.1506	7.8900	94.1506	0.00
10/08/2011	R208 On 03-November-11			Bond Future	7.95	91.9407	7.9530	91.9407	6,767.00
10/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4947	4	4947	4	0.00
10/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5211	4	5211	4	0.00
10/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4684	4	4684	4	0.00
10/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1405	1	1405	1	1,995.00
10/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5746	5	5746	5	0.00
10/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2312	2	2312	2	665.00
10/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3191	3	3191	3	0.00
10/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	472	1	472	1	665.00
10/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	105	0	105	0	1,995.00
10/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	797	1	797	1	0.00
10/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	197	0	197	0	0.00
10/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1424	2	1424	2	0.00
10/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	144	0	144	0	0.00
10/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	169	0	169	0	0.00
10/08/2011	R208 On 02-February-12			Bond Future	8.02	93.3419	8.0200	93.3419	0.00
10/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6203	5	6203	5	0.00
10/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5966	5	5966	5	0.00
10/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6442	6	6442	6	0.00
10/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	459	1	459	1	0.00
10/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	541	1	541	1	0.00
10/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	498	1	498	1	0.00
10/08/2011	R208 On 03-May-12			Bond Future	8.09	91.3474	8.0930	91.3474	0.00
10/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6174	5	6174	5	0.00
10/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6392	6	6392	6	0.00
10/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5960	5	5960	5	0.00
10/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1060	1	1060	1	0.00
10/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	942	1	942	1	0.00
10/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	998	1	998	1	0.00
10/08/2011	R208 On 02-August-12			Bond Future	8.18	92.6995	8.1750	92.6995	0.00

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10/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4897	4	4897	4	0.00
10/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4702	4	4702	4	0.00
10/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5097	4	5097	4	0.00
10/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1576	2	1576	2	0.00
10/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1733	2	1733	2	0.00
10/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1651	2	1651	2	0.00
10/08/2011	R209 On 04-August-11			Bond Future	8.40	78.7508	8.4000	78.7508	0.00
10/08/2011	R209 On 03-November-11			Bond Future	8.55	76.4093	8.5520	76.4093	1,316.00
10/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2897	2	2897	2	0.00
10/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3153	3	3153	3	0.00
10/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2651	2	2651	2	0.00
10/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1445	2	1445	2	0.00
10/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1149	1	1149	1	0.00
10/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1290	2	1290	2	0.00
10/08/2011	R209 On 02-February-12			Bond Future	8.61	77.5759	8.6070	77.5759	0.00
10/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4932	4	4932	4	0.00
10/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5186	5	5186	5	0.00
10/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4683	4	4683	4	0.00
10/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1963	2	1963	2	0.00
10/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1702	2	1702	2	0.00
10/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1828	2	1828	2	0.00
10/08/2011	R209 On 03-May-12			Bond Future	8.67	75.5988	8.6660	75.5988	0.00
10/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5355	5	5355	5	0.00
10/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5592	5	5592	5	0.00
10/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5124	5	5124	5	0.00
10/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2886	3	2886	3	0.00
10/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2592	3	2592	3	0.00
10/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2734	3	2734	3	0.00
10/08/2011	R209 On 02-August-12			Bond Future	8.73	76.7100	8.7280	76.7100	0.00
10/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6676	6	6676	6	0.00
10/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6922	6	6922	6	0.00
10/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6436	6	6436	6	0.00
10/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2818	3	2818	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
10/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2573	3	2573	3	0.00
10/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2691	3	2691	3	0.00
10/08/2011	R210 On 04-August-11			Bond Future	132.23	132.2068	132.2266	132.2068	0.00
10/08/2011	R210 On 03-November-11			Bond Future	135.79	134.4796	135.7888	134.4796	657.00
10/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4789	3	4789	3	0.00
10/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4839	4	4839	4	0.00
10/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4739	3	4739	3	0.00
10/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 04-August-11			Bond Future	109.08	109.0728	109.0847	109.0728	0.00
10/08/2011	R211 On 03-November-11			Bond Future	111.69	111.1585	111.6870	111.1585	529.00
10/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110437	110	110437	110	0.00
10/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110387	110	110387	110	0.00
10/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110487	110	110487	110	0.00
10/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 02-February-12			Bond Future	112.05	111.5134	112.0499	111.5134	0.00
10/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1550	1	1550	1	0.00
10/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1500	1	1500	1	0.00
10/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1600	1	1600	1	0.00
10/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 04-August-11			Bond Future	107.74	107.7239	107.7395	107.7239	0.00
10/08/2011	R212 On 03-November-11			Bond Future	110.46	109.6920	110.4640	109.6920	2,717.00
10/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107964	107	107964	107	0.00
10/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107914	107	107914	107	0.00
10/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108014	107	108014	107	0.00
10/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 03-November-11	2.50	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
10/08/2011	R212 On 02-February-12			Bond Future	110.68	109.8940	110.6777	109.8940	0.00
10/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2178	1	2178	1	0.00
10/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2228	1	2228	1	0.00
10/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2128	1	2128	1	0.00
10/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 04-August-11			Bond Future	8.41	88.5657	8.4100	88.5657	0.00
10/08/2011	R213 On 03-November-11			Bond Future	8.55	85.9681	8.5540	85.9681	0.00
10/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	1611	1	1611	1	0.00
10/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	2015	1	2015	1	0.00
10/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	1204	0	1204	0	0.00
10/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-February-12			Bond Future	8.62	87.2796	8.6180	87.2796	0.00
10/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	3057	2	3057	2	0.00
10/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	3445	3	3445	3	0.00
10/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	2667	2	2667	2	0.00
10/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-May-12			Bond Future	8.68	85.0520	8.6810	85.0520	0.00
10/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	4437	4	4437	4	0.00
10/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	4810	4	4810	4	0.00
10/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	4062	3	4062	3	0.00
10/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-August-12			Bond Future	8.75	86.3058	8.7490	86.3058	0.00
10/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	3873	3	3873	3	0.00
10/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	4244	3	4244	3	0.00
10/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	3498	3	3498	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
10/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	0.1030	175.2175	0.00
10/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
10/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
10/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
10/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
10/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
10/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
10/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
10/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
10/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	2.0290	106.8072	0.00
10/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
10/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
10/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
10/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
10/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
10/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
11/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0703 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
11/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	AL7T On 03-November-11			Index Future	401.34	404.6500	401.3440	404.6500	16.00
11/08/2011	AL7T On 02-February-12			Index Future	407.46	410.8120	407.4550	410.8120	0.00
11/08/2011	ALBI On 03-November-11			Index Future	367.59	370.2240	367.5930	370.2240	1,360.00
11/08/2011	ALBI On 02-February-12			Index Future	373.19	375.8620	373.1910	375.8620	0.00
11/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0080	0.0095	0.0080	22,388.00
11/08/2011	CAAE On 19-September-11			Can-Do Future	0.24	0.2599	0.2385	0.2599	21,898.00
11/08/2011	CAAG On 24-October-11			Can-Do Future	7.30	7.3085	7.2986	7.3085	0.00
11/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	647	1	647	1	0.00
11/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	608	1	608	1	0.00
11/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	688	1	688	1	0.00
11/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	431	0	431	0	14,286.00
11/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	234	0	234	0	6,757.00
11/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	335	0	335	0	0.00
11/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	39	0	39	0	0.00
11/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	132	0	132	0	0.00
11/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	59	0	59	0	0.00
11/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	48	0	48	0	0.00
11/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
11/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
11/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	GOVI On 03-November-11			GOVI	368.42	370.9770	368.4170	370.9770	162.00
11/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	114170	14	114170	14	0.00
11/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	114070	14	114070	14	0.00
11/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	114270	14	114270	14	0.00
11/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 02-February-12			GOVI	374.03	376.6260	374.0270	376.6260	0.00
11/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	50270	8	50270	8	0.00
11/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	50170	8	50170	8	0.00

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11/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	50370	8	50370	8	0.00
11/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
11/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2011	IGOV On 03-November-11			Index Future	161.85	161.9190	161.8450	161.9190	83.00
11/08/2011	IGOV On 02-February-12			Index Future	164.31	164.3840	164.3100	164.3840	0.00
11/08/2011	ILBI On 02-February-12			Index Future	450.59	442.9720	450.5910	442.9720	29.00
11/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	0.00
11/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	17,600.00
11/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	400.00
11/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.59	94.4200	5.5900	94.4200	1,000.00
11/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.59	94.4300	5.5900	94.4300	5,541.00
11/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.59	94.4300	5.5900	94.4300	0.00
11/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.63	94.4200	5.6300	94.4200	1,340.00
11/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.71	94.3500	5.7100	94.3500	2,890.00
11/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.87	94.2100	5.8700	94.2100	44,710.00
11/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.08	93.9900	6.0800	93.9900	490.00
11/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.31	93.7600	6.3100	93.7600	290.00
11/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.54	93.5300	6.5400	93.5300	1,250.00
11/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/08/2011	OTH1 On 03-November-11			Index Future	362.76	365.7640	362.7610	365.7640	0.00
11/08/2011	OTH1 On 02-February-12			Index Future	368.28	371.3330	368.2840	371.3330	0.00
11/08/2011	R157 On 03-November-11			Bond Future	7.06	123.7274	7.0610	123.7274	12,452.00
11/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4376	5	4376	5	0.00
11/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4553	5	4553	5	0.00
11/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4199	5	4199	5	0.00
11/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	133	0	133	0	1,200.00
11/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	628	1	628	1	400.00
11/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	818	1	818	1	0.00
11/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	1996	2	1996	2	0.00
11/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	176	0	176	0	1,200.00
11/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	672	1	672	1	400.00
11/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	857	1	857	1	0.00
11/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	14	0	14	0	0.00
11/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	2072	2	2072	2	0.00
11/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	9	0	9	0	0.00
11/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	11	0	11	0	0.00
11/08/2011	R157 On 02-February-12			Bond Future	7.14	125.6129	7.1410	125.6129	0.00
11/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4760	5	4760	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
11/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4916	5	4916	5	0.00
11/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4604	5	4604	5	0.00
11/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	120	0	120	0	0.00
11/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	98	0	98	0	0.00
11/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	109	0	109	0	0.00
11/08/2011	R157 On 03-May-12			Bond Future	7.24	120.6880	7.2360	120.6880	0.00
11/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3637	4	3637	4	0.00
11/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3769	4	3769	4	0.00
11/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3507	4	3507	4	0.00
11/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	413	0	413	0	0.00
11/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	360	0	360	0	0.00
11/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	385	0	385	0	0.00
11/08/2011	R157 On 02-August-12			Bond Future	7.35	122.4729	7.3530	122.4729	0.00
11/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2845	3	2845	3	0.00
11/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2951	3	2951	3	0.00
11/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2741	3	2741	3	0.00
11/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	957	1	957	1	0.00
11/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	871	1	871	1	0.00
11/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	913	1	913	1	0.00
11/08/2011	R186 On 03-November-11			Bond Future	8.37	123.1288	8.3740	123.1288	25,308.00
11/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6331	7	6331	7	0.00
11/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6706	8	6706	8	0.00
11/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5963	7	5963	7	0.00
11/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4561	5	4561	5	5,600.00
11/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1265	2	1265	2	1,275.00
11/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7086	8	7086	8	0.00
11/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2262	3	2262	3	425.00
11/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3312	4	3312	4	0.00
11/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1644	1	1644	1	425.00
11/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	420	0	420	0	1,275.00
11/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2492	2	2492	2	0.00
11/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3932	3	3932	3	0.00
11/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	628	0	628	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
11/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1038	1	1038	1	0.00
11/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	481	0	481	0	0.00
11/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	550	0	550	0	0.00
11/08/2011	R186 On 02-February-12			Bond Future	8.44	119.7133	8.4420	119.7133	2,500.00
11/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6825	8	6825	8	0.00
11/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6512	7	6512	7	0.00
11/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7143	8	7143	8	0.00
11/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1618	1	1618	1	0.00
11/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1869	2	1869	2	0.00
11/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1740	1	1740	1	0.00
11/08/2011	R186 On 03-May-12			Bond Future	8.52	121.5075	8.5150	121.5075	0.00
11/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7203	8	7203	8	0.00
11/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6917	8	6917	8	0.00
11/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7493	8	7493	8	0.00
11/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2698	2	2698	2	0.00
11/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2996	3	2996	3	0.00
11/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2844	2	2844	2	0.00
11/08/2011	R186 On 02-August-12			Bond Future	8.60	118.0194	8.5950	118.0194	0.00
11/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5880	7	5880	7	0.00
11/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5631	6	5631	6	0.00
11/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6139	7	6139	7	0.00
11/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4302	4	4302	4	0.00
11/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4685	4	4685	4	0.00
11/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4487	4	4487	4	0.00
11/08/2011	R189 On 03-November-11			Bond Future	213.08	213.1246	213.0785	213.1246	0.00
11/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1078	1	1078	1	0.00
11/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1028	1	1028	1	0.00
11/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1128	1	1128	1	0.00
11/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R197 On 03-November-11			Bond Future	244.07	243.9394	244.0709	243.9394	183.00
11/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5571	5	5571	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
11/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5621	5	5621	5	0.00
11/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5521	5	5521	5	0.00
11/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R201 On 03-November-11			Bond Future	6.73	109.3558	6.7330	109.3558	1,348.00
11/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3562	4	3562	4	0.00
11/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3698	4	3698	4	0.00
11/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3426	4	3426	4	0.00
11/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	7	0	7	0	0.00
11/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	4	0	4	0	0.00
11/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	6	0	6	0	0.00
11/08/2011	R201 On 02-February-12			Bond Future	6.79	106.6119	6.7890	106.6119	0.00
11/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3824	4	3824	4	0.00
11/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3945	4	3945	4	0.00
11/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3702	4	3702	4	0.00
11/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	45	0	45	0	0.00
11/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	35	0	35	0	0.00
11/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	41	0	41	0	0.00
11/08/2011	R201 On 03-May-12			Bond Future	6.86	108.2136	6.8630	108.2136	0.00
11/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2436	3	2436	3	0.00
11/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2533	3	2533	3	0.00
11/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2340	3	2340	3	0.00
11/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	332	0	332	0	0.00
11/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	288	0	288	0	0.00
11/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	309	0	309	0	0.00
11/08/2011	R201 On 02-August-12			Bond Future	6.97	105.4038	6.9650	105.4038	0.00
11/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1813	2	1813	2	0.00
11/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1893	2	1893	2	0.00
11/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1736	2	1736	2	0.00
11/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	673	1	673	1	0.00
11/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	613	0	613	0	0.00
11/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	641	1	641	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
11/08/2011	R202 On 03-November-11			Bond Future	183.35	183.9288	183.3507	183.9288	23,166.00
11/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	182851	183	182851	183	0.00
11/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	182801	183	182801	183	0.00
11/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	182901	183	182901	183	0.00
11/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 02-February-12			Bond Future	183.48	184.0652	183.4780	184.0652	0.00
11/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	6478	7	6478	7	0.00
11/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	6528	7	6528	7	0.00
11/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	6428	7	6428	7	0.00
11/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R203 On 03-November-11			Bond Future	7.70	104.3848	7.6980	104.3848	2,133.00
11/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3799	4	3799	4	0.00
11/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3593	4	3593	4	0.00
11/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4008	5	4008	5	0.00
11/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	85	0	85	0	0.00
11/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	121	0	121	0	0.00
11/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	101	0	101	0	0.00
11/08/2011	R203 On 02-February-12			Bond Future	7.79	105.9755	7.7860	105.9755	0.00
11/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4613	5	4613	5	0.00
11/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4430	5	4430	5	0.00
11/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4801	5	4801	5	0.00
11/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	333	0	333	0	0.00
11/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	392	0	392	0	0.00
11/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	360	0	360	0	0.00
11/08/2011	R203 On 03-May-12			Bond Future	7.88	103.4042	7.8840	103.4042	0.00
11/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4398	5	4398	5	0.00
11/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4237	5	4237	5	0.00
11/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4562	5	4562	5	0.00
11/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	678	1	678	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
11/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	768	1	768	1	0.00
11/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	721	1	721	1	0.00
11/08/2011	R203 On 02-August-12			Bond Future	8.00	104.9357	7.9950	104.9357	0.00
11/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3332	4	3332	4	0.00
11/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3476	4	3476	4	0.00
11/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3191	4	3191	4	0.00
11/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1322	1	1322	1	0.00
11/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1202	1	1202	1	0.00
11/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1261	1	1261	1	0.00
11/08/2011	R204 On 03-November-11			Bond Future	7.94	104.1936	7.9430	104.1936	2,872.00
11/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4352	5	4352	5	0.00
11/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4586	5	4586	5	0.00
11/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4120	5	4120	5	0.00
11/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	156	0	156	0	0.00
11/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	113	0	113	0	0.00
11/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	133	0	133	0	0.00
11/08/2011	R204 On 02-February-12			Bond Future	8.03	101.7508	8.0270	101.7508	0.00
11/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5304	6	5304	6	0.00
11/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5514	6	5514	6	0.00
11/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5096	6	5096	6	0.00
11/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	437	0	437	0	0.00
11/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	367	0	367	0	0.00
11/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	401	0	401	0	0.00
11/08/2011	R204 On 03-May-12			Bond Future	8.12	103.2775	8.1210	103.2775	0.00
11/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4306	5	4306	5	0.00
11/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4480	5	4480	5	0.00
11/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4134	5	4134	5	0.00
11/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1276	1	1276	1	0.00
11/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1139	1	1139	1	0.00
11/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1206	1	1206	1	0.00
11/08/2011	R204 On 02-August-12			Bond Future	8.23	100.7767	8.2290	100.7767	0.00
11/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3249	4	3249	4	0.00
11/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3102	4	3102	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
11/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3402	4	3402	4	0.00
11/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1860	2	1860	2	0.00
11/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2037	2	2037	2	0.00
11/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1945	2	1945	2	0.00
11/08/2011	R206 On 03-November-11			Bond Future	6.39	104.8833	6.3920	104.8833	12,577.00
11/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2725	3	2725	3	0.00
11/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2627	3	2627	3	0.00
11/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2823	3	2823	3	0.00
11/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	2	0	2	0	0.00
11/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	3	0	3	0	0.00
11/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	2	0	2	0	0.00
11/08/2011	R206 On 02-February-12			Bond Future	6.42	102.7167	6.4200	102.7167	0.00
11/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2843	3	2843	3	0.00
11/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2757	3	2757	3	0.00
11/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2928	3	2928	3	0.00
11/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	20	0	20	0	0.00
11/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	24	0	24	0	0.00
11/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	23	0	23	0	0.00
11/08/2011	R206 On 03-May-12			Bond Future	6.48	104.2595	6.4780	104.2595	0.00
11/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1802	2	1802	2	0.00
11/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1737	2	1737	2	0.00
11/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1869	2	1869	2	0.00
11/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	180	0	180	0	0.00
11/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	204	0	204	0	0.00
11/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	191	0	191	0	0.00
11/08/2011	R206 On 02-August-12			Bond Future	6.57	102.0380	6.5700	102.0380	0.00
11/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1254	1	1254	1	0.00
11/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1306	2	1306	2	0.00
11/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1204	1	1204	1	0.00
11/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	350	0	350	0	0.00
11/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	317	0	317	0	0.00
11/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	333	0	333	0	0.00
11/08/2011	R207 On 03-November-11			Bond Future	8.04	98.3354	8.0410	98.3354	7,499.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4155	5	4155	5	0.00
11/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4398	5	4398	5	0.00
11/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3915	5	3915	5	0.00
11/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	915	1	915	1	2,000.00
11/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1630	2	1630	2	0.00
11/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2365	3	2365	3	0.00
11/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	116	0	116	0	900.00
11/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1039	1	1039	1	0.00
11/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2569	3	2569	3	0.00
11/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	603	1	603	1	300.00
11/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1563	1	1563	1	300.00
11/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	536	0	536	0	900.00
11/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2292	2	2292	2	0.00
11/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	612	0	612	0	2,000.00
11/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4491	4	4491	4	0.00
11/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1007	1	1007	1	2,000.00
11/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	225	0	225	0	0.00
11/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1729	1	1729	1	0.00
11/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	164	0	164	0	0.00
11/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	193	0	193	0	0.00
11/08/2011	R207 On 02-February-12			Bond Future	8.12	96.1958	8.1190	96.1958	0.00
11/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5310	6	5310	6	0.00
11/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5528	6	5528	6	0.00
11/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5095	6	5095	6	0.00
11/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	593	0	593	0	0.00
11/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	502	0	502	0	0.00
11/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	545	0	545	0	0.00
11/08/2011	R207 On 03-May-12			Bond Future	8.21	97.6405	8.2070	97.6405	0.00
11/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4341	5	4341	5	0.00
11/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4523	5	4523	5	0.00
11/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4163	5	4163	5	0.00
11/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1533	1	1533	1	0.00
11/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1371	1	1371	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
11/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1449	1	1449	1	0.00
11/08/2011	R207 On 02-August-12			Bond Future	8.31	95.4452	8.3070	95.4452	0.00
11/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4066	5	4066	5	0.00
11/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3896	4	3896	4	0.00
11/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4240	5	4240	5	0.00
11/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1687	1	1687	1	0.00
11/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1854	2	1854	2	0.00
11/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1768	2	1768	2	0.00
11/08/2011	R208 On 03-November-11			Bond Future	8.09	92.8526	8.0920	92.8526	6,767.00
11/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4183	5	4183	5	0.00
11/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4436	5	4436	5	0.00
11/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3934	5	3934	5	0.00
11/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1005	1	1005	1	1,995.00
11/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4951	6	4951	6	0.00
11/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1767	2	1767	2	665.00
11/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2547	3	2547	3	0.00
11/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	684	0	684	0	665.00
11/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	166	0	166	0	1,995.00
11/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1108	1	1108	1	0.00
11/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	303	0	303	0	0.00
11/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1880	1	1880	1	0.00
11/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	226	0	226	0	0.00
11/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	262	0	262	0	0.00
11/08/2011	R208 On 02-February-12			Bond Future	8.16	94.2634	8.1640	94.2634	0.00
11/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5481	6	5481	6	0.00
11/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5254	6	5254	6	0.00
11/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5710	6	5710	6	0.00
11/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	594	0	594	0	0.00
11/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	697	1	697	1	0.00
11/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	644	0	644	0	0.00
11/08/2011	R208 On 03-May-12			Bond Future	8.24	92.2884	8.2430	92.2884	0.00
11/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5502	6	5502	6	0.00
11/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5297	6	5297	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
11/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5709	6	5709	6	0.00
11/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1141	1	1141	1	0.00
11/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1279	1	1279	1	0.00
11/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1209	1	1209	1	0.00
11/08/2011	R208 On 02-August-12			Bond Future	8.33	93.6518	8.3310	93.6518	0.00
11/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4302	5	4302	5	0.00
11/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4490	5	4490	5	0.00
11/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4119	5	4119	5	0.00
11/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2045	2	2045	2	0.00
11/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1864	2	1864	2	0.00
11/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1952	2	1952	2	0.00
11/08/2011	R209 On 03-November-11			Bond Future	8.67	77.2278	8.6700	77.2278	1,316.00
11/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2305	3	2305	3	0.00
11/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2532	3	2532	3	0.00
11/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2089	3	2089	3	0.00
11/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1847	1	1847	1	0.00
11/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1492	1	1492	1	0.00
11/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1662	1	1662	1	0.00
11/08/2011	R209 On 02-February-12			Bond Future	8.73	78.4015	8.7280	78.4015	0.00
11/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4288	5	4288	5	0.00
11/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4525	5	4525	5	0.00
11/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4057	5	4057	5	0.00
11/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2314	2	2314	2	0.00
11/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2018	2	2018	2	0.00
11/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2162	2	2162	2	0.00
11/08/2011	R209 On 03-May-12			Bond Future	8.79	76.4306	8.7890	76.4306	0.00
11/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4747	5	4747	5	0.00
11/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4969	6	4969	6	0.00
11/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4531	5	4531	5	0.00
11/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3276	3	3276	3	0.00
11/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2951	3	2951	3	0.00
11/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3109	3	3109	3	0.00
11/08/2011	R209 On 02-August-12			Bond Future	8.86	77.5631	8.8550	77.5631	0.00

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11/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6017	7	6017	7	0.00
11/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5790	6	5790	6	0.00
11/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6251	7	6251	7	0.00
11/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2904	3	2904	3	0.00
11/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3173	3	3173	3	0.00
11/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3033	3	3033	3	0.00
11/08/2011	R210 On 03-November-11			Bond Future	135.78	135.7888	135.7839	135.7888	600.00
11/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4784	5	4784	5	0.00
11/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4734	5	4734	5	0.00
11/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4834	5	4834	5	0.00
11/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 03-November-11			Bond Future	111.69	111.6870	111.6924	111.6870	529.00
11/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110442	110	110442	110	0.00
11/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110492	110	110492	110	0.00
11/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110392	110	110392	110	0.00
11/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 02-February-12			Bond Future	112.06	112.0499	112.0554	112.0499	0.00
11/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1555	2	1555	2	0.00
11/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1605	2	1605	2	0.00
11/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1505	2	1505	2	0.00
11/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 03-November-11			Bond Future	110.47	110.4640	110.4716	110.4640	2,667.00
11/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107972	108	107972	108	0.00
11/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107922	108	107922	108	0.00
11/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108022	108	108022	108	0.00
11/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 02-February-12			Bond Future	110.69	110.6777	110.6853	110.6777	0.00
11/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2185	2	2185	2	0.00
11/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2135	2	2135	2	0.00
11/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2235	2	2235	2	0.00
11/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-November-11			Bond Future	8.68	86.7547	8.6760	86.7547	0.00
11/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	603	2	603	2	0.00
11/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	1007	2	1007	2	0.00
11/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	196	1	196	1	0.00
11/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-February-12			Bond Future	8.74	88.0719	8.7440	88.0719	0.00
11/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	2030	3	2030	3	0.00
11/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2418	3	2418	3	0.00
11/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1639	3	1639	3	0.00
11/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-May-12			Bond Future	8.81	85.8581	8.8110	85.8581	0.00
11/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3392	4	3392	4	0.00
11/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3765	5	3765	5	0.00
11/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	3016	4	3016	4	0.00
11/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-August-12			Bond Future	8.88	87.1244	8.8820	87.1244	0.00
11/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2818	4	2818	4	0.00
11/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3189	4	3189	4	0.00
11/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2443	3	2443	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
11/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
11/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
11/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
11/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
11/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
11/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
11/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
11/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
11/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
11/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
11/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
11/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
11/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
11/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
12/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0804 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
12/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	AL7T On 03-November-11			Index Future	399.65	401.3440	399.6480	401.3440	16.00
12/08/2011	AL7T On 02-February-12			Index Future	405.73	407.4550	405.7330	407.4550	0.00
12/08/2011	ALBI On 03-November-11			Index Future	366.35	367.5930	366.3480	367.5930	1,360.00
12/08/2011	ALBI On 02-February-12			Index Future	371.93	373.1910	371.9260	373.1910	0.00
12/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C212 On 31-January-22			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
12/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0095	0.0093	0.0095	22,388.00
12/08/2011	CAAE On 19-September-11			Can-Do Future	0.25	0.2385	0.2482	0.2385	21,898.00
12/08/2011	CAAG On 24-October-11			Can-Do Future	7.28	7.2986	7.2758	7.2986	0.00
12/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	616	1	616	1	0.00
12/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	575	1	575	1	0.00
12/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	657	1	657	1	0.00
12/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	399	0	399	0	14,286.00
12/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	208	0	208	0	6,757.00
12/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	332	0	332	0	0.00
12/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	31	0	31	0	0.00
12/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	123	0	123	0	0.00
12/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	49	0	49	0	0.00
12/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	40	0	40	0	0.00
12/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
12/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
12/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	GOVI On 03-November-11			GOVI	367.25	368.4170	367.2520	368.4170	162.00
12/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	102520	11	102520	11	0.00
12/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	102420	11	102420	11	0.00
12/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	102620	11	102620	11	0.00
12/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 02-February-12			GOVI	372.84	374.0270	372.8440	374.0270	0.00
12/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	38440	5	38440	5	0.00
12/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	38340	5	38340	5	0.00
12/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	38540	5	38540	5	0.00
12/08/2011	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
12/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
12/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2011	IGOV On 03-November-11			Index Future	161.82	161.8450	161.8190	161.8450	83.00
12/08/2011	IGOV On 02-February-12			Index Future	164.28	164.3100	164.2830	164.3100	0.00
12/08/2011	ILBI On 02-February-12			Index Future	450.52	450.5910	450.5230	450.5910	29.00
12/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	0.00
12/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	17,600.00
12/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	400.00
12/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	1,000.00
12/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	5,541.00
12/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.61	94.4100	5.6100	94.4100	0.00
12/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.65	94.3700	5.6500	94.3700	1,340.00
12/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.74	94.2900	5.7400	94.2900	2,890.00
12/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.90	94.1300	5.9000	94.1300	44,710.00
12/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.11	93.9200	6.1100	93.9200	490.00
12/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.34	93.6900	6.3400	93.6900	290.00
12/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.56	93.4600	6.5600	93.4600	1,250.00
12/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2011	OTH1 On 03-November-11			Index Future	361.10	362.7610	361.0960	362.7610	0.00
12/08/2011	OTH1 On 02-February-12			Index Future	366.60	368.2840	366.5950	368.2840	0.00
12/08/2011	R157 On 03-November-11			Bond Future	7.07	123.3660	7.0710	123.3660	16,196.00
12/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4338	4	4338	4	0.00
12/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4515	5	4515	5	0.00
12/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4161	4	4161	4	0.00
12/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	125	0	125	0	1,200.00
12/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	607	1	607	1	400.00
12/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	793	1	793	1	0.00
12/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	1961	2	1961	2	0.00
12/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	179	0	179	0	1,200.00
12/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	684	1	684	1	400.00
12/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	874	1	874	1	0.00
12/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	13	0	13	0	0.00
12/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	2102	2	2102	2	0.00
12/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	9	0	9	0	0.00
12/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	11	0	11	0	0.00
12/08/2011	R157 On 02-February-12			Bond Future	7.15	125.2437	7.1510	125.2437	0.00
12/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4726	5	4726	5	0.00
12/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4882	5	4882	5	0.00
12/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4571	5	4571	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
12/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	122	0	122	0	0.00
12/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	99	0	99	0	0.00
12/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	110	0	110	0	0.00
12/08/2011	R157 On 03-May-12			Bond Future	7.25	120.3151	7.2470	120.3151	0.00
12/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3606	4	3606	4	0.00
12/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3476	4	3476	4	0.00
12/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3738	4	3738	4	0.00
12/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	365	0	365	0	0.00
12/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	418	0	418	0	0.00
12/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	390	0	390	0	0.00
12/08/2011	R157 On 02-August-12			Bond Future	7.37	122.0948	7.3660	122.0948	0.00
12/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2817	3	2817	3	0.00
12/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2922	3	2922	3	0.00
12/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2713	3	2713	3	0.00
12/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	968	1	968	1	0.00
12/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	882	1	882	1	0.00
12/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	924	1	924	1	0.00
12/08/2011	R186 On 03-November-11			Bond Future	8.44	122.0393	8.4400	122.0393	25,308.00
12/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	5803	6	5803	6	0.00
12/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6167	7	6167	7	0.00
12/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5446	6	5446	6	0.00
12/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4100	5	4100	5	5,600.00
12/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1054	1	1054	1	1,275.00
12/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	6537	7	6537	7	0.00
12/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	1950	2	1950	2	425.00
12/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	2921	3	2921	3	0.00
12/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1882	2	1882	2	425.00
12/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	500	0	500	0	1,275.00
12/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2810	2	2810	2	0.00
12/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	4351	4	4351	4	0.00
12/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	741	1	741	1	0.00
12/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1207	1	1207	1	0.00
12/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	572	0	572	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
12/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	651	1	651	1	0.00
12/08/2011	R186 On 02-February-12			Bond Future	8.51	118.6048	8.5100	118.6048	2,500.00
12/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6364	7	6364	7	0.00
12/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6061	7	6061	7	0.00
12/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	6672	7	6672	7	0.00
12/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1784	2	1784	2	0.00
12/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	2056	2	2056	2	0.00
12/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1916	2	1916	2	0.00
12/08/2011	R186 On 03-May-12			Bond Future	8.59	120.3912	8.5860	120.3912	0.00
12/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	6769	7	6769	7	0.00
12/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7050	7	7050	7	0.00
12/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6492	7	6492	7	0.00
12/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	3224	3	3224	3	0.00
12/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2908	3	2908	3	0.00
12/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	3063	3	3063	3	0.00
12/08/2011	R186 On 02-August-12			Bond Future	8.67	116.8784	8.6680	116.8784	0.00
12/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5508	6	5508	6	0.00
12/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5267	6	5267	6	0.00
12/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	5757	6	5757	6	0.00
12/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4579	4	4579	4	0.00
12/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4980	5	4980	5	0.00
12/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4774	4	4774	4	0.00
12/08/2011	R189 On 03-November-11			Bond Future	213.29	213.0785	213.2854	213.0785	0.00
12/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1285	1	1285	1	0.00
12/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1235	1	1235	1	0.00
12/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1335	1	1335	1	0.00
12/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R197 On 03-November-11			Bond Future	244.09	244.0709	244.0877	244.0709	183.00
12/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5588	6	5588	6	0.00
12/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5638	6	5638	6	0.00
12/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5538	6	5538	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
12/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R201 On 03-November-11			Bond Future	6.74	108.9218	6.7380	108.9218	1,348.00
12/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3548	4	3548	4	0.00
12/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3684	4	3684	4	0.00
12/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3412	3	3412	3	0.00
12/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	7	0	7	0	0.00
12/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	5	0	5	0	0.00
12/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	6	0	6	0	0.00
12/08/2011	R201 On 02-February-12			Bond Future	6.79	106.1683	6.7940	106.1683	0.00
12/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3810	4	3810	4	0.00
12/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3932	4	3932	4	0.00
12/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3689	4	3689	4	0.00
12/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	46	0	46	0	0.00
12/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	35	0	35	0	0.00
12/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	40	0	40	0	0.00
12/08/2011	R201 On 03-May-12			Bond Future	6.87	107.7655	6.8690	107.7655	0.00
12/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2423	2	2423	2	0.00
12/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2327	2	2327	2	0.00
12/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2520	3	2520	3	0.00
12/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	290	0	290	0	0.00
12/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	333	0	333	0	0.00
12/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	311	0	311	0	0.00
12/08/2011	R201 On 02-August-12			Bond Future	6.97	104.9503	6.9720	104.9503	0.00
12/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1802	2	1802	2	0.00
12/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1881	2	1881	2	0.00
12/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1724	2	1724	2	0.00
12/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	677	1	677	1	0.00
12/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	616	1	616	1	0.00
12/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	646	1	646	1	0.00
12/08/2011	R202 On 03-November-11			Bond Future	183.81	183.3507	183.8063	183.3507	24,666.00
12/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183306	183	183306	183	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
12/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183256	183	183256	183	0.00
12/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183356	183	183356	183	0.00
12/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 02-February-12			Bond Future	183.94	183.4780	183.9403	183.4780	0.00
12/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	6940	6	6940	6	0.00
12/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	6990	7	6990	7	0.00
12/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	6890	6	6890	6	0.00
12/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R203 On 03-November-11			Bond Future	7.74	103.7695	7.7390	103.7695	2,133.00
12/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3620	4	3620	4	0.00
12/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3416	4	3416	4	0.00
12/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3827	4	3827	4	0.00
12/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	98	0	98	0	0.00
12/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	137	0	137	0	0.00
12/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	116	0	116	0	0.00
12/08/2011	R203 On 02-February-12			Bond Future	7.83	105.3481	7.8300	105.3481	0.00
12/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4442	5	4442	5	0.00
12/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4262	4	4262	4	0.00
12/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4629	5	4629	5	0.00
12/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	360	0	360	0	0.00
12/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	423	0	423	0	0.00
12/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	388	0	388	0	0.00
12/08/2011	R203 On 03-May-12			Bond Future	7.93	102.7677	7.9300	102.7677	0.00
12/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4243	4	4243	4	0.00
12/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4405	5	4405	5	0.00
12/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4083	4	4083	4	0.00
12/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	814	1	814	1	0.00
12/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	721	1	721	1	0.00
12/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	766	1	766	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
12/08/2011	R203 On 02-August-12			Bond Future	8.04	104.2892	8.0440	104.2892	0.00
12/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3196	3	3196	3	0.00
12/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3338	3	3338	3	0.00
12/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3058	3	3058	3	0.00
12/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1393	1	1393	1	0.00
12/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1268	1	1268	1	0.00
12/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1328	1	1328	1	0.00
12/08/2011	R204 On 03-November-11			Bond Future	7.99	103.3515	7.9890	103.3515	2,872.00
12/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4125	4	4125	4	0.00
12/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4356	5	4356	5	0.00
12/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	3897	4	3897	4	0.00
12/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	180	0	180	0	0.00
12/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	130	0	130	0	0.00
12/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	153	0	153	0	0.00
12/08/2011	R204 On 02-February-12			Bond Future	8.08	100.8935	8.0750	100.8935	0.00
12/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5091	5	5091	5	0.00
12/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5298	6	5298	6	0.00
12/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	4886	5	4886	5	0.00
12/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	477	0	477	0	0.00
12/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	400	0	400	0	0.00
12/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	437	0	437	0	0.00
12/08/2011	R204 On 03-May-12			Bond Future	8.17	102.4133	8.1720	102.4133	0.00
12/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4124	4	4124	4	0.00
12/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	3955	4	3955	4	0.00
12/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4295	4	4295	4	0.00
12/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1210	1	1210	1	0.00
12/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1353	1	1353	1	0.00
12/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1280	1	1280	1	0.00
12/08/2011	R204 On 02-August-12			Bond Future	8.28	99.8939	8.2820	99.8939	0.00
12/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3096	3	3096	3	0.00
12/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	2952	3	2952	3	0.00
12/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3244	3	3244	3	0.00
12/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1959	2	1959	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
12/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2144	2	2144	2	0.00
12/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2049	2	2049	2	0.00
12/08/2011	R206 On 03-November-11			Bond Future	6.43	104.5767	6.4300	104.5767	12,577.00
12/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2648	3	2648	3	0.00
12/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2550	3	2550	3	0.00
12/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2746	3	2746	3	0.00
12/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	2	0	2	0	0.00
12/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	3	0	3	0	0.00
12/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	3	0	3	0	0.00
12/08/2011	R206 On 02-February-12			Bond Future	6.46	102.4053	6.4640	102.4053	0.00
12/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2765	3	2765	3	0.00
12/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2680	3	2680	3	0.00
12/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2850	3	2850	3	0.00
12/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	22	0	22	0	0.00
12/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	27	0	27	0	0.00
12/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	25	0	25	0	0.00
12/08/2011	R206 On 03-May-12			Bond Future	6.53	103.9434	6.5280	103.9434	0.00
12/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1736	2	1736	2	0.00
12/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1803	2	1803	2	0.00
12/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1673	2	1673	2	0.00
12/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	220	0	220	0	0.00
12/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	194	0	194	0	0.00
12/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	205	0	205	0	0.00
12/08/2011	R206 On 02-August-12			Bond Future	6.63	101.7183	6.6300	101.7183	0.00
12/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1196	1	1196	1	0.00
12/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1247	1	1247	1	0.00
12/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1147	1	1147	1	0.00
12/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	375	0	375	0	0.00
12/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	340	0	340	0	0.00
12/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	357	0	357	0	0.00
12/08/2011	R207 On 03-November-11			Bond Future	8.11	97.5914	8.1070	97.5914	7,499.00
12/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	3820	4	3820	4	0.00
12/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4057	4	4057	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
12/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3586	4	3586	4	0.00
12/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	763	1	763	1	2,000.00
12/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1410	2	1410	2	0.00
12/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2098	2	2098	2	0.00
12/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	85	0	85	0	900.00
12/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	873	1	873	1	0.00
12/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2291	3	2291	3	0.00
12/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	490	1	490	1	300.00
12/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1775	2	1775	2	300.00
12/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	636	1	636	1	900.00
12/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2557	2	2557	2	0.00
12/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	723	1	723	1	2,000.00
12/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4838	4	4838	4	0.00
12/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1165	1	1165	1	2,000.00
12/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	274	0	274	0	0.00
12/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1954	2	1954	2	0.00
12/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	201	0	201	0	0.00
12/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	236	0	236	0	0.00
12/08/2011	R207 On 02-February-12			Bond Future	8.19	95.4380	8.1880	95.4380	0.00
12/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	4994	5	4994	5	0.00
12/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5207	6	5207	6	0.00
12/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4784	5	4784	5	0.00
12/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	666	1	666	1	0.00
12/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	565	1	565	1	0.00
12/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	614	1	614	1	0.00
12/08/2011	R207 On 03-May-12			Bond Future	8.28	96.8765	8.2800	96.8765	0.00
12/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4072	4	4072	4	0.00
12/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	3899	4	3899	4	0.00
12/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4248	5	4248	5	0.00
12/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1491	1	1491	1	0.00
12/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1664	2	1664	2	0.00
12/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1576	1	1576	1	0.00
12/08/2011	R207 On 02-August-12			Bond Future	8.38	94.6668	8.3830	94.6668	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
12/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3810	4	3810	4	0.00
12/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3645	4	3645	4	0.00
12/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	3979	4	3979	4	0.00
12/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1825	2	1825	2	0.00
12/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	2002	2	2002	2	0.00
12/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1911	2	1911	2	0.00
12/08/2011	R208 On 03-November-11			Bond Future	8.18	91.9958	8.1840	91.9958	6,767.00
12/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	3703	4	3703	4	0.00
12/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	3946	4	3946	4	0.00
12/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3464	4	3464	4	0.00
12/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	785	1	785	1	1,995.00
12/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4445	5	4445	5	0.00
12/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1450	2	1450	2	665.00
12/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2159	3	2159	3	0.00
12/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	858	1	858	1	665.00
12/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	222	0	222	0	1,995.00
12/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1353	1	1353	1	0.00
12/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	395	0	395	0	0.00
12/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	2222	2	2222	2	0.00
12/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	297	0	297	0	0.00
12/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	344	0	344	0	0.00
12/08/2011	R208 On 02-February-12			Bond Future	8.26	93.3957	8.2600	93.3957	0.00
12/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5021	5	5021	5	0.00
12/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	4802	5	4802	5	0.00
12/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5243	6	5243	6	0.00
12/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	700	1	700	1	0.00
12/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	818	1	818	1	0.00
12/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	757	1	757	1	0.00
12/08/2011	R208 On 03-May-12			Bond Future	8.34	91.4059	8.3430	91.4059	0.00
12/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5074	6	5074	6	0.00
12/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5275	6	5275	6	0.00
12/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	4877	5	4877	5	0.00
12/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1442	1	1442	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
12/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1290	1	1290	1	0.00
12/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1363	1	1363	1	0.00
12/08/2011	R208 On 02-August-12			Bond Future	8.44	92.7565	8.4350	92.7565	0.00
12/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	3929	4	3929	4	0.00
12/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4110	4	4110	4	0.00
12/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	3754	4	3754	4	0.00
12/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2271	2	2271	2	0.00
12/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	2075	2	2075	2	0.00
12/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	2169	2	2169	2	0.00
12/08/2011	R209 On 03-November-11			Bond Future	8.74	76.2635	8.7360	76.2635	1,316.00
12/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2005	2	2005	2	0.00
12/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2214	3	2214	3	0.00
12/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	1806	2	1806	2	0.00
12/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2095	2	2095	2	0.00
12/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1705	1	1705	1	0.00
12/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1893	2	1893	2	0.00
12/08/2011	R209 On 02-February-12			Bond Future	8.80	77.4237	8.7950	77.4237	0.00
12/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	3952	4	3952	4	0.00
12/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4180	5	4180	5	0.00
12/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3731	4	3731	4	0.00
12/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2521	2	2521	2	0.00
12/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2206	2	2206	2	0.00
12/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2359	2	2359	2	0.00
12/08/2011	R209 On 03-May-12			Bond Future	8.86	75.4484	8.8590	75.4484	0.00
12/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4420	5	4420	5	0.00
12/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4212	5	4212	5	0.00
12/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4634	5	4634	5	0.00
12/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3166	3	3166	3	0.00
12/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3507	3	3507	3	0.00
12/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3332	3	3332	3	0.00
12/08/2011	R209 On 02-August-12			Bond Future	8.93	76.5615	8.9260	76.5615	0.00
12/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5667	6	5667	6	0.00
12/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5446	6	5446	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
12/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	5894	6	5894	6	0.00
12/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3097	3	3097	3	0.00
12/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3380	3	3380	3	0.00
12/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3234	3	3234	3	0.00
12/08/2011	R210 On 03-November-11			Bond Future	135.79	135.7839	135.7935	135.7839	600.00
12/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4793	5	4793	5	0.00
12/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4743	5	4743	5	0.00
12/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4843	5	4843	5	0.00
12/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 03-November-11			Bond Future	111.87	111.6924	111.8687	111.6924	529.00
12/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110619	110	110619	110	0.00
12/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110669	110	110669	110	0.00
12/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110569	110	110569	110	0.00
12/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 02-February-12			Bond Future	112.23	112.0554	112.2343	112.0554	0.00
12/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1734	2	1734	2	0.00
12/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1784	2	1784	2	0.00
12/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1684	2	1684	2	0.00
12/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 03-November-11			Bond Future	110.48	110.4716	110.4791	110.4716	2,667.00
12/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107979	108	107979	108	0.00
12/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107929	108	107929	108	0.00
12/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108029	108	108029	108	0.00
12/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 02-February-12			Bond Future	110.69	110.6853	110.6930	110.6853	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
12/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2193	2	2193	2	0.00
12/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2143	2	2143	2	0.00
12/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2243	2	2243	2	0.00
12/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-November-11			Bond Future	8.74	85.7465	8.7420	85.7465	0.00
12/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	65	1	65	1	0.00
12/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	469	1	469	1	0.00
12/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	342	0	342	0	0.00
12/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-February-12			Bond Future	8.81	87.0449	8.8120	87.0449	0.00
12/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	1484	2	1484	2	0.00
12/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	1871	2	1871	2	0.00
12/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1093	2	1093	2	0.00
12/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-May-12			Bond Future	8.88	84.8124	8.8800	84.8124	0.00
12/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	2844	3	2844	3	0.00
12/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3218	4	3218	4	0.00
12/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	2469	3	2469	3	0.00
12/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-August-12			Bond Future	8.95	86.0696	8.9540	86.0696	0.00
12/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2255	3	2255	3	0.00
12/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	2627	3	2627	3	0.00
12/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	1881	2	1881	2	0.00
12/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
12/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
12/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
12/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
12/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
12/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
12/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
12/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
12/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
12/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
12/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
12/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
12/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
12/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
15/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0857 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
15/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	AL7T On 03-November-11			Index Future	401.60	399.6480	401.6020	399.6480	16.00
15/08/2011	AL7T On 02-February-12			Index Future	407.72	405.7330	407.7160	405.7330	0.00
15/08/2011	ALBI On 03-November-11			Index Future	367.79	366.3480	367.7940	366.3480	1,358.00
15/08/2011	ALBI On 02-February-12			Index Future	373.39	371.9260	373.3940	371.9260	0.00
15/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	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
15/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0093	0.0124	0.0093	22,388.00
15/08/2011	CAAE On 19-September-11			Can-Do Future	0.23	0.2482	0.2271	0.2482	21,898.00
15/08/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.2758	7.1827	7.2758	0.00
15/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	534	1	534	1	0.00
15/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	496	1	496	1	0.00
15/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	574	1	574	1	0.00
15/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	329	0	329	0	14,286.00
15/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	161	0	161	0	6,757.00
15/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	378	0	378	0	0.00
15/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	41	0	41	0	0.00
15/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	146	0	146	0	0.00
15/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	63	0	63	0	0.00
15/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	51	0	51	0	0.00
15/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
15/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
15/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	GOVI On 03-November-11			GOVI	368.70	367.2520	368.6950	367.2520	162.00
15/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	116950	10	116950	10	0.00
15/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	116850	10	116850	10	0.00
15/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	117050	10	117050	10	0.00
15/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12			GOVI	374.31	372.8440	374.3090	372.8440	0.00
15/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	53090	4	53090	4	0.00
15/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	52990	4	52990	4	0.00
15/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	53190	4	53190	4	0.00
15/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2011	IGOV On 03-November-11			Index Future	162.11	161.8190	162.1110	161.8190	83.00
15/08/2011	IGOV On 02-February-12			Index Future	164.58	164.2830	164.5790	164.2830	0.00
15/08/2011	ILBI On 02-February-12			Index Future	451.25	450.5230	451.2520	450.5230	29.00
15/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
15/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	17,600.00
15/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	400.00
15/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	1,000.00
15/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	5,541.00
15/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
15/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	1,340.00
15/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.74	94.2600	5.7400	94.2600	2,890.00
15/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.90	94.1000	5.9000	94.1000	44,710.00
15/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	490.00
15/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	290.00
15/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	1,250.00
15/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/08/2011	OTH1 On 03-November-11			Index Future	362.55	361.0960	362.5530	361.0960	0.00
15/08/2011	OTH1 On 02-February-12			Index Future	368.07	366.5950	368.0730	366.5950	0.00
15/08/2011	R157 On 03-November-11			Bond Future	6.99	123.3285	6.9890	123.3285	16,175.00
15/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4642	4	4642	4	0.00
15/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4820	5	4820	5	0.00
15/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4464	4	4464	4	0.00
15/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	166	0	166	0	1,200.00
15/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	741	1	741	1	400.00
15/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	953	1	953	1	0.00
15/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2215	2	2215	2	0.00
15/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	124	0	124	0	1,200.00
15/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	536	1	536	1	400.00
15/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	700	1	700	1	0.00
15/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	8	0	8	0	0.00
15/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1834	2	1834	2	0.00
15/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	5	0	5	0	0.00
15/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	6	0	6	0	0.00
15/08/2011	R157 On 02-February-12			Bond Future	7.06	125.2086	7.0630	125.2086	0.00
15/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5011	5	5011	5	0.00
15/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5169	5	5169	5	0.00
15/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4853	5	4853	5	0.00
15/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	95	0	95	0	0.00
15/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	77	0	77	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
15/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	86	0	86	0	0.00
15/08/2011	R157 On 03-May-12			Bond Future	7.15	120.2792	7.1510	120.2792	0.00
15/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3859	4	3859	4	0.00
15/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3994	4	3994	4	0.00
15/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3726	3	3726	3	0.00
15/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	354	0	354	0	0.00
15/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	307	0	307	0	0.00
15/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	329	0	329	0	0.00
15/08/2011	R157 On 02-August-12			Bond Future	7.26	122.0556	7.2590	122.0556	0.00
15/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3034	3	3034	3	0.00
15/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2926	3	2926	3	0.00
15/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3143	3	3143	3	0.00
15/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	779	1	779	1	0.00
15/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	858	1	858	1	0.00
15/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	818	1	818	1	0.00
15/08/2011	R186 On 03-November-11			Bond Future	8.38	121.4096	8.3770	121.4096	25,308.00
15/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6271	6	6271	6	0.00
15/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6647	6	6647	6	0.00
15/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5900	5	5900	5	0.00
15/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4492	4	4492	4	5,600.00
15/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1204	1	1204	1	1,275.00
15/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7029	7	7029	7	0.00
15/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2190	2	2190	2	425.00
15/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3239	3	3239	3	0.00
15/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1599	2	1599	2	425.00
15/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	391	1	391	1	1,275.00
15/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2449	3	2449	3	0.00
15/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3900	4	3900	4	0.00
15/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	594	1	594	1	0.00
15/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	998	1	998	1	0.00
15/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	451	1	451	1	0.00
15/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	518	1	518	1	0.00
15/08/2011	R186 On 02-February-12			Bond Future	8.45	117.9675	8.4450	117.9675	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6768	6	6768	6	0.00
15/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6454	6	6454	6	0.00
15/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7086	7	7086	7	0.00
15/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1589	2	1589	2	0.00
15/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1840	2	1840	2	0.00
15/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1711	2	1711	2	0.00
15/08/2011	R186 On 03-May-12			Bond Future	8.52	119.7379	8.5190	119.7379	0.00
15/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7146	7	7146	7	0.00
15/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6860	6	6860	6	0.00
15/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7436	7	7436	7	0.00
15/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2678	3	2678	3	0.00
15/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2976	3	2976	3	0.00
15/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2824	3	2824	3	0.00
15/08/2011	R186 On 02-August-12			Bond Future	8.60	116.2194	8.5990	116.2194	0.00
15/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5831	6	5831	6	0.00
15/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6090	6	6090	6	0.00
15/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5582	5	5582	5	0.00
15/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4672	5	4672	5	0.00
15/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4289	5	4289	5	0.00
15/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4475	5	4475	5	0.00
15/08/2011	R189 On 03-November-11			Bond Future	213.53	213.2854	213.5253	213.2854	0.00
15/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1525	1	1525	1	0.00
15/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1575	1	1575	1	0.00
15/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1475	1	1475	1	0.00
15/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R197 On 03-November-11			Bond Future	244.10	244.0877	244.1041	244.0877	183.00
15/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5604	6	5604	6	0.00
15/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5554	6	5554	6	0.00
15/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5654	6	5654	6	0.00
15/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R201 On 03-November-11			Bond Future	6.67	108.9074	6.6670	108.9074	1,348.00
15/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3749	4	3749	4	0.00
15/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3886	4	3886	4	0.00
15/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3613	3	3613	3	0.00
15/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	5	0	5	0	0.00
15/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	3	0	3	0	0.00
15/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	3	0	3	0	0.00
15/08/2011	R201 On 02-February-12			Bond Future	6.72	106.1551	6.7160	106.1551	0.00
15/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4007	4	4007	4	0.00
15/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4130	4	4130	4	0.00
15/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3885	4	3885	4	0.00
15/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	35	0	35	0	0.00
15/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	27	0	27	0	0.00
15/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	30	0	30	0	0.00
15/08/2011	R201 On 03-May-12			Bond Future	6.78	107.7509	6.7830	107.7509	0.00
15/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2587	2	2587	2	0.00
15/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2687	3	2687	3	0.00
15/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2489	2	2489	2	0.00
15/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	286	0	286	0	0.00
15/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	247	0	247	0	0.00
15/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	266	0	266	0	0.00
15/08/2011	R201 On 02-August-12			Bond Future	6.88	104.9349	6.8750	104.9349	0.00
15/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1942	2	1942	2	0.00
15/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1862	2	1862	2	0.00
15/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2024	2	2024	2	0.00
15/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	545	1	545	1	0.00
15/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	600	1	600	1	0.00
15/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	572	1	572	1	0.00
15/08/2011	R202 On 03-November-11			Bond Future	183.82	183.8063	183.8185	183.8063	24,666.00
15/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183319	183	183319	183	0.00
15/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183269	183	183269	183	0.00
15/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183369	183	183369	183	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
15/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12			Bond Future	183.95	183.9403	183.9526	183.9403	0.00
15/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	6953	7	6953	7	0.00
15/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	6903	7	6903	7	0.00
15/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7003	7	7003	7	0.00
15/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R203 On 03-November-11			Bond Future	7.67	103.5763	7.6700	103.5763	2,133.00
15/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3912	4	3912	4	0.00
15/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3703	3	3703	3	0.00
15/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4124	4	4124	4	0.00
15/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	69	0	69	0	0.00
15/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	99	0	99	0	0.00
15/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	82	0	82	0	0.00
15/08/2011	R203 On 02-February-12			Bond Future	7.76	105.1490	7.7570	105.1490	0.00
15/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4713	4	4713	4	0.00
15/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4528	4	4528	4	0.00
15/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4903	5	4903	5	0.00
15/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	304	0	304	0	0.00
15/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	358	0	358	0	0.00
15/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	328	0	328	0	0.00
15/08/2011	R203 On 03-May-12			Bond Future	7.85	102.5682	7.8520	102.5682	0.00
15/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4494	4	4494	4	0.00
15/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4330	4	4330	4	0.00
15/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4660	4	4660	4	0.00
15/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	637	1	637	1	0.00
15/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	722	1	722	1	0.00
15/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	678	1	678	1	0.00
15/08/2011	R203 On 02-August-12			Bond Future	7.96	104.0859	7.9610	104.0859	0.00
15/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3415	3	3415	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
15/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3272	3	3272	3	0.00
15/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3561	3	3561	3	0.00
15/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1146	1	1146	1	0.00
15/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1262	1	1262	1	0.00
15/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1202	1	1202	1	0.00
15/08/2011	R204 On 03-November-11			Bond Future	7.92	103.1048	7.9150	103.1048	2,872.00
15/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4478	4	4478	4	0.00
15/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4715	4	4715	4	0.00
15/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4243	4	4243	4	0.00
15/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	129	0	129	0	0.00
15/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	92	0	92	0	0.00
15/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	109	0	109	0	0.00
15/08/2011	R204 On 02-February-12			Bond Future	8.00	100.6443	7.9970	100.6443	0.00
15/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5424	5	5424	5	0.00
15/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5636	5	5636	5	0.00
15/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5214	5	5214	5	0.00
15/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	399	0	399	0	0.00
15/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	333	0	333	0	0.00
15/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	365	0	365	0	0.00
15/08/2011	R204 On 03-May-12			Bond Future	8.09	102.1574	8.0900	102.1574	0.00
15/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4400	4	4400	4	0.00
15/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4577	4	4577	4	0.00
15/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4226	4	4226	4	0.00
15/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1212	1	1212	1	0.00
15/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1080	1	1080	1	0.00
15/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1144	1	1144	1	0.00
15/08/2011	R204 On 02-August-12			Bond Future	8.20	99.6372	8.1960	99.6372	0.00
15/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3331	3	3331	3	0.00
15/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3486	3	3486	3	0.00
15/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3181	3	3181	3	0.00
15/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1956	2	1956	2	0.00
15/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1784	2	1784	2	0.00
15/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1867	2	1867	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
15/08/2011	R206 On 03-November-11			Bond Future	6.34	104.4992	6.3410	104.4992	12,577.00
15/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2828	3	2828	3	0.00
15/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2730	3	2730	3	0.00
15/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2927	3	2927	3	0.00
15/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	1	0	1	0	0.00
15/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	2	0	2	0	0.00
15/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	1	0	0.00
15/08/2011	R206 On 02-February-12			Bond Future	6.36	102.3253	6.3620	102.3253	0.00
15/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2944	3	2944	3	0.00
15/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2858	3	2858	3	0.00
15/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3029	3	3029	3	0.00
15/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	16	0	16	0	0.00
15/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	20	0	20	0	0.00
15/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	18	0	18	0	0.00
15/08/2011	R206 On 03-May-12			Bond Future	6.41	103.8639	6.4100	103.8639	0.00
15/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1887	2	1887	2	0.00
15/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1821	2	1821	2	0.00
15/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1955	2	1955	2	0.00
15/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	158	0	158	0	0.00
15/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	180	0	180	0	0.00
15/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	168	0	168	0	0.00
15/08/2011	R206 On 02-August-12			Bond Future	6.49	101.6365	6.4900	101.6365	0.00
15/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1329	1	1329	1	0.00
15/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1277	1	1277	1	0.00
15/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1382	1	1382	1	0.00
15/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	284	0	284	0	0.00
15/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	314	0	314	0	0.00
15/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	299	0	299	0	0.00
15/08/2011	R207 On 03-November-11			Bond Future	8.04	97.2136	8.0390	97.2136	7,499.00
15/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4149	4	4149	4	0.00
15/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4394	4	4394	4	0.00
15/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3908	4	3908	4	0.00
15/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	890	1	890	1	2,000.00

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15/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1606	1	1606	1	0.00
15/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2346	2	2346	2	0.00
15/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	105	0	105	0	900.00
15/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1013	1	1013	1	0.00
15/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2552	2	2552	2	0.00
15/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	580	0	580	0	300.00
15/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1526	2	1526	2	300.00
15/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	508	1	508	1	900.00
15/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2257	3	2257	3	0.00
15/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	582	1	582	1	2,000.00
15/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4468	5	4468	5	0.00
15/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	971	1	971	1	2,000.00
15/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	207	0	207	0	0.00
15/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1692	2	1692	2	0.00
15/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	149	0	149	0	0.00
15/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	175	0	175	0	0.00
15/08/2011	R207 On 02-February-12			Bond Future	8.12	95.0535	8.1170	95.0535	0.00
15/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5303	5	5303	5	0.00
15/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5522	5	5522	5	0.00
15/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5087	5	5087	5	0.00
15/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	573	1	573	1	0.00
15/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	485	1	485	1	0.00
15/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	527	1	527	1	0.00
15/08/2011	R207 On 03-May-12			Bond Future	8.21	96.4812	8.2060	96.4812	0.00
15/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4327	4	4327	4	0.00
15/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4509	4	4509	4	0.00
15/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4148	4	4148	4	0.00
15/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1513	2	1513	2	0.00
15/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1351	1	1351	1	0.00
15/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1430	2	1430	2	0.00
15/08/2011	R207 On 02-August-12			Bond Future	8.31	94.2675	8.3050	94.2675	0.00
15/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4058	4	4058	4	0.00
15/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4233	4	4233	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
15/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3888	4	3888	4	0.00
15/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1835	2	1835	2	0.00
15/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1669	2	1669	2	0.00
15/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1749	2	1749	2	0.00
15/08/2011	R208 On 03-November-11			Bond Future	8.10	91.4343	8.1010	91.4343	6,767.00
15/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4116	4	4116	4	0.00
15/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4370	4	4370	4	0.00
15/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3866	3	3866	3	0.00
15/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	950	1	950	1	1,995.00
15/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4886	4	4886	4	0.00
15/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1702	1	1702	1	665.00
15/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2478	2	2478	2	0.00
15/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	670	1	670	1	665.00
15/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	157	0	157	0	1,995.00
15/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1098	1	1098	1	0.00
15/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	290	0	290	0	0.00
15/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1881	2	1881	2	0.00
15/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	215	0	215	0	0.00
15/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	250	0	250	0	0.00
15/08/2011	R208 On 02-February-12			Bond Future	8.17	92.8231	8.1730	92.8231	0.00
15/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5419	5	5419	5	0.00
15/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5192	5	5192	5	0.00
15/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5648	5	5648	5	0.00
15/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	586	1	586	1	0.00
15/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	689	1	689	1	0.00
15/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	636	1	636	1	0.00
15/08/2011	R208 On 03-May-12			Bond Future	8.25	90.8235	8.2530	90.8235	0.00
15/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5440	5	5440	5	0.00
15/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5236	5	5236	5	0.00
15/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5648	5	5648	5	0.00
15/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1139	1	1139	1	0.00
15/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1277	1	1277	1	0.00
15/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1205	1	1205	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
15/08/2011	R208 On 02-August-12			Bond Future	8.34	92.1658	8.3410	92.1658	0.00
15/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4249	4	4249	4	0.00
15/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4067	4	4067	4	0.00
15/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4437	4	4437	4	0.00
15/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1868	2	1868	2	0.00
15/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2050	2	2050	2	0.00
15/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1956	2	1956	2	0.00
15/08/2011	R209 On 03-November-11			Bond Future	8.73	75.7325	8.7250	75.7325	1,316.00
15/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2015	2	2015	2	0.00
15/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2228	2	2228	2	0.00
15/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	1814	2	1814	2	0.00
15/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2015	2	2015	2	0.00
15/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1631	2	1631	2	0.00
15/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1815	2	1815	2	0.00
15/08/2011	R209 On 02-February-12			Bond Future	8.78	76.8909	8.7840	76.8909	0.00
15/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	3978	4	3978	4	0.00
15/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4208	4	4208	4	0.00
15/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3755	4	3755	4	0.00
15/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2458	3	2458	3	0.00
15/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2147	2	2147	2	0.00
15/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2298	2	2298	2	0.00
15/08/2011	R209 On 03-May-12			Bond Future	8.85	74.8985	8.8470	74.8985	0.00
15/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4452	4	4452	4	0.00
15/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4668	5	4668	5	0.00
15/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4243	4	4243	4	0.00
15/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3444	4	3444	4	0.00
15/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3106	3	3106	3	0.00
15/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3270	3	3270	3	0.00
15/08/2011	R209 On 02-August-12			Bond Future	8.91	76.0107	8.9140	76.0107	0.00
15/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5706	6	5706	6	0.00
15/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	5935	6	5935	6	0.00
15/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5485	5	5485	5	0.00
15/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3327	3	3327	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
15/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3046	3	3046	3	0.00
15/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3181	3	3181	3	0.00
15/08/2011	R210 On 03-November-11			Bond Future	135.80	135.7935	135.8029	135.7935	600.00
15/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4803	5	4803	5	0.00
15/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4853	5	4853	5	0.00
15/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4753	5	4753	5	0.00
15/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11			Bond Future	111.87	111.8687	111.8740	111.8687	529.00
15/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110624	111	110624	111	0.00
15/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110574	111	110574	111	0.00
15/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110674	111	110674	111	0.00
15/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12			Bond Future	112.24	112.2343	112.2395	112.2343	0.00
15/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1739	2	1739	2	0.00
15/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1689	2	1689	2	0.00
15/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1789	2	1789	2	0.00
15/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11			Bond Future	110.64	110.4791	110.6370	110.4791	2,667.00
15/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108137	108	108137	108	0.00
15/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108087	108	108087	108	0.00
15/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108187	108	108187	108	0.00
15/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 02-February-12			Bond Future	110.85	110.6930	110.8531	110.6930	0.00
15/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2353	2	2353	2	0.00
15/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2403	2	2403	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
15/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2303	2	2303	2	0.00
15/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11			Bond Future	8.69	85.2085	8.6850	85.2085	0.00
15/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	529	0	529	0	0.00
15/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	933	0	933	0	0.00
15/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	123	0	123	0	0.00
15/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12			Bond Future	8.75	86.4983	8.7530	86.4983	0.00
15/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	1958	1	1958	1	0.00
15/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2345	2	2345	2	0.00
15/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1567	1	1567	1	0.00
15/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12			Bond Future	8.82	84.2652	8.8200	84.2652	0.00
15/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3320	3	3320	3	0.00
15/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3693	3	3693	3	0.00
15/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	2944	2	2944	2	0.00
15/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-August-12			Bond Future	8.89	85.5067	8.8910	85.5067	0.00
15/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2747	2	2747	2	0.00
15/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3119	3	3119	3	0.00
15/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2373	2	2373	2	0.00
15/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00

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15/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
15/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
15/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
15/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
15/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
15/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
15/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
15/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
15/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
15/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
15/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
15/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
15/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
16/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0908 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
16/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	AL7T On 03-November-11			Index Future	404.64	401.6020	404.6430	401.6020	16.00
16/08/2011	AL7T On 02-February-12			Index Future	410.80	407.7160	410.8040	407.7160	0.00
16/08/2011	ALBI On 03-November-11			Index Future	370.76	367.7940	370.7550	367.7940	1,358.00
16/08/2011	ALBI On 02-February-12			Index Future	376.40	373.3940	376.4000	373.3940	0.00
16/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0124	0.0107	0.0124	22,388.00
16/08/2011	CAAE On 19-September-11			Can-Do Future	0.23	0.2271	0.2324	0.2271	21,898.00

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16/08/2011	CAAG On 24-October-11			Can-Do Future	7.20	7.1827	7.2025	7.1827	0.00
16/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	551	1	551	1	0.00
16/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	512	0	512	0	0.00
16/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	592	1	592	1	0.00
16/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	341	0	341	0	14,286.00
16/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	166	0	166	0	6,757.00
16/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	364	0	364	0	0.00
16/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	40	0	40	0	0.00
16/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	139	0	139	0	0.00
16/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	60	0	60	0	0.00
16/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	49	0	49	0	0.00
16/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
16/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
16/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	GOVI On 03-November-11			GOVI	371.49	368.6950	371.4850	368.6950	162.00
16/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	144850	12	144850	12	0.00
16/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	144750	12	144750	12	0.00
16/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	144950	12	144950	12	0.00
16/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 02-February-12			GOVI	377.14	374.3090	377.1410	374.3090	0.00
16/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	81410	5	81410	5	0.00
16/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	81310	5	81310	5	0.00
16/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	81510	5	81510	5	0.00
16/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
16/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2011	IGOV On 03-November-11			Index Future	162.31	162.1110	162.3080	162.1110	83.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	IGOV On 02-February-12			Index Future	164.78	164.5790	164.7790	164.5790	0.00
16/08/2011	ILBI On 02-February-12			Index Future	451.31	451.2520	451.3060	451.2520	29.00
16/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	0.00
16/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.58	94.4100	5.5800	94.4100	17,600.00
16/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.58	94.4100	5.5800	94.4100	400.00
16/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.57	94.4100	5.5700	94.4100	1,000.00
16/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4000	5.5700	94.4000	5,541.00
16/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.57	94.3900	5.5700	94.3900	0.00
16/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.59	94.3500	5.5900	94.3500	1,340.00
16/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.2600	5.6400	94.2600	2,890.00
16/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.1000	5.7700	94.1000	44,710.00
16/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.97	93.8900	5.9700	93.8900	490.00
16/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.19	93.6600	6.1900	93.6600	540.00
16/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.42	93.4400	6.4200	93.4400	1,250.00
16/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2011	OTH1 On 03-November-11			Index Future	366.42	362.5530	366.4170	362.5530	0.00
16/08/2011	OTH1 On 02-February-12			Index Future	372.00	368.0730	371.9950	368.0730	0.00
16/08/2011	R157 On 03-November-11			Bond Future	6.89	123.6369	6.8920	123.6369	16,175.00
16/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5005	5	5005	5	0.00
16/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	5184	5	5184	5	0.00
16/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4827	4	4827	4	0.00
16/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	237	0	237	0	1,200.00
16/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2538	2	2538	2	0.00
16/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	939	1	939	1	400.00
16/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1180	1	1180	1	0.00
16/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	397	1	397	1	400.00
16/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	81	0	81	0	1,200.00
16/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	531	1	531	1	0.00
16/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	5	0	5	0	0.00
16/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1539	2	1539	2	0.00
16/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	3	0	3	0	0.00
16/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	3	0	3	0	0.00
16/08/2011	R157 On 02-February-12			Bond Future	6.96	125.5178	6.9570	125.5178	0.00
16/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5364	5	5364	5	0.00
16/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	5204	5	5204	5	0.00
16/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5524	5	5524	5	0.00
16/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	58	0	58	0	0.00
16/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	72	0	72	0	0.00
16/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	65	0	65	0	0.00
16/08/2011	R157 On 03-May-12			Bond Future	7.04	120.5930	7.0350	120.5930	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
16/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4180	4	4180	4	0.00
16/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4043	4	4043	4	0.00
16/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4319	4	4319	4	0.00
16/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	251	0	251	0	0.00
16/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	291	0	291	0	0.00
16/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	270	0	270	0	0.00
16/08/2011	R157 On 02-August-12			Bond Future	7.13	122.3790	7.1330	122.3790	0.00
16/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3307	3	3307	3	0.00
16/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3420	3	3420	3	0.00
16/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3195	3	3195	3	0.00
16/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	744	1	744	1	0.00
16/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	674	1	674	1	0.00
16/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	709	1	709	1	0.00
16/08/2011	R186 On 03-November-11			Bond Future	8.22	122.0106	8.2220	122.0106	25,308.00
16/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	7564	6	7564	6	0.00
16/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7964	7	7964	7	0.00
16/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7168	6	7168	6	0.00
16/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	5636	4	5636	4	5,600.00
16/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1756	1	1756	1	1,275.00
16/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2989	2	2989	2	425.00
16/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4225	3	4225	3	0.00
16/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8366	7	8366	7	0.00
16/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	231	0	231	0	1,275.00
16/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1088	2	1088	2	425.00
16/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1750	2	1750	2	0.00
16/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2954	4	2954	4	0.00
16/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	364	1	364	1	0.00
16/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	644	1	644	1	0.00
16/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	270	0	270	0	0.00
16/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	314	1	314	1	0.00
16/08/2011	R186 On 02-February-12			Bond Future	8.29	118.5766	8.2850	118.5766	2,500.00
16/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7893	7	7893	7	0.00
16/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	8234	7	8234	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
16/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7556	6	7556	6	0.00
16/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1423	2	1423	2	0.00
16/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1218	2	1218	2	0.00
16/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1317	2	1317	2	0.00
16/08/2011	R186 On 03-May-12			Bond Future	8.35	120.3542	8.3530	120.3542	0.00
16/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	8198	7	8198	7	0.00
16/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8509	7	8509	7	0.00
16/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7892	7	7892	7	0.00
16/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2460	3	2460	3	0.00
16/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2203	3	2203	3	0.00
16/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2328	3	2328	3	0.00
16/08/2011	R186 On 02-August-12			Bond Future	8.43	116.8421	8.4270	116.8421	0.00
16/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6749	6	6749	6	0.00
16/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6478	6	6478	6	0.00
16/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	7028	6	7028	6	0.00
16/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3654	4	3654	4	0.00
16/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3995	5	3995	5	0.00
16/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	3819	4	3819	4	0.00
16/08/2011	R189 On 03-November-11			Bond Future	213.60	213.5253	213.5971	213.5253	0.00
16/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1597	2	1597	2	0.00
16/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1547	1	1547	1	0.00
16/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1647	2	1647	2	0.00
16/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R197 On 03-November-11			Bond Future	244.35	244.1041	244.3504	244.1041	183.00
16/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5850	6	5850	6	0.00
16/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5900	6	5900	6	0.00
16/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5800	6	5800	6	0.00
16/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R201 On 03-November-11			Bond Future	6.58	109.1112	6.5750	109.1112	1,348.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4012	4	4012	4	0.00
16/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3875	4	3875	4	0.00
16/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4149	4	4149	4	0.00
16/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	1	0	1	0	0.00
16/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	2	0	2	0	0.00
16/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	1	0	1	0	0.00
16/08/2011	R201 On 02-February-12			Bond Future	6.61	106.3620	6.6140	106.3620	0.00
16/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4270	4	4270	4	0.00
16/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4147	4	4147	4	0.00
16/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4394	4	4394	4	0.00
16/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	19	0	19	0	0.00
16/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	25	0	25	0	0.00
16/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	22	0	22	0	0.00
16/08/2011	R201 On 03-May-12			Bond Future	6.67	107.9600	6.6700	107.9600	0.00
16/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2815	3	2815	3	0.00
16/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2713	2	2713	2	0.00
16/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2917	3	2917	3	0.00
16/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	202	0	202	0	0.00
16/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	235	0	235	0	0.00
16/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	218	0	218	0	0.00
16/08/2011	R201 On 02-August-12			Bond Future	6.75	105.1491	6.7490	105.1491	0.00
16/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2139	2	2139	2	0.00
16/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2224	2	2224	2	0.00
16/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2055	2	2055	2	0.00
16/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	514	1	514	1	0.00
16/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	466	1	466	1	0.00
16/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	489	1	489	1	0.00
16/08/2011	R202 On 03-November-11			Bond Future	184.28	183.8185	184.2753	183.8185	24,816.00
16/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183775	183	183775	183	0.00
16/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183725	183	183725	183	0.00
16/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183825	183	183825	183	0.00
16/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 02-February-12			Bond Future	184.42	183.9526	184.4161	183.9526	0.00
16/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	7416	7	7416	7	0.00
16/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7466	7	7466	7	0.00
16/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	7366	7	7366	7	0.00
16/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R203 On 03-November-11			Bond Future	7.53	103.9016	7.5330	103.9016	2,133.00
16/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4525	4	4525	4	0.00
16/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4742	4	4742	4	0.00
16/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4309	4	4309	4	0.00
16/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	55	0	55	0	0.00
16/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	38	0	38	0	0.00
16/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	46	0	46	0	0.00
16/08/2011	R203 On 02-February-12			Bond Future	7.61	105.4795	7.6110	105.4795	0.00
16/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5290	5	5290	5	0.00
16/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5486	5	5486	5	0.00
16/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5098	5	5098	5	0.00
16/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	263	0	263	0	0.00
16/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	221	0	221	0	0.00
16/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	240	0	240	0	0.00
16/08/2011	R203 On 03-May-12			Bond Future	7.70	102.9068	7.6990	102.9068	0.00
16/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5025	4	5025	4	0.00
16/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5198	5	5198	5	0.00
16/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4853	4	4853	4	0.00
16/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	577	1	577	1	0.00
16/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	507	1	507	1	0.00
16/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	541	1	541	1	0.00
16/08/2011	R203 On 02-August-12			Bond Future	7.80	104.4306	7.7980	104.4306	0.00
16/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3884	3	3884	3	0.00
16/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4039	4	4039	4	0.00
16/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3732	3	3732	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
16/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1041	1	1041	1	0.00
16/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	943	1	943	1	0.00
16/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	990	1	990	1	0.00
16/08/2011	R204 On 03-November-11			Bond Future	7.78	103.5020	7.7830	103.5020	2,872.00
16/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5146	4	5146	4	0.00
16/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4903	4	4903	4	0.00
16/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	5389	5	5389	5	0.00
16/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	52	0	52	0	0.00
16/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	75	0	75	0	0.00
16/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	63	0	63	0	0.00
16/08/2011	R204 On 02-February-12			Bond Future	7.86	101.0497	7.8600	101.0497	0.00
16/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6048	5	6048	5	0.00
16/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5830	5	5830	5	0.00
16/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6267	6	6267	6	0.00
16/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	247	0	247	0	0.00
16/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	298	0	298	0	0.00
16/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	272	0	272	0	0.00
16/08/2011	R204 On 03-May-12			Bond Future	7.95	102.5693	7.9460	102.5693	0.00
16/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4931	4	4931	4	0.00
16/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4747	4	4747	4	0.00
16/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5116	5	5116	5	0.00
16/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	890	1	890	1	0.00
16/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1004	1	1004	1	0.00
16/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	946	1	946	1	0.00
16/08/2011	R204 On 02-August-12			Bond Future	8.04	100.0541	8.0440	100.0541	0.00
16/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3792	3	3792	3	0.00
16/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3632	3	3632	3	0.00
16/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3957	3	3957	3	0.00
16/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1513	2	1513	2	0.00
16/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1665	2	1665	2	0.00
16/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1586	2	1586	2	0.00
16/08/2011	R206 On 03-November-11			Bond Future	6.26	104.6808	6.2570	104.6808	12,577.00
16/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3000	3	3000	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
16/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3098	3	3098	3	0.00
16/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2901	3	2901	3	0.00
16/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	1	0	0.00
16/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	1	0	1	0	0.00
16/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	1	0	0.00
16/08/2011	R206 On 02-February-12			Bond Future	6.27	102.5108	6.2670	102.5108	0.00
16/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3112	3	3112	3	0.00
16/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3198	3	3198	3	0.00
16/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3026	3	3026	3	0.00
16/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	15	0	15	0	0.00
16/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	11	0	11	0	0.00
16/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	13	0	13	0	0.00
16/08/2011	R206 On 03-May-12			Bond Future	6.30	104.0518	6.3000	104.0518	0.00
16/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2034	2	2034	2	0.00
16/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2104	2	2104	2	0.00
16/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1967	2	1967	2	0.00
16/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	150	0	150	0	0.00
16/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	131	0	131	0	0.00
16/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	139	0	139	0	0.00
16/08/2011	R206 On 02-August-12			Bond Future	6.36	101.8274	6.3590	101.8274	0.00
16/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1461	1	1461	1	0.00
16/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1516	1	1516	1	0.00
16/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1407	1	1407	1	0.00
16/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	265	0	265	0	0.00
16/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	239	0	239	0	0.00
16/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	252	0	252	0	0.00
16/08/2011	R207 On 03-November-11			Bond Future	7.92	97.6029	7.9190	97.6029	7,549.00
16/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4776	4	4776	4	0.00
16/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5029	4	5029	4	0.00
16/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4524	4	4524	4	0.00
16/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1193	1	1193	1	2,000.00
16/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2032	2	2032	2	0.00
16/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2859	2	2859	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
16/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	169	0	169	0	900.00
16/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	809	1	809	1	300.00
16/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1341	1	1341	1	0.00
16/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3083	3	3083	3	0.00
16/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	347	1	347	1	900.00
16/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1162	2	1162	2	300.00
16/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1794	2	1794	2	0.00
16/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	403	1	403	1	2,000.00
16/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3840	4	3840	4	0.00
16/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	706	1	706	1	2,000.00
16/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	131	0	131	0	0.00
16/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1303	2	1303	2	0.00
16/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	92	0	92	0	0.00
16/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	110	0	110	0	0.00
16/08/2011	R207 On 02-February-12			Bond Future	7.99	95.4491	7.9920	95.4491	0.00
16/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5889	5	5889	5	0.00
16/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5665	5	5665	5	0.00
16/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6115	6	6115	6	0.00
16/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	376	0	376	0	0.00
16/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	450	1	450	1	0.00
16/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	412	1	412	1	0.00
16/08/2011	R207 On 03-May-12			Bond Future	8.08	96.8820	8.0750	96.8820	0.00
16/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4823	4	4823	4	0.00
16/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4635	4	4635	4	0.00
16/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5015	5	5015	5	0.00
16/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1143	1	1143	1	0.00
16/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1285	2	1285	2	0.00
16/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1211	1	1211	1	0.00
16/08/2011	R207 On 02-August-12			Bond Future	8.17	94.6774	8.1680	94.6774	0.00
16/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4536	4	4536	4	0.00
16/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4356	4	4356	4	0.00
16/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4720	4	4720	4	0.00
16/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1431	2	1431	2	0.00

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16/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1578	2	1578	2	0.00
16/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1502	2	1502	2	0.00
16/08/2011	R208 On 03-November-11			Bond Future	7.97	91.9407	7.9710	91.9407	6,767.00
16/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4823	4	4823	4	0.00
16/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5088	4	5088	4	0.00
16/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4560	4	4560	4	0.00
16/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1299	1	1299	1	1,995.00
16/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2191	2	2191	2	665.00
16/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3065	2	3065	2	0.00
16/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5624	5	5624	5	0.00
16/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	94	0	94	0	1,995.00
16/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	457	1	457	1	665.00
16/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	787	1	787	1	0.00
16/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	184	0	184	0	0.00
16/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1429	2	1429	2	0.00
16/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	133	0	133	0	0.00
16/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	157	0	157	0	0.00
16/08/2011	R208 On 02-February-12			Bond Future	8.04	93.3419	8.0380	93.3419	0.00
16/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6086	5	6086	5	0.00
16/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6325	6	6325	6	0.00
16/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5850	5	5850	5	0.00
16/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	534	1	534	1	0.00
16/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	451	1	451	1	0.00
16/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	490	1	490	1	0.00
16/08/2011	R208 On 03-May-12			Bond Future	8.11	91.3474	8.1120	91.3474	0.00
16/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6062	5	6062	5	0.00
16/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6279	6	6279	6	0.00
16/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5848	5	5848	5	0.00
16/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1060	1	1060	1	0.00
16/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	941	1	941	1	0.00
16/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	999	1	999	1	0.00
16/08/2011	R208 On 02-August-12			Bond Future	8.20	92.6995	8.1950	92.6995	0.00
16/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4795	4	4795	4	0.00

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16/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4994	4	4994	4	0.00
16/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4602	4	4602	4	0.00
16/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1748	2	1748	2	0.00
16/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1588	2	1588	2	0.00
16/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1665	2	1665	2	0.00
16/08/2011	R209 On 03-November-11			Bond Future	8.54	75.8206	8.5400	75.8206	1,316.00
16/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2893	2	2893	2	0.00
16/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2643	2	2643	2	0.00
16/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3154	2	3154	2	0.00
16/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1050	2	1050	2	0.00
16/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1337	2	1337	2	0.00
16/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1187	2	1187	2	0.00
16/08/2011	R209 On 02-February-12			Bond Future	8.59	76.9780	8.5940	76.9780	0.00
16/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4954	4	4954	4	0.00
16/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4702	4	4702	4	0.00
16/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5211	4	5211	4	0.00
16/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1620	2	1620	2	0.00
16/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1875	2	1875	2	0.00
16/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1744	2	1744	2	0.00
16/08/2011	R209 On 03-May-12			Bond Future	8.65	74.9923	8.6520	74.9923	0.00
16/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5384	4	5384	4	0.00
16/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5151	4	5151	4	0.00
16/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5623	5	5623	5	0.00
16/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2510	3	2510	3	0.00
16/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2800	3	2800	3	0.00
16/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2650	3	2650	3	0.00
16/08/2011	R209 On 02-August-12			Bond Future	8.71	76.1033	8.7140	76.1033	0.00
16/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6716	6	6716	6	0.00
16/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6475	5	6475	5	0.00
16/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6964	6	6964	6	0.00
16/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2503	3	2503	3	0.00
16/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2745	3	2745	3	0.00
16/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2619	3	2619	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
16/08/2011	R210 On 03-November-11			Bond Future	136.00	135.8029	135.9963	135.8029	600.00
16/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4996	5	4996	5	0.00
16/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4946	5	4946	5	0.00
16/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	5046	5	5046	5	0.00
16/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 03-November-11			Bond Future	112.02	111.8740	112.0218	111.8740	529.00
16/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110772	111	110772	111	0.00
16/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110822	111	110822	111	0.00
16/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110722	111	110722	111	0.00
16/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 02-February-12			Bond Future	112.39	112.2395	112.3895	112.2395	0.00
16/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1890	2	1890	2	0.00
16/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1940	2	1940	2	0.00
16/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1840	2	1840	2	0.00
16/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 03-November-11			Bond Future	110.64	110.6370	110.6444	110.6370	2,667.00
16/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108144	108	108144	108	0.00
16/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108094	108	108094	108	0.00
16/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108194	108	108194	108	0.00
16/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 02-February-12			Bond Future	110.86	110.8531	110.8606	110.8531	0.00
16/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2361	2	2361	2	0.00
16/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2311	2	2311	2	0.00
16/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2411	2	2411	2	0.00
16/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-November-11			Bond Future	8.53	85.6728	8.5260	85.6728	0.00
16/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	1845	1	1845	1	0.00
16/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	2249	1	2249	1	0.00
16/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	1438	0	1438	0	0.00
16/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-February-12			Bond Future	8.59	86.9723	8.5880	86.9723	0.00
16/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	3304	2	3304	2	0.00
16/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	3692	2	3692	2	0.00
16/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	2914	2	2914	2	0.00
16/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-May-12			Bond Future	8.65	84.7407	8.6510	84.7407	0.00
16/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	4681	3	4681	3	0.00
16/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5054	4	5054	4	0.00
16/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	4306	3	4306	3	0.00
16/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-August-12			Bond Future	8.72	85.9989	8.7170	85.9989	0.00
16/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4129	3	4129	3	0.00
16/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	4501	3	4501	3	0.00
16/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	3755	2	3755	2	0.00
16/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
16/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
16/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	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
16/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
16/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
16/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
16/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
16/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
16/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
16/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
16/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
16/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
16/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
16/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
17/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	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
17/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	AL7T On 03-November-11			Index Future	406.04	404.6430	406.0390	404.6430	16.00
17/08/2011	AL7T On 02-February-12			Index Future	412.22	410.8040	412.2210	410.8040	0.00
17/08/2011	ALBI On 03-November-11			Index Future	371.96	370.7550	371.9560	370.7550	1,358.00
17/08/2011	ALBI On 02-February-12			Index Future	377.62	376.4000	377.6190	376.4000	0.00
17/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0107	0.0121	0.0107	22,388.00
17/08/2011	CAAE On 19-September-11			Can-Do Future	0.22	0.2324	0.2181	0.2324	21,898.00
17/08/2011	CAAG On 24-October-11			Can-Do Future	7.14	7.2025	7.1430	7.2025	0.00
17/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	496	1	496	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
17/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	458	1	458	1	0.00
17/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	536	1	536	1	0.00
17/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	293	0	293	0	14,286.00
17/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	134	0	134	0	6,757.00
17/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	391	0	391	0	0.00
17/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	43	0	43	0	0.00
17/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	150	0	150	0	0.00
17/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	65	0	65	0	0.00
17/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	53	0	53	0	0.00
17/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
17/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
17/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	GOVI On 03-November-11			GOVI	372.62	371.4850	372.6180	371.4850	162.00
17/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	156180	14	156180	14	0.00
17/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	156080	14	156080	14	0.00
17/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	156280	14	156280	14	0.00
17/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 02-February-12			GOVI	378.29	377.1410	378.2900	377.1410	0.00
17/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	92900	8	92900	8	0.00
17/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	92800	8	92800	8	0.00
17/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	93000	8	93000	8	0.00
17/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
17/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2011	IGOV On 03-November-11			Index Future	162.20	162.3080	162.2010	162.3080	79.00
17/08/2011	IGOV On 02-February-12			Index Future	164.67	164.7790	164.6700	164.7790	0.00
17/08/2011	ILBI On 02-February-12			Index Future	451.30	451.3060	451.2980	451.3060	29.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4100	5.5950	94.4100	0.00
17/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.57	94.4200	5.5700	94.4200	17,600.00
17/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.57	94.4200	5.5700	94.4200	400.00
17/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	1,000.00
17/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	5,541.00
17/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	0.00
17/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.58	94.4100	5.5800	94.4100	1,340.00
17/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	2,890.00
17/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2300	5.7900	94.2300	44,710.00
17/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.99	94.0300	5.9900	94.0300	490.00
17/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.21	93.8100	6.2100	93.8100	540.00
17/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.44	93.5800	6.4400	93.5800	1,250.00
17/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2011	OTH1 On 03-November-11			Index Future	367.98	366.4170	367.9790	366.4170	0.00
17/08/2011	OTH1 On 02-February-12			Index Future	373.58	371.9950	373.5810	371.9950	0.00
17/08/2011	R157 On 03-November-11			Bond Future	6.84	124.0031	6.8420	124.0031	16,176.00
17/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5193	5	5193	5	0.00
17/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	5372	5	5372	5	0.00
17/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5015	5	5015	5	0.00
17/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	281	0	281	0	1,200.00
17/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2710	3	2710	3	0.00
17/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1051	1	1051	1	400.00
17/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1307	1	1307	1	0.00
17/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	334	0	334	0	400.00
17/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	64	0	64	0	1,200.00
17/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	454	1	454	1	0.00
17/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	3	0	3	0	0.00
17/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1394	2	1394	2	0.00
17/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	2	0	2	0	0.00
17/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	2	0	2	0	0.00
17/08/2011	R157 On 02-February-12			Bond Future	6.90	125.8916	6.9030	125.8916	0.00
17/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5545	5	5545	5	0.00
17/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	5385	5	5385	5	0.00
17/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5706	6	5706	6	0.00
17/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	49	0	49	0	0.00
17/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	62	0	62	0	0.00
17/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	55	0	55	0	0.00
17/08/2011	R157 On 03-May-12			Bond Future	6.98	120.9735	6.9760	120.9735	0.00
17/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4347	4	4347	4	0.00
17/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4487	4	4487	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
17/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4208	4	4208	4	0.00
17/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	261	0	261	0	0.00
17/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	225	0	225	0	0.00
17/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	243	0	243	0	0.00
17/08/2011	R157 On 02-August-12			Bond Future	7.07	122.7612	7.0670	122.7612	0.00
17/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3454	3	3454	3	0.00
17/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3340	3	3340	3	0.00
17/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3569	3	3569	3	0.00
17/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	622	1	622	1	0.00
17/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	689	1	689	1	0.00
17/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	655	1	655	1	0.00
17/08/2011	R186 On 03-November-11			Bond Future	8.15	123.5081	8.1530	123.5081	25,308.00
17/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	8169	8	8169	8	0.00
17/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	8577	8	8577	8	0.00
17/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7763	7	7763	7	0.00
17/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	6184	6	6184	6	5,600.00
17/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2045	2	2045	2	1,275.00
17/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	3391	3	3391	3	425.00
17/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4707	4	4707	4	0.00
17/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8987	8	8987	8	0.00
17/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	176	0	176	0	1,275.00
17/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	894	1	894	1	425.00
17/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1477	2	1477	2	0.00
17/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2568	3	2568	3	0.00
17/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	284	0	284	0	0.00
17/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	517	1	517	1	0.00
17/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	208	0	208	0	0.00
17/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	243	0	243	0	0.00
17/08/2011	R186 On 02-February-12			Bond Future	8.21	120.0957	8.2140	120.0957	2,501.00
17/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	8420	8	8420	8	0.00
17/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	8770	8	8770	8	0.00
17/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	8073	8	8073	8	0.00
17/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1256	1	1256	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
17/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1071	1	1071	1	0.00
17/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1161	1	1161	1	0.00
17/08/2011	R186 On 03-May-12			Bond Future	8.28	121.9018	8.2800	121.9018	0.00
17/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	8686	8	8686	8	0.00
17/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	8371	8	8371	8	0.00
17/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	9005	9	9005	9	0.00
17/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2009	2	2009	2	0.00
17/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2249	2	2249	2	0.00
17/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2126	2	2126	2	0.00
17/08/2011	R186 On 02-August-12			Bond Future	8.35	118.4156	8.3510	118.4156	0.00
17/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	7180	7	7180	7	0.00
17/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	7468	7	7468	7	0.00
17/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6900	6	6900	6	0.00
17/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3712	4	3712	4	0.00
17/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3389	4	3389	4	0.00
17/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	3545	4	3545	4	0.00
17/08/2011	R189 On 03-November-11			Bond Future	213.61	213.5971	213.6111	213.5971	0.00
17/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1611	2	1611	2	0.00
17/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1661	2	1661	2	0.00
17/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1561	2	1561	2	0.00
17/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R197 On 03-November-11			Bond Future	244.40	244.3504	244.4003	244.3504	183.00
17/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5900	6	5900	6	0.00
17/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5850	6	5850	6	0.00
17/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5950	6	5950	6	0.00
17/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R201 On 03-November-11			Bond Future	6.52	109.3760	6.5190	109.3760	1,348.00
17/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4173	4	4173	4	0.00
17/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4036	4	4036	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
17/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4310	4	4310	4	0.00
17/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	1	0	0.00
17/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	1	0	1	0	0.00
17/08/2011	R201 On 02-February-12			Bond Future	6.55	106.6333	6.5530	106.6333	0.00
17/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4429	4	4429	4	0.00
17/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4305	4	4305	4	0.00
17/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4553	4	4553	4	0.00
17/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	16	0	16	0	0.00
17/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	21	0	21	0	0.00
17/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	18	0	18	0	0.00
17/08/2011	R201 On 03-May-12			Bond Future	6.60	108.2356	6.6020	108.2356	0.00
17/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2955	3	2955	3	0.00
17/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3059	3	3059	3	0.00
17/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2852	3	2852	3	0.00
17/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	207	0	207	0	0.00
17/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	178	0	178	0	0.00
17/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	192	0	192	0	0.00
17/08/2011	R201 On 02-August-12			Bond Future	6.67	105.4282	6.6730	105.4282	0.00
17/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2261	2	2261	2	0.00
17/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2175	2	2175	2	0.00
17/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2348	2	2348	2	0.00
17/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	421	0	421	0	0.00
17/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	465	1	465	1	0.00
17/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	443	0	443	0	0.00
17/08/2011	R202 On 03-November-11			Bond Future	184.31	184.2753	184.3128	184.2753	24,816.00
17/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183813	184	183813	184	0.00
17/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183763	184	183763	184	0.00
17/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183863	184	183863	184	0.00
17/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 02-February-12			Bond Future	184.45	184.4161	184.4541	184.4161	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
17/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	7454	7	7454	7	0.00
17/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	7404	7	7404	7	0.00
17/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7504	7	7504	7	0.00
17/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R203 On 03-November-11			Bond Future	7.49	104.5513	7.4940	104.5513	2,133.00
17/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4702	5	4702	5	0.00
17/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4920	5	4920	5	0.00
17/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4485	4	4485	4	0.00
17/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	45	0	45	0	0.00
17/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	30	0	30	0	0.00
17/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	37	0	37	0	0.00
17/08/2011	R203 On 02-February-12			Bond Future	7.57	106.1446	7.5700	106.1446	0.00
17/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5455	5	5455	5	0.00
17/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5652	5	5652	5	0.00
17/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5262	5	5262	5	0.00
17/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	240	0	240	0	0.00
17/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	200	0	200	0	0.00
17/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	217	0	217	0	0.00
17/08/2011	R203 On 03-May-12			Bond Future	7.66	103.5751	7.6550	103.5751	0.00
17/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5181	5	5181	5	0.00
17/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5007	5	5007	5	0.00
17/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5355	5	5355	5	0.00
17/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	471	1	471	1	0.00
17/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	538	1	538	1	0.00
17/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	504	1	504	1	0.00
17/08/2011	R203 On 02-August-12			Bond Future	7.75	105.1117	7.7520	105.1117	0.00
17/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4021	4	4021	4	0.00
17/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3867	4	3867	4	0.00
17/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4178	4	4178	4	0.00
17/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	889	1	889	1	0.00
17/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	983	1	983	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
17/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	934	1	934	1	0.00
17/08/2011	R204 On 03-November-11			Bond Future	7.72	104.2153	7.7180	104.2153	2,872.00
17/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5483	5	5483	5	0.00
17/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	5237	5	5237	5	0.00
17/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	5728	5	5728	5	0.00
17/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	38	0	38	0	0.00
17/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	56	0	56	0	0.00
17/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	47	0	47	0	0.00
17/08/2011	R204 On 02-February-12			Bond Future	7.79	101.7666	7.7920	101.7666	0.00
17/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6366	6	6366	6	0.00
17/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	6145	6	6145	6	0.00
17/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6589	6	6589	6	0.00
17/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	211	0	211	0	0.00
17/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	255	0	255	0	0.00
17/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	232	0	232	0	0.00
17/08/2011	R204 On 03-May-12			Bond Future	7.87	103.2979	7.8740	103.2979	0.00
17/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5206	5	5206	5	0.00
17/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5396	5	5396	5	0.00
17/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5019	5	5019	5	0.00
17/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	910	1	910	1	0.00
17/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	803	1	803	1	0.00
17/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	855	1	855	1	0.00
17/08/2011	R204 On 02-August-12			Bond Future	7.97	100.7963	7.9690	100.7963	0.00
17/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4032	4	4032	4	0.00
17/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4201	4	4201	4	0.00
17/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3866	4	3866	4	0.00
17/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1530	2	1530	2	0.00
17/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1388	2	1388	2	0.00
17/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1457	2	1457	2	0.00
17/08/2011	R206 On 03-November-11			Bond Future	6.20	104.8526	6.2010	104.8526	12,577.00
17/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3114	3	3114	3	0.00
17/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3212	3	3212	3	0.00
17/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3016	3	3016	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
17/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	1	0	0.00
17/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R206 On 02-February-12			Bond Future	6.20	102.6839	6.2030	102.6839	0.00
17/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3226	3	3226	3	0.00
17/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3312	3	3312	3	0.00
17/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3140	3	3140	3	0.00
17/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	12	0	12	0	0.00
17/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	9	0	9	0	0.00
17/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	10	0	10	0	0.00
17/08/2011	R206 On 03-May-12			Bond Future	6.23	104.2275	6.2260	104.2275	0.00
17/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2135	2	2135	2	0.00
17/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2067	2	2067	2	0.00
17/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2206	2	2206	2	0.00
17/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	115	0	115	0	0.00
17/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	132	0	132	0	0.00
17/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	122	0	122	0	0.00
17/08/2011	R206 On 02-August-12			Bond Future	6.27	102.0065	6.2710	102.0065	0.00
17/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1553	1	1553	1	0.00
17/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1498	1	1498	1	0.00
17/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1609	2	1609	2	0.00
17/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	212	0	212	0	0.00
17/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	235	0	235	0	0.00
17/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	223	0	223	0	0.00
17/08/2011	R207 On 03-November-11			Bond Future	7.87	98.2949	7.8650	98.2949	7,549.00
17/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5066	5	5066	5	0.00
17/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5323	5	5323	5	0.00
17/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4810	5	4810	5	0.00
17/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1345	1	1345	1	2,000.00
17/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2241	2	2241	2	0.00
17/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3104	3	3104	3	0.00
17/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	205	0	205	0	900.00
17/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	927	1	927	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1506	1	1506	1	0.00
17/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3336	3	3336	3	0.00
17/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	286	0	286	0	900.00
17/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1013	1	1013	1	300.00
17/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1599	2	1599	2	0.00
17/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	334	0	334	0	2,000.00
17/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3563	4	3563	4	0.00
17/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	601	1	601	1	2,000.00
17/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	103	0	103	0	0.00
17/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1142	1	1142	1	0.00
17/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	72	0	72	0	0.00
17/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	87	0	87	0	0.00
17/08/2011	R207 On 02-February-12			Bond Future	7.94	96.1507	7.9350	96.1507	0.00
17/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6163	6	6163	6	0.00
17/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5936	6	5936	6	0.00
17/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6393	6	6393	6	0.00
17/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	332	0	332	0	0.00
17/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	399	0	399	0	0.00
17/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	364	0	364	0	0.00
17/08/2011	R207 On 03-May-12			Bond Future	8.02	97.5966	8.0160	97.5966	0.00
17/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5055	5	5055	5	0.00
17/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5250	5	5250	5	0.00
17/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4862	5	4862	5	0.00
17/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1188	1	1188	1	0.00
17/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1054	1	1054	1	0.00
17/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1119	1	1119	1	0.00
17/08/2011	R207 On 02-August-12			Bond Future	8.11	95.4027	8.1060	95.4027	0.00
17/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4761	5	4761	5	0.00
17/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4949	5	4949	5	0.00
17/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4577	4	4577	4	0.00
17/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1468	2	1468	2	0.00
17/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1330	1	1330	1	0.00
17/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1397	2	1397	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
17/08/2011	R208 On 03-November-11			Bond Future	7.90	92.7411	7.8960	92.7411	6,767.00
17/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	5248	5	5248	5	0.00
17/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5518	5	5518	5	0.00
17/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4979	5	4979	5	0.00
17/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1532	1	1532	1	1,995.00
17/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2504	2	2504	2	665.00
17/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3431	3	3431	3	0.00
17/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6064	6	6064	6	0.00
17/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	68	0	68	0	1,995.00
17/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	357	0	357	0	665.00
17/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	634	1	634	1	0.00
17/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	137	0	137	0	0.00
17/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1196	1	1196	1	0.00
17/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	97	0	97	0	0.00
17/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	116	0	116	0	0.00
17/08/2011	R208 On 02-February-12			Bond Future	7.96	94.1543	7.9600	94.1543	0.00
17/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6487	6	6487	6	0.00
17/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6731	6	6731	6	0.00
17/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	6245	6	6245	6	0.00
17/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	456	1	456	1	0.00
17/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	383	0	383	0	0.00
17/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	418	0	418	0	0.00
17/08/2011	R208 On 03-May-12			Bond Future	8.03	92.1760	8.0320	92.1760	0.00
17/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6430	6	6430	6	0.00
17/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6210	6	6210	6	0.00
17/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6652	6	6652	6	0.00
17/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	840	1	840	1	0.00
17/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	948	1	948	1	0.00
17/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	892	1	892	1	0.00
17/08/2011	R208 On 02-August-12			Bond Future	8.11	93.5364	8.1110	93.5364	0.00
17/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5126	5	5126	5	0.00
17/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4927	5	4927	5	0.00
17/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5331	5	5331	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
17/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1439	2	1439	2	0.00
17/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1587	2	1587	2	0.00
17/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1510	2	1510	2	0.00
17/08/2011	R209 On 03-November-11			Bond Future	8.47	77.3270	8.4660	77.3270	1,316.00
17/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	3297	3	3297	3	0.00
17/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	3027	3	3027	3	0.00
17/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3576	3	3576	3	0.00
17/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	856	1	856	1	0.00
17/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1105	1	1105	1	0.00
17/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	975	1	975	1	0.00
17/08/2011	R209 On 02-February-12			Bond Future	8.52	78.5077	8.5190	78.5077	0.00
17/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	5373	5	5373	5	0.00
17/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	5111	5	5111	5	0.00
17/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5642	5	5642	5	0.00
17/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1434	2	1434	2	0.00
17/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1667	2	1667	2	0.00
17/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1545	2	1545	2	0.00
17/08/2011	R209 On 03-May-12			Bond Future	8.58	76.5437	8.5750	76.5437	0.00
17/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5783	5	5783	5	0.00
17/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	6031	6	6031	6	0.00
17/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5540	5	5540	5	0.00
17/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2563	3	2563	3	0.00
17/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2291	3	2291	3	0.00
17/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2423	3	2423	3	0.00
17/08/2011	R209 On 02-August-12			Bond Future	8.63	77.6748	8.6340	77.6748	0.00
17/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	7150	7	7150	7	0.00
17/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	7405	7	7405	7	0.00
17/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6901	6	6901	6	0.00
17/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2528	3	2528	3	0.00
17/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2301	3	2301	3	0.00
17/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2410	3	2410	3	0.00
17/08/2011	R210 On 03-November-11			Bond Future	135.66	135.9963	135.6573	135.9963	600.00
17/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4657	5	4657	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
17/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4707	5	4707	5	0.00
17/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4607	5	4607	5	0.00
17/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 03-November-11			Bond Future	112.04	112.0218	112.0378	112.0218	529.00
17/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110788	111	110788	111	0.00
17/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110738	111	110738	111	0.00
17/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110838	111	110838	111	0.00
17/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 02-February-12			Bond Future	112.41	112.3895	112.4057	112.3895	0.00
17/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1906	2	1906	2	0.00
17/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1856	2	1856	2	0.00
17/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1956	2	1956	2	0.00
17/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 03-November-11			Bond Future	110.42	110.6444	110.4169	110.6444	2,667.00
17/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107917	108	107917	108	0.00
17/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107867	108	107867	108	0.00
17/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	107967	108	107967	108	0.00
17/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 02-February-12			Bond Future	110.63	110.8606	110.6296	110.8606	0.00
17/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2130	2	2130	2	0.00
17/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2180	2	2180	2	0.00
17/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2080	2	2080	2	0.00
17/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	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
17/08/2011	R213 On 03-November-11			Bond Future	8.46	86.9886	8.4570	86.9886	0.00
17/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	2426	2	2426	2	0.00
17/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	2829	2	2829	2	0.00
17/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	2019	1	2019	1	0.00
17/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-February-12			Bond Future	8.52	88.3192	8.5170	88.3192	0.00
17/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	3894	3	3894	3	0.00
17/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	4282	4	4282	4	0.00
17/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	3503	3	3503	3	0.00
17/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-May-12			Bond Future	8.58	86.1022	8.5780	86.1022	0.00
17/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	5280	5	5280	5	0.00
17/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5653	5	5653	5	0.00
17/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	4904	4	4904	4	0.00
17/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-August-12			Bond Future	8.64	87.3811	8.6420	87.3811	0.00
17/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4736	4	4736	4	0.00
17/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	5107	5	5107	5	0.00
17/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	4361	4	4361	4	0.00
17/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
17/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
17/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
17/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
17/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
17/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
17/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
17/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
17/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
17/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
17/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
17/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
17/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
17/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
18/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	1409 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
18/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	AL7T On 03-November-11			Index Future	409.51	406.0390	409.5140	406.0390	16.00
18/08/2011	AL7T On 02-February-12			Index Future	415.75	412.2210	415.7480	412.2210	0.00
18/08/2011	ALBI On 03-November-11			Index Future	375.20	371.9560	375.2000	371.9560	1,358.00
18/08/2011	ALBI On 02-February-12			Index Future	380.91	377.6190	380.9120	377.6190	0.00
18/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0121	0.0061	0.0121	22,388.00
18/08/2011	CAAE On 19-September-11			Can-Do Future	0.27	0.2181	0.2714	0.2181	21,898.00
18/08/2011	CAAG On 24-October-11			Can-Do Future	7.28	7.1430	7.2785	7.1430	0.00
18/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	605	0	605	0	0.00
18/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	562	0	562	0	0.00
18/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	649	1	649	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
18/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	373	0	373	0	14,286.00
18/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	180	0	180	0	6,757.00
18/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	302	0	302	0	0.00
18/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	21	0	21	0	0.00
18/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	95	0	95	0	0.00
18/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	34	0	34	0	0.00
18/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	27	0	27	0	0.00
18/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
18/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
18/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	GOVI On 03-November-11			GOVI	375.70	372.6180	375.7030	372.6180	162.00
18/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	187030	16	187030	16	0.00
18/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	186930	16	186930	16	0.00
18/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	187130	16	187130	16	0.00
18/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 02-February-12			GOVI	381.42	378.2900	381.4220	378.2900	0.00
18/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	124220	9	124220	9	0.00
18/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	124120	9	124120	9	0.00
18/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	124320	9	124320	9	0.00
18/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
18/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2011	IGOV On 03-November-11			Index Future	162.21	162.2010	162.2100	162.2010	79.00
18/08/2011	IGOV On 02-February-12			Index Future	164.68	164.6700	164.6800	164.6700	0.00
18/08/2011	ILBI On 02-February-12			Index Future	451.74	451.2980	451.7370	451.2980	29.00
18/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	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
18/08/2011	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/08/2011	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/08/2011	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/08/2011	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/08/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	17,600.00
18/08/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	400.00
18/08/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.56	94.4300	5.5600	94.4300	1,000.00
18/08/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.56	94.4300	5.5600	94.4300	5,541.00
18/08/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.56	94.4300	5.5600	94.4300	0.00
18/08/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.57	5.5800	5.5700	5.5800	0.00
18/08/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.57	94.4200	5.5700	94.4200	1,340.00
18/08/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	2,890.00
18/08/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.79	94.2100	5.7900	94.2100	45,210.00
18/08/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.98	94.0100	5.9800	94.0100	490.00
18/08/2011	JBAF On	20-March-13			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	540.00
18/08/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.43	93.5600	6.4300	93.5600	1,250.00
18/08/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/08/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/08/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/08/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/08/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2011	OTH1 On 03-November-11			Index Future	372.07	367.9790	372.0650	367.9790	0.00
18/08/2011	OTH1 On 02-February-12			Index Future	377.73	373.5810	377.7290	373.5810	0.00
18/08/2011	R157 On 03-November-11			Bond Future	6.70	124.1924	6.7020	124.1924	16,176.00
18/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5724	5	5724	5	0.00
18/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	5903	5	5903	5	0.00
18/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5545	5	5545	5	0.00
18/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	446	0	446	0	1,200.00
18/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3210	3	3210	3	0.00
18/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1413	1	1413	1	400.00
18/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1705	1	1705	1	0.00
18/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	200	0	200	0	400.00
18/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	32	0	32	0	1,200.00
18/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	284	0	284	0	0.00
18/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
18/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1027	1	1027	1	0.00
18/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	1	0	0.00
18/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	1	0	0.00
18/08/2011	R157 On 02-February-12			Bond Future	6.75	126.0826	6.7510	126.0826	0.00
18/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6065	6	6065	6	0.00
18/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	5903	5	5903	5	0.00
18/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6228	6	6228	6	0.00
18/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	32	0	32	0	0.00
18/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	40	0	40	0	0.00
18/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	35	0	35	0	0.00
18/08/2011	R157 On 03-May-12			Bond Future	6.81	121.1677	6.8100	121.1677	0.00
18/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4832	4	4832	4	0.00
18/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4976	4	4976	4	0.00
18/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4688	4	4688	4	0.00
18/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	193	0	193	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
18/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	166	0	166	0	0.00
18/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	179	0	179	0	0.00
18/08/2011	R157 On 02-August-12			Bond Future	6.89	122.9621	6.8850	122.9621	0.00
18/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3880	3	3880	3	0.00
18/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3760	3	3760	3	0.00
18/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4001	4	4001	4	0.00
18/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	498	1	498	1	0.00
18/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	552	1	552	1	0.00
18/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	525	1	525	1	0.00
18/08/2011	R186 On 03-November-11			Bond Future	7.99	124.1836	7.9880	124.1836	25,308.00
18/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	9693	8	9693	8	0.00
18/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10116	9	10116	9	0.00
18/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9271	8	9271	8	0.00
18/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7601	6	7601	6	5,600.00
18/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2898	2	2898	2	1,275.00
18/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4507	3	4507	3	425.00
18/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	5995	5	5995	5	0.00
18/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10540	9	10540	9	0.00
18/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	91	0	91	0	1,275.00
18/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	544	1	544	1	425.00
18/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	955	1	955	1	0.00
18/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1783	3	1783	3	0.00
18/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	154	0	154	0	0.00
18/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	296	1	296	1	0.00
18/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	109	0	109	0	0.00
18/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	130	0	130	0	0.00
18/08/2011	R186 On 02-February-12			Bond Future	8.04	120.7789	8.0430	120.7789	2,501.00
18/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	9776	8	9776	8	0.00
18/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10147	9	10147	9	0.00
18/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9408	8	9408	8	0.00
18/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	923	1	923	1	0.00
18/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	779	1	779	1	0.00
18/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	848	1	848	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
18/08/2011	R186 On 03-May-12			Bond Future	8.10	122.5918	8.1030	122.5918	0.00
18/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	9953	9	9953	9	0.00
18/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9617	8	9617	8	0.00
18/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10290	9	10290	9	0.00
18/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1597	2	1597	2	0.00
18/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1798	2	1798	2	0.00
18/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1696	2	1696	2	0.00
18/08/2011	R186 On 02-August-12			Bond Future	8.17	119.1207	8.1690	119.1207	0.00
18/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8296	7	8296	7	0.00
18/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8605	7	8605	7	0.00
18/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	7995	7	7995	7	0.00
18/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3093	4	3093	4	0.00
18/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2813	3	2813	3	0.00
18/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2948	4	2948	4	0.00
18/08/2011	R189 On 03-November-11			Bond Future	213.62	213.6111	213.6157	213.6111	0.00
18/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1616	2	1616	2	0.00
18/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1666	2	1666	2	0.00
18/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1566	2	1566	2	0.00
18/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R197 On 03-November-11			Bond Future	244.42	244.4003	244.4169	244.4003	183.00
18/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5917	6	5917	6	0.00
18/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5867	6	5867	6	0.00
18/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5967	6	5967	6	0.00
18/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R201 On 03-November-11			Bond Future	6.38	109.5376	6.3790	109.5376	1,348.00
18/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4578	4	4578	4	0.00
18/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4441	4	4441	4	0.00
18/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4715	4	4715	4	0.00
18/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	1	0	0.00
18/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R201 On 02-February-12			Bond Future	6.40	106.7959	6.3990	106.7959	0.00
18/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4833	4	4833	4	0.00
18/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4708	4	4708	4	0.00
18/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4959	5	4959	5	0.00
18/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	10	0	10	0	0.00
18/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	12	0	12	0	0.00
18/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	10	0	10	0	0.00
18/08/2011	R201 On 03-May-12			Bond Future	6.43	108.4018	6.4320	108.4018	0.00
18/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3320	3	3320	3	0.00
18/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3427	3	3427	3	0.00
18/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3213	3	3213	3	0.00
18/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	151	0	151	0	0.00
18/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	128	0	128	0	0.00
18/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	140	0	140	0	0.00
18/08/2011	R201 On 02-August-12			Bond Future	6.48	105.5970	6.4820	105.5970	0.00
18/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2587	2	2587	2	0.00
18/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2497	2	2497	2	0.00
18/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2678	2	2678	2	0.00
18/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	325	0	325	0	0.00
18/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	362	0	362	0	0.00
18/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	343	0	343	0	0.00
18/08/2011	R202 On 03-November-11			Bond Future	184.33	184.3128	184.3253	184.3128	24,816.00
18/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183825	184	183825	184	0.00
18/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183775	184	183775	184	0.00
18/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183875	184	183875	184	0.00
18/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 02-February-12			Bond Future	184.47	184.4541	184.4667	184.4541	0.00
18/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	7467	7	7467	7	0.00
18/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	7417	7	7417	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
18/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7517	8	7517	8	0.00
18/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R203 On 03-November-11			Bond Future	7.37	104.7371	7.3680	104.7371	2,133.00
18/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5288	5	5288	5	0.00
18/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5509	5	5509	5	0.00
18/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5067	4	5067	4	0.00
18/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	24	0	24	0	0.00
18/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	15	0	15	0	0.00
18/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	19	0	19	0	0.00
18/08/2011	R203 On 02-February-12			Bond Future	7.44	106.3323	7.4370	106.3323	0.00
18/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6009	5	6009	5	0.00
18/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6210	6	6210	6	0.00
18/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5810	5	5810	5	0.00
18/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	176	0	176	0	0.00
18/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	146	0	146	0	0.00
18/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	160	0	160	0	0.00
18/08/2011	R203 On 03-May-12			Bond Future	7.51	103.7682	7.5130	103.7682	0.00
18/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5705	5	5705	5	0.00
18/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5526	5	5526	5	0.00
18/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5885	5	5885	5	0.00
18/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	374	0	374	0	0.00
18/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	430	1	430	1	0.00
18/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	401	1	401	1	0.00
18/08/2011	R203 On 02-August-12			Bond Future	7.60	105.3049	7.6020	105.3049	0.00
18/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4491	4	4491	4	0.00
18/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4329	4	4329	4	0.00
18/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4654	4	4654	4	0.00
18/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	731	1	731	1	0.00
18/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	811	1	811	1	0.00
18/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	771	1	771	1	0.00
18/08/2011	R204 On 03-November-11			Bond Future	7.58	104.5689	7.5820	104.5689	2,872.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	6205	5	6205	5	0.00
18/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	5956	5	5956	5	0.00
18/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6455	6	6455	6	0.00
18/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	20	0	20	0	0.00
18/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	30	0	30	0	0.00
18/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	24	0	24	0	0.00
18/08/2011	R204 On 02-February-12			Bond Future	7.65	102.1248	7.6490	102.1248	0.00
18/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7058	6	7058	6	0.00
18/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	6832	6	6832	6	0.00
18/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	7286	7	7286	7	0.00
18/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	149	0	149	0	0.00
18/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	184	0	184	0	0.00
18/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	165	0	165	0	0.00
18/08/2011	R204 On 03-May-12			Bond Future	7.73	103.6646	7.7250	103.6646	0.00
18/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5806	5	5806	5	0.00
18/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6004	5	6004	5	0.00
18/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5610	5	5610	5	0.00
18/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	736	1	736	1	0.00
18/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	647	1	647	1	0.00
18/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	690	1	690	1	0.00
18/08/2011	R204 On 02-August-12			Bond Future	7.81	101.1650	7.8110	101.1650	0.00
18/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4569	4	4569	4	0.00
18/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4748	4	4748	4	0.00
18/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4393	4	4393	4	0.00
18/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1275	2	1275	2	0.00
18/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1153	1	1153	1	0.00
18/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1212	1	1212	1	0.00
18/08/2011	R206 On 03-November-11			Bond Future	6.05	104.9673	6.0520	104.9673	12,577.00
18/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3420	3	3420	3	0.00
18/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3518	3	3518	3	0.00
18/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3321	3	3321	3	0.00
18/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00

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18/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R206 On 02-February-12			Bond Future	6.03	102.8007	6.0330	102.8007	0.00
18/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3533	3	3533	3	0.00
18/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3620	3	3620	3	0.00
18/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3446	3	3446	3	0.00
18/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	7	0	7	0	0.00
18/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	5	0	0.00
18/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	6	0	6	0	0.00
18/08/2011	R206 On 03-May-12			Bond Future	6.03	104.3459	6.0290	104.3459	0.00
18/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2415	2	2415	2	0.00
18/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2343	2	2343	2	0.00
18/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2487	2	2487	2	0.00
18/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	80	0	80	0	0.00
18/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	92	0	92	0	0.00
18/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	86	0	86	0	0.00
18/08/2011	R206 On 02-August-12			Bond Future	6.04	102.1270	6.0370	102.1270	0.00
18/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1811	2	1811	2	0.00
18/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1753	1	1753	1	0.00
18/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1870	2	1870	2	0.00
18/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	151	0	151	0	0.00
18/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	169	0	169	0	0.00
18/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	160	0	160	0	0.00
18/08/2011	R207 On 03-November-11			Bond Future	7.72	98.6083	7.7190	98.6083	7,549.00
18/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5878	5	5878	5	0.00
18/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6142	5	6142	5	0.00
18/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	5616	5	5616	5	0.00
18/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1838	1	1838	1	2,000.00
18/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2874	2	2874	2	0.00
18/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3822	3	3822	3	0.00
18/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	347	0	347	0	900.00
18/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1324	1	1324	1	300.00
18/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2029	2	2029	2	0.00
18/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4071	3	4071	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
18/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	167	0	167	0	900.00
18/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	682	1	682	1	300.00
18/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1142	2	1142	2	0.00
18/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	198	0	198	0	2,000.00
18/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2851	4	2851	4	0.00
18/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	380	1	380	1	2,000.00
18/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	56	0	56	0	0.00
18/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	781	1	781	1	0.00
18/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	37	0	37	0	0.00
18/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	45	0	45	0	0.00
18/08/2011	R207 On 02-February-12			Bond Future	7.78	96.4727	7.7830	96.4727	0.00
18/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6927	6	6927	6	0.00
18/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	6691	6	6691	6	0.00
18/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7165	6	7165	6	0.00
18/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	239	0	239	0	0.00
18/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	288	0	288	0	0.00
18/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	262	0	262	0	0.00
18/08/2011	R207 On 03-May-12			Bond Future	7.86	97.9207	7.8570	97.9207	0.00
18/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5717	5	5717	5	0.00
18/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5923	5	5923	5	0.00
18/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5513	5	5513	5	0.00
18/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	959	1	959	1	0.00
18/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	846	1	846	1	0.00
18/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	901	1	901	1	0.00
18/08/2011	R207 On 02-August-12			Bond Future	7.94	95.7332	7.9400	95.7332	0.00
18/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5401	5	5401	5	0.00
18/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	5599	5	5599	5	0.00
18/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5206	5	5206	5	0.00
18/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1205	1	1205	1	0.00
18/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1088	1	1088	1	0.00
18/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1145	1	1145	1	0.00
18/08/2011	R208 On 03-November-11			Bond Future	7.75	93.2069	7.7510	93.2069	6,767.00
18/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6104	5	6104	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
18/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6382	6	6382	6	0.00
18/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	5826	5	5826	5	0.00
18/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2068	2	2068	2	1,995.00
18/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3184	3	3184	3	665.00
18/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4198	3	4198	3	0.00
18/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6940	6	6940	6	0.00
18/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	35	0	35	0	1,995.00
18/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	215	0	215	0	665.00
18/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	405	1	405	1	0.00
18/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	75	0	75	0	0.00
18/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	823	1	823	1	0.00
18/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	52	0	52	0	0.00
18/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	63	0	63	0	0.00
18/08/2011	R208 On 02-February-12			Bond Future	7.81	94.6280	7.8100	94.6280	0.00
18/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7293	6	7293	6	0.00
18/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	7545	7	7545	7	0.00
18/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7042	6	7042	6	0.00
18/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	333	0	333	0	0.00
18/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	278	0	278	0	0.00
18/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	304	0	304	0	0.00
18/08/2011	R208 On 03-May-12			Bond Future	7.88	92.6504	7.8750	92.6504	0.00
18/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7188	6	7188	6	0.00
18/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6959	6	6959	6	0.00
18/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7419	7	7419	7	0.00
18/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	667	1	667	1	0.00
18/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	757	1	757	1	0.00
18/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	710	1	710	1	0.00
18/08/2011	R208 On 02-August-12			Bond Future	7.95	94.0223	7.9480	94.0223	0.00
18/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5810	5	5810	5	0.00
18/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5599	5	5599	5	0.00
18/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6025	5	6025	5	0.00
18/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1181	1	1181	1	0.00
18/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1307	2	1307	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
18/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1241	2	1241	2	0.00
18/08/2011	R209 On 03-November-11			Bond Future	8.30	77.9430	8.3020	77.9430	1,316.00
18/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4324	3	4324	3	0.00
18/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4016	3	4016	3	0.00
18/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4640	4	4640	4	0.00
18/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	527	1	527	1	0.00
18/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	701	1	701	1	0.00
18/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	608	1	608	1	0.00
18/08/2011	R209 On 02-February-12			Bond Future	8.35	79.1254	8.3500	79.1254	0.00
18/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6413	5	6413	5	0.00
18/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6126	5	6126	5	0.00
18/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6703	6	6703	6	0.00
18/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1074	1	1074	1	0.00
18/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1261	2	1261	2	0.00
18/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1164	2	1164	2	0.00
18/08/2011	R209 On 03-May-12			Bond Future	8.40	77.1705	8.4020	77.1705	0.00
18/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6762	6	6762	6	0.00
18/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7029	6	7029	6	0.00
18/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6498	6	6498	6	0.00
18/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2082	3	2082	3	0.00
18/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1850	2	1850	2	0.00
18/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1963	2	1963	2	0.00
18/08/2011	R209 On 02-August-12			Bond Future	8.46	78.3183	8.4570	78.3183	0.00
18/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8184	7	8184	7	0.00
18/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8455	7	8455	7	0.00
18/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	7919	7	7919	7	0.00
18/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2091	3	2091	3	0.00
18/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1896	2	1896	2	0.00
18/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1989	2	1989	2	0.00
18/08/2011	R210 On 03-November-11			Bond Future	135.67	135.6573	135.6668	135.6573	600.00
18/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4667	5	4667	5	0.00
18/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4717	5	4717	5	0.00
18/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4617	5	4617	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
18/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 03-November-11			Bond Future	112.04	112.0378	112.0431	112.0378	529.00
18/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110793	111	110793	111	0.00
18/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110843	111	110843	111	0.00
18/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110743	111	110743	111	0.00
18/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 02-February-12			Bond Future	112.41	112.4057	112.4110	112.4057	0.00
18/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1911	2	1911	2	0.00
18/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1861	2	1861	2	0.00
18/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1961	2	1961	2	0.00
18/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 03-November-11			Bond Future	110.42	110.4169	110.4244	110.4169	2,667.00
18/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107924	108	107924	108	0.00
18/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107874	108	107874	108	0.00
18/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	107974	108	107974	108	0.00
18/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 02-February-12			Bond Future	110.64	110.6296	110.6371	110.6296	0.00
18/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2137	2	2137	2	0.00
18/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2187	2	2187	2	0.00
18/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2087	2	2087	2	0.00
18/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-November-11			Bond Future	8.29	87.5692	8.2870	87.5692	0.00
18/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	3881	2	3881	2	0.00

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18/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4285	3	4285	3	0.00
18/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3475	2	3475	2	0.00
18/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-February-12			Bond Future	8.34	88.9088	8.3430	88.9088	0.00
18/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5365	4	5365	4	0.00
18/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	5753	4	5753	4	0.00
18/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	4974	4	4974	4	0.00
18/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-May-12			Bond Future	8.40	86.7005	8.3990	86.7005	0.00
18/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	6774	5	6774	5	0.00
18/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7147	6	7147	6	0.00
18/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6398	5	6398	5	0.00
18/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-August-12			Bond Future	8.46	87.9875	8.4580	87.9875	0.00
18/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6251	5	6251	5	0.00
18/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6623	5	6623	5	0.00
18/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	5877	4	5877	4	0.00
18/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
18/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
18/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
18/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
18/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00

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18/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
18/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
18/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
18/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
18/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
18/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
18/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
18/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
18/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
18/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
19/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	AL7T On 03-November-11			Index Future	411.15	409.5140	411.1540	409.5140	16.00
19/08/2011	AL7T On 02-February-12			Index Future	417.41	415.7480	417.4130	415.7480	0.00
19/08/2011	ALBI On 03-November-11			Index Future	376.50	375.2000	376.4990	375.2000	1,351.00
19/08/2011	ALBI On 02-February-12			Index Future	382.23	380.9120	382.2310	380.9120	0.00
19/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0061	0.0076	0.0061	22,388.00
19/08/2011	CAAE On 19-September-11			Can-Do Future	0.26	0.2714	0.2563	0.2714	21,898.00
19/08/2011	CAAG On 24-October-11			Can-Do Future	7.24	7.2785	7.2360	7.2785	0.00
19/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	569	1	569	1	0.00
19/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	528	1	528	1	0.00
19/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	612	1	612	1	0.00
19/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	349	0	349	0	14,286.00
19/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	170	0	170	0	6,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	334	0	334	0	0.00
19/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	26	0	26	0	0.00
19/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	113	0	113	0	0.00
19/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	42	0	42	0	0.00
19/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	33	0	33	0	0.00
19/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
19/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
19/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	GOVI On 03-November-11			GOVI	376.94	375.7030	376.9350	375.7030	162.00
19/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	199350	19	199350	19	0.00
19/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	199250	19	199250	19	0.00
19/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	199450	19	199450	19	0.00
19/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 02-February-12			GOVI	382.67	381.4220	382.6730	381.4220	0.00
19/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	136730	12	136730	12	0.00
19/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	136630	12	136630	12	0.00
19/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	136830	12	136830	12	0.00
19/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
19/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2011	IGOV On 03-November-11			Index Future	162.66	162.2100	162.6620	162.2100	79.00
19/08/2011	IGOV On 02-February-12			Index Future	165.14	164.6800	165.1380	164.6800	0.00
19/08/2011	ILBI On 02-February-12			Index Future	451.76	451.7370	451.7630	451.7370	29.00
19/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.56	94.4300	5.5600	94.4300	17,600.00
19/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.52	94.4300	5.5200	94.4300	400.00
19/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.44	94.4400	5.4400	94.4400	1,000.00
19/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.43	94.4400	5.4300	94.4400	5,541.00
19/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.43	94.4400	5.4300	94.4400	0.00
19/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.42	94.4300	5.4200	94.4300	0.00
19/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.42	94.4300	5.4200	94.4300	1,340.00
19/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.47	94.3600	5.4700	94.3600	2,890.00
19/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.62	94.2100	5.6200	94.2100	45,210.00
19/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.0200	5.8200	94.0200	1,490.00
19/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.05	93.8000	6.0500	93.8000	540.00
19/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.5700	6.2600	93.5700	1,250.00
19/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00

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19/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2011	OTH1 On 03-November-11			Index Future	373.71	372.0650	373.7130	372.0650	0.00
19/08/2011	OTH1 On 02-February-12			Index Future	379.40	377.7290	379.4020	377.7290	0.00
19/08/2011	R157 On 03-November-11			Bond Future	6.67	124.7244	6.6700	124.7244	16,176.00
19/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5846	6	5846	6	0.00
19/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6025	6	6025	6	0.00
19/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5666	6	5666	6	0.00
19/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	489	0	489	0	1,200.00
19/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1500	1	1500	1	400.00
19/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1801	2	1801	2	0.00
19/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3326	3	3326	3	0.00
19/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	26	0	26	0	1,200.00
19/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	174	0	174	0	400.00
19/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	249	0	249	0	0.00
19/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	948	1	948	1	0.00
19/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	1	0	0.00
19/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	1	0	0.00
19/08/2011	R157 On 02-February-12			Bond Future	6.72	126.6223	6.7160	126.6223	0.00
19/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6186	6	6186	6	0.00
19/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6349	6	6349	6	0.00
19/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6023	6	6023	6	0.00
19/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	36	0	0.00
19/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	28	0	0.00
19/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	32	0	0.00
19/08/2011	R157 On 03-May-12			Bond Future	6.77	121.7160	6.7720	121.7160	0.00
19/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4944	5	4944	5	0.00
19/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4800	5	4800	5	0.00
19/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5089	5	5089	5	0.00
19/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	153	0	153	0	0.00
19/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	179	0	179	0	0.00
19/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	165	0	165	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
19/08/2011	R157 On 02-August-12			Bond Future	6.84	123.5182	6.8430	123.5182	0.00
19/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3981	4	3981	4	0.00
19/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4103	4	4103	4	0.00
19/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3860	4	3860	4	0.00
19/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	524	1	524	1	0.00
19/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	471	0	471	0	0.00
19/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	497	1	497	1	0.00
19/08/2011	R186 On 03-November-11			Bond Future	7.94	125.8214	7.9360	125.8214	25,270.00
19/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	10188	10	10188	10	0.00
19/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10615	10	10615	10	0.00
19/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9762	9	9762	9	0.00
19/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	8069	8	8069	8	5,600.00
19/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	3199	3	3199	3	1,275.00
19/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	11043	11	11043	11	0.00
19/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4888	5	4888	5	425.00
19/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	6427	6	6427	6	0.00
19/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	454	1	454	1	425.00
19/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	72	0	72	0	1,275.00
19/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	813	1	813	1	0.00
19/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1561	2	1561	2	0.00
19/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	122	0	122	0	0.00
19/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	241	0	241	0	0.00
19/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	85	0	85	0	0.00
19/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	102	0	102	0	0.00
19/08/2011	R186 On 02-February-12			Bond Future	7.99	122.4477	7.9900	122.4477	2,501.00
19/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	10213	10	10213	10	0.00
19/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9839	9	9839	9	0.00
19/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10590	10	10590	10	0.00
19/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	698	1	698	1	0.00
19/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	829	1	829	1	0.00
19/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	761	1	761	1	0.00
19/08/2011	R186 On 03-May-12			Bond Future	8.05	124.2889	8.0480	124.2889	0.00
19/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	10362	10	10362	10	0.00

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19/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10706	10	10706	10	0.00
19/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	10021	10	10021	10	0.00
19/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1668	2	1668	2	0.00
19/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1479	2	1479	2	0.00
19/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1571	2	1571	2	0.00
19/08/2011	R186 On 02-August-12			Bond Future	8.11	120.8340	8.1120	120.8340	0.00
19/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8663	8	8663	8	0.00
19/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	8355	8	8355	8	0.00
19/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8979	9	8979	9	0.00
19/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2643	3	2643	3	0.00
19/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	2909	3	2909	3	0.00
19/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2771	3	2771	3	0.00
19/08/2011	R189 On 03-November-11			Bond Future	213.79	213.6157	213.7866	213.6157	0.00
19/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1787	2	1787	2	0.00
19/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1737	2	1737	2	0.00
19/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1837	2	1837	2	0.00
19/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R197 On 03-November-11			Bond Future	244.78	244.4169	244.7781	244.4169	183.00
19/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	6278	6	6278	6	0.00
19/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	6328	6	6328	6	0.00
19/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	6228	6	6228	6	0.00
19/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R201 On 03-November-11			Bond Future	6.34	109.9428	6.3400	109.9428	1,348.00
19/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4691	5	4691	5	0.00
19/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4828	5	4828	5	0.00
19/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4554	4	4554	4	0.00
19/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	1	0	0.00
19/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00

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19/08/2011	R201 On 02-February-12			Bond Future	6.36	107.2080	6.3570	107.2080	0.00
19/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4945	5	4945	5	0.00
19/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5070	5	5070	5	0.00
19/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4819	5	4819	5	0.00
19/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	10	0	10	0	0.00
19/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	8	0	8	0	0.00
19/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	9	0	9	0	0.00
19/08/2011	R201 On 03-May-12			Bond Future	6.39	108.8190	6.3850	108.8190	0.00
19/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3422	3	3422	3	0.00
19/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3314	3	3314	3	0.00
19/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3531	3	3531	3	0.00
19/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	117	0	117	0	0.00
19/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	136	0	136	0	0.00
19/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	126	0	126	0	0.00
19/08/2011	R201 On 02-August-12			Bond Future	6.43	106.0228	6.4300	106.0228	0.00
19/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2679	3	2679	3	0.00
19/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2771	3	2771	3	0.00
19/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2587	2	2587	2	0.00
19/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	335	0	335	0	0.00
19/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	302	0	302	0	0.00
19/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	319	0	319	0	0.00
19/08/2011	R202 On 03-November-11			Bond Future	184.93	184.3253	184.9317	184.3253	24,816.00
19/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	184432	184	184432	184	0.00
19/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	184382	184	184382	184	0.00
19/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	184482	184	184482	184	0.00
19/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 02-February-12			Bond Future	185.08	184.4667	185.0822	184.4667	0.00
19/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	8082	7	8082	7	0.00
19/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	8132	8	8132	8	0.00
19/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	8032	7	8032	7	0.00
19/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R203 On 03-November-11			Bond Future	7.30	105.3404	7.3040	105.3404	2,133.00
19/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5590	5	5590	5	0.00
19/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5368	5	5368	5	0.00
19/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5812	6	5812	6	0.00
19/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	10	0	10	0	0.00
19/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	17	0	17	0	0.00
19/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	13	0	13	0	0.00
19/08/2011	R203 On 02-February-12			Bond Future	7.37	106.9441	7.3690	106.9441	0.00
19/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6298	6	6298	6	0.00
19/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	6097	6	6097	6	0.00
19/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6502	6	6502	6	0.00
19/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	123	0	123	0	0.00
19/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	148	0	148	0	0.00
19/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	134	0	134	0	0.00
19/08/2011	R203 On 03-May-12			Bond Future	7.44	104.3948	7.4430	104.3948	0.00
19/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5970	6	5970	6	0.00
19/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	6153	6	6153	6	0.00
19/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5788	6	5788	6	0.00
19/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	381	0	381	0	0.00
19/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	331	0	331	0	0.00
19/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	356	0	356	0	0.00
19/08/2011	R203 On 02-August-12			Bond Future	7.53	105.9382	7.5270	105.9382	0.00
19/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4735	4	4735	4	0.00
19/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4902	5	4902	5	0.00
19/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4570	4	4570	4	0.00
19/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	734	1	734	1	0.00
19/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	661	1	661	1	0.00
19/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	696	1	696	1	0.00
19/08/2011	R204 On 03-November-11			Bond Future	7.49	105.3137	7.4930	105.3137	2,872.00
19/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	6687	6	6687	6	0.00
19/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6938	6	6938	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
19/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6436	6	6436	6	0.00
19/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	19	0	19	0	0.00
19/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	12	0	12	0	0.00
19/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	15	0	15	0	0.00
19/08/2011	R204 On 02-February-12			Bond Future	7.56	102.8833	7.5560	102.8833	0.00
19/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7521	7	7521	7	0.00
19/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	7751	7	7751	7	0.00
19/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7291	7	7291	7	0.00
19/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	146	0	146	0	0.00
19/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	117	0	117	0	0.00
19/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	131	0	131	0	0.00
19/08/2011	R204 On 03-May-12			Bond Future	7.63	104.4289	7.6270	104.4289	0.00
19/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	6217	6	6217	6	0.00
19/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	6016	6	6016	6	0.00
19/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6420	6	6420	6	0.00
19/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	557	1	557	1	0.00
19/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	636	1	636	1	0.00
19/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	595	1	595	1	0.00
19/08/2011	R204 On 02-August-12			Bond Future	7.71	101.9474	7.7080	101.9474	0.00
19/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4938	5	4938	5	0.00
19/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4757	4	4757	4	0.00
19/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	5123	5	5123	5	0.00
19/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1013	1	1013	1	0.00
19/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1125	1	1125	1	0.00
19/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1067	1	1067	1	0.00
19/08/2011	R206 On 03-November-11			Bond Future	6.02	105.2733	6.0190	105.2733	12,577.00
19/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3488	3	3488	3	0.00
19/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3389	3	3389	3	0.00
19/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3586	4	3586	4	0.00
19/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	1	0	0.00
19/08/2011	R206 On 02-February-12			Bond Future	6.00	103.1119	5.9950	103.1119	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
19/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3602	4	3602	4	0.00
19/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3515	3	3515	3	0.00
19/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3689	4	3689	4	0.00
19/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	5	0	0.00
19/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	6	0	6	0	0.00
19/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	5	0	5	0	0.00
19/08/2011	R206 On 03-May-12			Bond Future	5.99	104.6620	5.9850	104.6620	0.00
19/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2478	2	2478	2	0.00
19/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2551	2	2551	2	0.00
19/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2406	2	2406	2	0.00
19/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	84	0	84	0	0.00
19/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	73	0	73	0	0.00
19/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	78	0	78	0	0.00
19/08/2011	R206 On 02-August-12			Bond Future	5.99	102.4485	5.9850	102.4485	0.00
19/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1871	2	1871	2	0.00
19/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1930	2	1930	2	0.00
19/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1812	2	1812	2	0.00
19/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	156	0	156	0	0.00
19/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	140	0	140	0	0.00
19/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	148	0	148	0	0.00
19/08/2011	R207 On 03-November-11			Bond Future	7.66	99.4622	7.6610	99.4622	7,549.00
19/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	6208	6	6208	6	0.00
19/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6474	6	6474	6	0.00
19/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	5943	6	5943	6	0.00
19/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	2056	2	2056	2	2,000.00
19/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	3144	3	3144	3	0.00
19/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	4122	4	4122	4	0.00
19/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	418	0	418	0	900.00
19/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2259	2	2259	2	0.00
19/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4376	4	4376	4	0.00
19/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1505	1	1505	1	300.00
19/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	570	1	570	1	300.00
19/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	131	0	131	0	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	981	1	981	1	0.00
19/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	156	0	156	0	2,000.00
19/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2580	3	2580	3	0.00
19/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	308	0	308	0	2,000.00
19/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	41	0	41	0	0.00
19/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	657	1	657	1	0.00
19/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	28	0	28	0	0.00
19/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	33	0	33	0	0.00
19/08/2011	R207 On 02-February-12			Bond Future	7.72	97.3381	7.7230	97.3381	0.00
19/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	7237	7	7237	7	0.00
19/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7477	7	7477	7	0.00
19/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	6998	7	6998	7	0.00
19/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	251	0	251	0	0.00
19/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	206	0	206	0	0.00
19/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	228	0	228	0	0.00
19/08/2011	R207 On 03-May-12			Bond Future	7.79	98.8009	7.7940	98.8009	0.00
19/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5989	6	5989	6	0.00
19/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5781	6	5781	6	0.00
19/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	6199	6	6199	6	0.00
19/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	771	1	771	1	0.00
19/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	875	1	875	1	0.00
19/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	821	1	821	1	0.00
19/08/2011	R207 On 02-August-12			Bond Future	7.87	96.6252	7.8740	96.6252	0.00
19/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5666	5	5666	5	0.00
19/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5467	5	5467	5	0.00
19/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	5868	6	5868	6	0.00
19/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	999	1	999	1	0.00
19/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1109	1	1109	1	0.00
19/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1052	1	1052	1	0.00
19/08/2011	R208 On 03-November-11			Bond Future	7.69	94.1159	7.6880	94.1159	6,767.00
19/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6486	6	6486	6	0.00
19/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6767	6	6767	6	0.00
19/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	6205	6	6205	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
19/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2327	2	2327	2	1,995.00
19/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	7329	7	7329	7	0.00
19/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3502	3	3502	3	665.00
19/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4548	4	4548	4	0.00
19/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	167	0	167	0	665.00
19/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	26	0	26	0	1,995.00
19/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	325	0	325	0	0.00
19/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	56	0	56	0	0.00
19/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	684	1	684	1	0.00
19/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	38	0	38	0	0.00
19/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	46	0	46	0	0.00
19/08/2011	R208 On 02-February-12			Bond Future	7.75	95.5475	7.7450	95.5475	0.00
19/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7652	7	7652	7	0.00
19/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7398	7	7398	7	0.00
19/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	7907	8	7907	8	0.00
19/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	237	0	237	0	0.00
19/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	287	0	287	0	0.00
19/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	261	0	261	0	0.00
19/08/2011	R208 On 03-May-12			Bond Future	7.81	93.5904	7.8080	93.5904	0.00
19/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7522	7	7522	7	0.00
19/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7757	7	7757	7	0.00
19/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	7289	7	7289	7	0.00
19/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	682	1	682	1	0.00
19/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	600	1	600	1	0.00
19/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	639	1	639	1	0.00
19/08/2011	R208 On 02-August-12			Bond Future	7.88	94.9746	7.8780	94.9746	0.00
19/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	6116	6	6116	6	0.00
19/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6336	6	6336	6	0.00
19/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5901	6	5901	6	0.00
19/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1196	1	1196	1	0.00
19/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1079	1	1079	1	0.00
19/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1135	1	1135	1	0.00
19/08/2011	R209 On 03-November-11			Bond Future	8.24	79.3366	8.2350	79.3366	1,316.00

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19/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4783	4	4783	4	0.00
19/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	5112	5	5112	5	0.00
19/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4461	4	4461	4	0.00
19/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	565	1	565	1	0.00
19/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	418	1	418	1	0.00
19/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	486	1	486	1	0.00
19/08/2011	R209 On 02-February-12			Bond Future	8.28	80.5464	8.2820	80.5464	0.00
19/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6858	6	6858	6	0.00
19/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	7157	7	7157	7	0.00
19/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6563	6	6563	6	0.00
19/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1114	1	1114	1	0.00
19/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	944	1	944	1	0.00
19/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1026	1	1026	1	0.00
19/08/2011	R209 On 03-May-12			Bond Future	8.33	78.6090	8.3310	78.6090	0.00
19/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	7189	7	7189	7	0.00
19/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6918	6	6918	6	0.00
19/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7465	7	7465	7	0.00
19/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1684	2	1684	2	0.00
19/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	1899	2	1899	2	0.00
19/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1787	2	1787	2	0.00
19/08/2011	R209 On 02-August-12			Bond Future	8.39	79.7732	8.3850	79.7732	0.00
19/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8629	8	8629	8	0.00
19/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	8357	8	8357	8	0.00
19/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8906	8	8906	8	0.00
19/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1742	2	1742	2	0.00
19/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	1924	2	1924	2	0.00
19/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1829	2	1829	2	0.00
19/08/2011	R210 On 03-November-11			Bond Future	136.78	135.6668	136.7817	135.6668	600.00
19/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	5782	5	5782	5	0.00
19/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	5732	5	5732	5	0.00
19/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	5832	5	5832	5	0.00
19/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 03-November-11			Bond Future	112.48	112.0431	112.4759	112.0431	529.00
19/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111226	111	111226	111	0.00
19/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111276	111	111276	111	0.00
19/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111176	111	111176	111	0.00
19/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 02-February-12			Bond Future	112.85	112.4110	112.8504	112.4110	0.00
19/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2350	2	2350	2	0.00
19/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2400	2	2400	2	0.00
19/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2300	2	2300	2	0.00
19/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 03-November-11			Bond Future	110.93	110.4244	110.9328	110.4244	2,667.00
19/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108433	108	108433	108	0.00
19/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108383	108	108383	108	0.00
19/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108483	108	108483	108	0.00
19/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 02-February-12			Bond Future	111.15	110.6371	111.1532	110.6371	0.00
19/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2653	2	2653	2	0.00
19/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2603	2	2603	2	0.00
19/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2703	2	2703	2	0.00
19/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-November-11			Bond Future	8.23	89.0250	8.2250	89.0250	0.00
19/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	4421	4	4421	4	0.00
19/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4825	4	4825	4	0.00
19/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	4015	3	4015	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
19/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-February-12			Bond Future	8.28	90.3795	8.2790	90.3795	0.00
19/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5915	5	5915	5	0.00
19/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	5524	5	5524	5	0.00
19/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	6303	6	6303	6	0.00
19/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-May-12			Bond Future	8.33	88.1944	8.3330	88.1944	0.00
19/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	7334	7	7334	7	0.00
19/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7707	7	7707	7	0.00
19/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6958	6	6958	6	0.00
19/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-August-12			Bond Future	8.39	89.5028	8.3910	89.5028	0.00
19/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6813	6	6813	6	0.00
19/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	7184	7	7184	7	0.00
19/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	6438	6	6438	6	0.00
19/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
19/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
19/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
19/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
19/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
19/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00

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19/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
19/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
19/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
19/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
19/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
19/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
19/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
19/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
22/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	AL7T On 03-November-11			Index Future	412.59	411.1540	412.5870	411.1540	16.00
22/08/2011	AL7T On 02-February-12			Index Future	418.87	417.4130	418.8670	417.4130	0.00
22/08/2011	ALBI On 03-November-11			Index Future	377.21	376.4990	377.2090	376.4990	1,328.00
22/08/2011	ALBI On 02-February-12			Index Future	382.95	382.2310	382.9510	382.2310	0.00
22/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0076	0.0050	0.0076	22,388.00
22/08/2011	CAAE On 19-September-11			Can-Do Future	0.28	0.2563	0.2835	0.2563	21,898.00
22/08/2011	CAAG On 24-October-11			Can-Do Future	7.28	7.2360	7.2779	7.2360	0.00
22/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	601	1	601	1	0.00
22/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	558	1	558	1	0.00
22/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	646	1	646	1	0.00
22/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	368	0	368	0	14,286.00
22/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	178	0	178	0	6,757.00
22/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	300	0	300	0	0.00
22/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	18	0	18	0	0.00

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22/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	90	0	90	0	0.00
22/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	30	0	30	0	0.00
22/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	23	0	23	0	0.00
22/08/2011	CAAI On 26-August-11			Can-Do Future	7.21	7.1000	7.2146	7.1000	0.00
22/08/2011	CAAI On 26-August-11	7.10	Call	Can-Do Future	135	0	135	0	0.00
22/08/2011	CAAI On 26-August-11	7.15	Call	Can-Do Future	99	0	99	0	0.00
22/08/2011	CAAI On 26-August-11	7.05	Call	Can-Do Future	176	0	176	0	0.00
22/08/2011	CAAI On 26-August-11	7.05	Put	Can-Do Future	11	0	11	0	25,000.00
22/08/2011	CAAI On 26-August-11	7.15	Put	Can-Do Future	34	0	34	0	0.00
22/08/2011	CAAI On 26-August-11	7.10	Put	Can-Do Future	20	0	20	0	0.00
22/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
22/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
22/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	GOVI On 03-November-11			GOVI	377.73	376.9350	377.7330	376.9350	162.00
22/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	207330	20	207330	20	0.00
22/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	207230	20	207230	20	0.00
22/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	207430	20	207430	20	0.00
22/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12			GOVI	383.48	382.6730	383.4820	382.6730	0.00
22/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	144820	14	144820	14	0.00
22/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	144720	14	144720	14	0.00
22/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	144920	14	144920	14	0.00
22/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
22/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2011	IGOV On 03-November-11			Index Future	162.85	162.6620	162.8480	162.6620	79.00
22/08/2011	IGOV On 02-February-12			Index Future	165.33	165.1380	165.3270	165.1380	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
22/08/2011	ILBI On 02-February-12			Index Future	454.25	451.7630	454.2520	451.7630	29.00
22/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.55	94.4400	5.5500	94.4400	17,600.00
22/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.52	94.4800	5.5200	94.4800	400.00
22/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.5600	5.4200	94.5600	1,000.00
22/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.40	94.5700	5.4000	94.5700	5,541.00
22/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.39	94.5700	5.3900	94.5700	0.00
22/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.40	94.5800	5.4000	94.5800	0.00
22/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.40	94.5800	5.4000	94.5800	1,340.00
22/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.40	94.5300	5.4000	94.5300	2,890.00
22/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.3800	5.4800	94.3800	45,210.00
22/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.65	94.1800	5.6500	94.1800	1,490.00
22/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.88	93.9500	5.8800	93.9500	1,290.00
22/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.11	93.7400	6.1100	93.7400	1,250.00
22/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/08/2011	OTH1 On 03-November-11			Index Future	373.96	373.7130	373.9580	373.7130	0.00
22/08/2011	OTH1 On 02-February-12			Index Future	379.65	379.4020	379.6500	379.4020	0.00
22/08/2011	R157 On 03-November-11			Bond Future	6.58	124.8464	6.5840	124.8464	16,176.00
22/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6174	6	6174	6	0.00
22/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6353	6	6353	6	0.00
22/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5995	6	5995	6	0.00
22/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	618	0	618	0	1,200.00
22/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3643	3	3643	3	0.00
22/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1751	2	1751	2	400.00
22/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2071	2	2071	2	0.00
22/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	116	0	116	0	400.00
22/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	14	0	14	0	1,200.00
22/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	171	0	171	0	0.00
22/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	1	0	0.00
22/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	748	1	748	1	0.00
22/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R157 On 02-February-12			Bond Future	6.62	126.7470	6.6230	126.7470	0.00
22/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6509	6	6509	6	0.00
22/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6345	6	6345	6	0.00
22/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6673	6	6673	6	0.00
22/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	20	0	20	0	0.00
22/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	26	0	26	0	0.00
22/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	23	0	23	0	0.00
22/08/2011	R157 On 03-May-12			Bond Future	6.67	121.8420	6.6700	121.8420	0.00
22/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5251	5	5251	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
22/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5398	5	5398	5	0.00
22/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5104	5	5104	5	0.00
22/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	144	0	144	0	0.00
22/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	123	0	123	0	0.00
22/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	133	0	133	0	0.00
22/08/2011	R157 On 02-August-12			Bond Future	6.73	123.6471	6.7310	123.6471	0.00
22/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4254	4	4254	4	0.00
22/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4130	4	4130	4	0.00
22/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4380	4	4380	4	0.00
22/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	404	0	404	0	0.00
22/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	449	1	449	1	0.00
22/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	425	0	425	0	0.00
22/08/2011	R186 On 03-November-11			Bond Future	7.95	126.3442	7.9460	126.3442	25,090.00
22/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	10081	10	10081	10	0.00
22/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10509	11	10509	11	0.00
22/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9654	10	9654	10	0.00
22/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7958	8	7958	8	5,600.00
22/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	3093	3	3093	3	1,275.00
22/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4775	5	4775	5	425.00
22/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	6314	6	6314	6	0.00
22/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10937	11	10937	11	0.00
22/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	66	0	66	0	1,275.00
22/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	441	0	441	0	425.00
22/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	801	1	801	1	0.00
22/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1556	2	1556	2	0.00
22/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	115	0	115	0	0.00
22/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	231	0	231	0	0.00
22/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	80	0	80	0	0.00
22/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	96	0	96	0	0.00
22/08/2011	R186 On 02-February-12			Bond Future	8.00	122.9717	8.0000	122.9717	2,501.00
22/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	10108	10	10108	10	0.00
22/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10485	11	10485	11	0.00
22/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9735	10	9735	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
22/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	825	1	825	1	0.00
22/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	692	1	692	1	0.00
22/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	755	1	755	1	0.00
22/08/2011	R186 On 03-May-12			Bond Future	8.06	124.8233	8.0580	124.8233	0.00
22/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	10265	10	10265	10	0.00
22/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9924	10	9924	10	0.00
22/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10608	11	10608	11	0.00
22/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1478	1	1478	1	0.00
22/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1668	2	1668	2	0.00
22/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1571	2	1571	2	0.00
22/08/2011	R186 On 02-August-12			Bond Future	8.12	121.3779	8.1220	121.3779	0.00
22/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8576	9	8576	9	0.00
22/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8891	9	8891	9	0.00
22/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	8269	8	8269	8	0.00
22/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	2919	3	2919	3	0.00
22/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2650	3	2650	3	0.00
22/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2779	3	2779	3	0.00
22/08/2011	R189 On 03-November-11			Bond Future	213.96	213.7866	213.9568	213.7866	0.00
22/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1957	2	1957	2	0.00
22/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	2007	2	2007	2	0.00
22/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1907	2	1907	2	0.00
22/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11			Bond Future	245.14	244.7781	245.1394	244.7781	183.00
22/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	6639	6	6639	6	0.00
22/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	6589	6	6589	6	0.00
22/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	6689	6	6689	6	0.00
22/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11			Bond Future	6.24	110.0561	6.2380	110.0561	1,348.00
22/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4988	5	4988	5	0.00

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22/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4850	5	4850	5	0.00
22/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5125	5	5125	5	0.00
22/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 02-February-12			Bond Future	6.25	107.3207	6.2450	107.3207	0.00
22/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5243	5	5243	5	0.00
22/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5117	5	5117	5	0.00
22/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5368	5	5368	5	0.00
22/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	5	0	5	0	0.00
22/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	7	0	7	0	0.00
22/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	6	0	6	0	0.00
22/08/2011	R201 On 03-May-12			Bond Future	6.26	108.9346	6.2610	108.9346	0.00
22/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3698	3	3698	3	0.00
22/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3809	4	3809	4	0.00
22/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3588	3	3588	3	0.00
22/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	104	0	104	0	0.00
22/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	89	0	89	0	0.00
22/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	96	0	96	0	0.00
22/08/2011	R201 On 02-August-12			Bond Future	6.29	106.1391	6.2910	106.1391	0.00
22/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2930	3	2930	3	0.00
22/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2836	3	2836	3	0.00
22/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3025	3	3025	3	0.00
22/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	244	0	244	0	0.00
22/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	273	0	273	0	0.00
22/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	258	0	258	0	0.00
22/08/2011	R202 On 03-November-11			Bond Future	184.94	184.9317	184.9437	184.9317	24,816.00
22/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	184444	184	184444	184	0.00
22/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	184394	184	184394	184	0.00
22/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	184494	184	184494	184	0.00
22/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 03-November-11	0.50	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
22/08/2011	R202 On 02-February-12			Bond Future	185.09	185.0822	185.0945	185.0822	0.00
22/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	8094	8	8094	8	0.00
22/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	8044	8	8044	8	0.00
22/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	8144	8	8144	8	0.00
22/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R203 On 03-November-11			Bond Future	7.24	105.6485	7.2410	105.6485	2,133.00
22/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5889	6	5889	6	0.00
22/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	6113	6	6113	6	0.00
22/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5666	5	5666	5	0.00
22/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	11	0	11	0	0.00
22/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	7	0	7	0	0.00
22/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	8	0	8	0	0.00
22/08/2011	R203 On 02-February-12			Bond Future	7.30	107.2586	7.3030	107.2586	0.00
22/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6580	6	6580	6	0.00
22/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6785	7	6785	7	0.00
22/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	6377	6	6377	6	0.00
22/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	122	0	122	0	0.00
22/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	100	0	100	0	0.00
22/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	110	0	110	0	0.00
22/08/2011	R203 On 03-May-12			Bond Future	7.37	104.7054	7.3720	104.7054	0.00
22/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	6241	6	6241	6	0.00
22/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	6056	6	6056	6	0.00
22/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	6426	6	6426	6	0.00
22/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	288	0	288	0	0.00
22/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	333	0	333	0	0.00
22/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	310	0	310	0	0.00
22/08/2011	R203 On 02-August-12			Bond Future	7.45	106.2566	7.4510	106.2566	0.00
22/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4984	5	4984	5	0.00
22/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4816	5	4816	5	0.00
22/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	5154	5	5154	5	0.00
22/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	589	1	589	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
22/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	656	1	656	1	0.00
22/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	621	1	621	1	0.00
22/08/2011	R204 On 03-November-11			Bond Future	7.44	105.8048	7.4350	105.8048	2,872.00
22/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	7003	7	7003	7	0.00
22/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6751	6	6751	6	0.00
22/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	7255	7	7255	7	0.00
22/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	7	0	7	0	0.00
22/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	12	0	12	0	0.00
22/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	9	0	9	0	0.00
22/08/2011	R204 On 02-February-12			Bond Future	7.50	103.3805	7.4950	103.3805	0.00
22/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7825	8	7825	8	0.00
22/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7593	7	7593	7	0.00
22/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	8058	8	8058	8	0.00
22/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	97	0	97	0	0.00
22/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	120	0	120	0	0.00
22/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	107	0	107	0	0.00
22/08/2011	R204 On 03-May-12			Bond Future	7.56	104.9355	7.5630	104.9355	0.00
22/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	6486	6	6486	6	0.00
22/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6692	6	6692	6	0.00
22/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	6281	6	6281	6	0.00
22/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	568	1	568	1	0.00
22/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	496	1	496	1	0.00
22/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	531	1	531	1	0.00
22/08/2011	R204 On 02-August-12			Bond Future	7.64	102.4615	7.6410	102.4615	0.00
22/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	5180	5	5180	5	0.00
22/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	5369	5	5369	5	0.00
22/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4995	5	4995	5	0.00
22/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1026	1	1026	1	0.00
22/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	923	1	923	1	0.00
22/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	972	1	972	1	0.00
22/08/2011	R206 On 03-November-11			Bond Future	5.89	105.3412	5.8920	105.3412	12,577.00
22/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3749	3	3749	3	0.00
22/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3848	4	3848	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
22/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3651	3	3651	3	0.00
22/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 02-February-12			Bond Future	5.85	103.1817	5.8510	103.1817	0.00
22/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3864	4	3864	4	0.00
22/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3952	4	3952	4	0.00
22/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3777	4	3777	4	0.00
22/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	3	0	0.00
22/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	3	0	0.00
22/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	2	0	0.00
22/08/2011	R206 On 03-May-12			Bond Future	5.82	104.7328	5.8180	104.7328	0.00
22/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2724	2	2724	2	0.00
22/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2651	2	2651	2	0.00
22/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2799	3	2799	3	0.00
22/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	52	0	52	0	0.00
22/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	60	0	60	0	0.00
22/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	55	0	55	0	0.00
22/08/2011	R206 On 02-August-12			Bond Future	5.79	102.5201	5.7870	102.5201	0.00
22/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2104	2	2104	2	0.00
22/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	2043	2	2043	2	0.00
22/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2165	2	2165	2	0.00
22/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	101	0	101	0	0.00
22/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	114	0	114	0	0.00
22/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	107	0	107	0	0.00
22/08/2011	R207 On 03-November-11			Bond Future	7.61	99.8041	7.6090	99.8041	7,549.00
22/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	6506	6	6506	6	0.00
22/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6773	6	6773	6	0.00
22/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	6239	6	6239	6	0.00
22/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	2250	2	2250	2	2,000.00
22/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	3386	3	3386	3	0.00
22/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	4391	4	4391	4	0.00
22/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	477	0	477	0	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1664	2	1664	2	300.00
22/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2463	2	2463	2	0.00
22/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4651	4	4651	4	0.00
22/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	98	0	98	0	900.00
22/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	467	1	467	1	300.00
22/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	832	1	832	1	0.00
22/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	118	0	118	0	2,000.00
22/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2331	3	2331	3	0.00
22/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	243	0	243	0	2,000.00
22/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	29	0	29	0	0.00
22/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	543	1	543	1	0.00
22/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	19	0	19	0	0.00
22/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	23	0	23	0	0.00
22/08/2011	R207 On 02-February-12			Bond Future	7.67	97.6825	7.6680	97.6825	0.00
22/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	7520	7	7520	7	0.00
22/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	7278	7	7278	7	0.00
22/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7763	7	7763	7	0.00
22/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	176	0	176	0	0.00
22/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	214	0	214	0	0.00
22/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	194	0	194	0	0.00
22/08/2011	R207 On 03-May-12			Bond Future	7.74	99.1525	7.7370	99.1525	0.00
22/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	6234	6	6234	6	0.00
22/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	6447	6	6447	6	0.00
22/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	6022	6	6022	6	0.00
22/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	797	1	797	1	0.00
22/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	699	1	699	1	0.00
22/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	747	1	747	1	0.00
22/08/2011	R207 On 02-August-12			Bond Future	7.82	96.9827	7.8150	96.9827	0.00
22/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5903	6	5903	6	0.00
22/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	6108	6	6108	6	0.00
22/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5700	5	5700	5	0.00
22/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1021	1	1021	1	0.00
22/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	918	1	918	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
22/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	968	1	968	1	0.00
22/08/2011	R208 On 03-November-11			Bond Future	7.64	94.5145	7.6360	94.5145	7,017.00
22/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6803	6	6803	6	0.00
22/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	7086	7	7086	7	0.00
22/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	6520	6	6520	6	0.00
22/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2539	2	2539	2	1,995.00
22/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3764	4	3764	4	665.00
22/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4838	5	4838	5	0.00
22/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	7651	7	7651	7	0.00
22/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	17	0	17	0	1,995.00
22/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	126	0	126	0	665.00
22/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	256	0	256	0	0.00
22/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	40	0	40	0	0.00
22/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	565	1	565	1	0.00
22/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	27	0	27	0	0.00
22/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	33	0	33	0	0.00
22/08/2011	R208 On 02-February-12			Bond Future	7.69	95.9496	7.6910	95.9496	0.00
22/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7950	8	7950	8	0.00
22/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	8208	8	8208	8	0.00
22/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7693	7	7693	7	0.00
22/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	247	0	247	0	0.00
22/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	203	0	203	0	0.00
22/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	224	0	224	0	0.00
22/08/2011	R208 On 03-May-12			Bond Future	7.75	93.9952	7.7510	93.9952	0.00
22/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7806	8	7806	8	0.00
22/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	7569	7	7569	7	0.00
22/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	8043	8	8043	8	0.00
22/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	540	1	540	1	0.00
22/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	616	1	616	1	0.00
22/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	577	1	577	1	0.00
22/08/2011	R208 On 02-August-12			Bond Future	7.82	95.3873	7.8190	95.3873	0.00
22/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	6374	6	6374	6	0.00
22/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	6155	6	6155	6	0.00

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22/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6598	6	6598	6	0.00
22/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	992	1	992	1	0.00
22/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1100	1	1100	1	0.00
22/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1043	1	1043	1	0.00
22/08/2011	R209 On 03-November-11			Bond Future	8.28	79.9174	8.2810	79.9174	1,351.00
22/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4432	5	4432	5	0.00
22/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4117	4	4117	4	0.00
22/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4754	5	4754	5	0.00
22/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	459	0	459	0	0.00
22/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	620	1	620	1	0.00
22/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	535	0	535	0	0.00
22/08/2011	R209 On 02-February-12			Bond Future	8.33	81.1299	8.3280	81.1299	0.00
22/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6528	7	6528	7	0.00
22/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6238	7	6238	7	0.00
22/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6822	7	6822	7	0.00
22/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1005	1	1005	1	0.00
22/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1185	1	1185	1	0.00
22/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1091	1	1091	1	0.00
22/08/2011	R209 On 03-May-12			Bond Future	8.38	79.2117	8.3790	79.2117	0.00
22/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6874	7	6874	7	0.00
22/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7144	7	7144	7	0.00
22/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6608	7	6608	7	0.00
22/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	1998	2	1998	2	0.00
22/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1771	2	1771	2	0.00
22/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1881	2	1881	2	0.00
22/08/2011	R209 On 02-August-12			Bond Future	8.43	80.3776	8.4330	80.3776	0.00
22/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8311	9	8311	9	0.00
22/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8584	9	8584	9	0.00
22/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	8043	8	8043	8	0.00
22/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2014	2	2014	2	0.00
22/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1824	2	1824	2	0.00
22/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1915	2	1915	2	0.00
22/08/2011	R210 On 03-November-11			Bond Future	136.79	136.7817	136.7910	136.7817	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	5791	6	5791	6	0.00
22/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	5841	6	5841	6	0.00
22/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	5741	6	5741	6	0.00
22/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11			Bond Future	112.48	112.4759	112.4809	112.4759	529.00
22/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111231	111	111231	111	0.00
22/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111181	111	111181	111	0.00
22/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111281	111	111281	111	0.00
22/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12			Bond Future	112.86	112.8504	112.8552	112.8504	0.00
22/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2355	2	2355	2	0.00
22/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2305	2	2305	2	0.00
22/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2405	2	2405	2	0.00
22/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 03-November-11			Bond Future	110.94	110.9328	110.9402	110.9328	2,667.00
22/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108440	108	108440	108	0.00
22/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108390	108	108390	108	0.00
22/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108490	108	108490	108	0.00
22/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 02-February-12			Bond Future	111.16	111.1532	111.1605	111.1532	0.00
22/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2660	3	2660	3	0.00
22/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2710	3	2710	3	0.00
22/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2610	3	2610	3	0.00
22/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11			Bond Future	8.25	89.5650	8.2500	89.5650	0.00
22/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	4203	4	4203	4	0.00
22/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4607	5	4607	5	0.00
22/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3796	4	3796	4	0.00
22/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12			Bond Future	8.31	90.9299	8.3050	90.9299	0.00
22/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5691	6	5691	6	0.00
22/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	6079	6	6079	6	0.00
22/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	5300	6	5300	6	0.00
22/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12			Bond Future	8.36	88.7550	8.3600	88.7550	0.00
22/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	7104	7	7104	7	0.00
22/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7477	8	7477	8	0.00
22/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6728	7	6728	7	0.00
22/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12			Bond Future	8.42	90.0645	8.4180	90.0645	0.00
22/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6586	7	6586	7	0.00
22/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6957	7	6957	7	0.00
22/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	6211	6	6211	6	0.00
22/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
22/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
22/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
22/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	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
22/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
22/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
22/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
22/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
22/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
22/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
22/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
22/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
22/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
22/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
23/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	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
23/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	AL7T On 03-November-11			Index Future	412.11	412.5870	412.1090	412.5870	16.00
23/08/2011	AL7T On 02-February-12			Index Future	418.38	418.8670	418.3820	418.8670	0.00
23/08/2011	ALBI On 03-November-11			Index Future	376.81	377.2090	376.8060	377.2090	1,617.00
23/08/2011	ALBI On 02-February-12			Index Future	382.54	382.9510	382.5420	382.9510	0.00
23/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0050	0.0041	0.0050	22,388.00
23/08/2011	CAAE On 19-September-11			Can-Do Future	0.29	0.2835	0.2918	0.2835	21,898.00
23/08/2011	CAAG On 24-October-11			Can-Do Future	7.27	7.2779	7.2717	7.2779	0.00
23/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	597	1	597	1	0.00
23/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	553	1	553	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
23/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	641	1	641	1	0.00
23/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	361	0	361	0	14,286.00
23/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	168	0	168	0	6,757.00
23/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	296	0	296	0	0.00
23/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	19	0	19	0	0.00
23/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	89	0	89	0	0.00
23/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	31	0	31	0	0.00
23/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	25	0	25	0	0.00
23/08/2011	CAAI On 26-August-11			Can-Do Future	7.21	7.2146	7.2092	7.2146	0.00
23/08/2011	CAAI On 26-August-11	7.10	Call	Can-Do Future	123	0	123	0	0.00
23/08/2011	CAAI On 26-August-11	7.05	Call	Can-Do Future	167	0	167	0	0.00
23/08/2011	CAAI On 26-August-11	7.15	Call	Can-Do Future	84	0	84	0	0.00
23/08/2011	CAAI On 26-August-11	7.15	Put	Can-Do Future	25	0	25	0	0.00
23/08/2011	CAAI On 26-August-11	7.05	Put	Can-Do Future	8	0	8	0	25,000.00
23/08/2011	CAAI On 26-August-11	7.10	Put	Can-Do Future	14	0	14	0	0.00
23/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
23/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
23/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	GOVI On 03-November-11			GOVI	377.40	377.7330	377.3960	377.7330	162.00
23/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	203960	21	203960	21	0.00
23/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	203860	21	203860	21	0.00
23/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	204060	21	204060	21	0.00
23/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 02-February-12			GOVI	383.14	383.4820	383.1410	383.4820	0.00
23/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	141410	14	141410	14	0.00
23/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	141310	14	141310	14	0.00
23/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	141510	14	141510	14	0.00
23/08/2011	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
23/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
23/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2011	IGOV On 03-November-11			Index Future	162.88	162.8480	162.8750	162.8480	79.00
23/08/2011	IGOV On 02-February-12			Index Future	165.35	165.3270	165.3540	165.3270	0.00
23/08/2011	ILBI On 02-February-12			Index Future	454.37	454.2520	454.3680	454.2520	88.00
23/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.49	94.4500	5.4900	94.4500	16,389.00
23/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.44	94.4800	5.4400	94.4800	2,000.00
23/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.36	94.5800	5.3600	94.5800	1,000.00
23/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.33	94.6000	5.3300	94.6000	5,541.00
23/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.32	94.6100	5.3200	94.6100	0.00
23/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.33	94.6000	5.3300	94.6000	0.00
23/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.35	94.6000	5.3500	94.6000	1,340.00
23/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.39	94.6000	5.3900	94.6000	2,890.00
23/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.5200	5.4800	94.5200	45,710.00
23/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	490.00
23/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.85	94.1200	5.8500	94.1200	790.00
23/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.08	93.8900	6.0800	93.8900	1,250.00
23/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/08/2011	OTH1 On 03-November-11			Index Future	373.20	373.9580	373.2040	373.9580	0.00
23/08/2011	OTH1 On 02-February-12			Index Future	378.89	379.6500	378.8850	379.6500	0.00
23/08/2011	R157 On 03-November-11			Bond Future	6.53	125.1750	6.5300	125.1750	16,171.00
23/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6381	6	6381	6	0.00
23/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6560	6	6560	6	0.00
23/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	6201	6	6201	6	0.00
23/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	716	1	716	1	1,200.00
23/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1921	2	1921	2	400.00
23/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2251	2	2251	2	0.00
23/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3846	4	3846	4	0.00
23/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	10	0	10	0	1,200.00
23/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	89	0	89	0	400.00
23/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	135	0	135	0	0.00
23/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	639	1	639	1	0.00
23/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R157 On 02-February-12			Bond Future	6.56	127.0791	6.5640	127.0791	0.00
23/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6716	7	6716	7	0.00
23/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6881	7	6881	7	0.00
23/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6552	6	6552	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
23/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	21	0	21	0	0.00
23/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	17	0	17	0	0.00
23/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	18	0	18	0	0.00
23/08/2011	R157 On 03-May-12			Bond Future	6.61	122.1810	6.6060	122.1810	0.00
23/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5447	5	5447	5	0.00
23/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5596	5	5596	5	0.00
23/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5300	5	5300	5	0.00
23/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	127	0	127	0	0.00
23/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	108	0	108	0	0.00
23/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	116	0	116	0	0.00
23/08/2011	R157 On 02-August-12			Bond Future	6.66	123.9915	6.6610	123.9915	0.00
23/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4431	4	4431	4	0.00
23/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4558	4	4558	4	0.00
23/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4306	4	4306	4	0.00
23/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	409	0	409	0	0.00
23/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	366	0	366	0	0.00
23/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	386	0	386	0	0.00
23/08/2011	R186 On 03-November-11			Bond Future	7.99	126.2435	7.9910	126.2435	25,090.00
23/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	9644	10	9644	10	0.00
23/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10070	11	10070	11	0.00
23/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9220	10	9220	10	0.00
23/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7540	8	7540	8	5,600.00
23/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2806	3	2806	3	1,275.00
23/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10495	11	10495	11	0.00
23/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4422	5	4422	5	425.00
23/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	5921	6	5921	6	0.00
23/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	501	0	501	0	425.00
23/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	77	0	77	0	1,275.00
23/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	900	1	900	1	0.00
23/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1721	2	1721	2	0.00
23/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	133	0	133	0	0.00
23/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	265	0	265	0	0.00
23/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	93	0	93	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
23/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	111	0	111	0	0.00
23/08/2011	R186 On 02-February-12			Bond Future	8.05	122.8726	8.0470	122.8726	2,501.00
23/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	9708	10	9708	10	0.00
23/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9339	10	9339	10	0.00
23/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10080	10	10080	10	0.00
23/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	752	1	752	1	0.00
23/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	893	1	893	1	0.00
23/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	819	1	819	1	0.00
23/08/2011	R186 On 03-May-12			Bond Future	8.11	124.7259	8.1070	124.7259	0.00
23/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	9887	10	9887	10	0.00
23/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9551	10	9551	10	0.00
23/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10225	11	10225	11	0.00
23/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1571	1	1571	1	0.00
23/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1771	2	1771	2	0.00
23/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1669	2	1669	2	0.00
23/08/2011	R186 On 02-August-12			Bond Future	8.17	121.2822	8.1720	121.2822	0.00
23/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8243	9	8243	9	0.00
23/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	7941	8	7941	8	0.00
23/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8552	9	8552	9	0.00
23/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2788	3	2788	3	0.00
23/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3068	3	3068	3	0.00
23/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2923	3	2923	3	0.00
23/08/2011	R189 On 03-November-11			Bond Future	213.96	213.9568	213.9607	213.9568	0.00
23/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1961	2	1961	2	0.00
23/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1911	2	1911	2	0.00
23/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	2011	2	2011	2	0.00
23/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R197 On 03-November-11			Bond Future	245.16	245.1394	245.1558	245.1394	183.00
23/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	6656	7	6656	7	0.00
23/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	6706	7	6706	7	0.00
23/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	6606	7	6606	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
23/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R201 On 03-November-11			Bond Future	6.18	110.3530	6.1790	110.3530	1,348.00
23/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	5160	5	5160	5	0.00
23/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5297	5	5297	5	0.00
23/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	5022	5	5022	5	0.00
23/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R201 On 02-February-12			Bond Future	6.18	107.6220	6.1800	107.6220	0.00
23/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5417	5	5417	5	0.00
23/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5542	5	5542	5	0.00
23/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5291	5	5291	5	0.00
23/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	5	0	0.00
23/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	3	0	0.00
23/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	5	0	5	0	0.00
23/08/2011	R201 On 03-May-12			Bond Future	6.19	109.2406	6.1890	109.2406	0.00
23/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3862	4	3862	4	0.00
23/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3974	4	3974	4	0.00
23/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3751	4	3751	4	0.00
23/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	89	0	89	0	0.00
23/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	76	0	76	0	0.00
23/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	82	0	82	0	0.00
23/08/2011	R201 On 02-August-12			Bond Future	6.21	106.4508	6.2100	106.4508	0.00
23/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	3082	3	3082	3	0.00
23/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3179	3	3179	3	0.00
23/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2986	3	2986	3	0.00
23/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	240	0	240	0	0.00
23/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	216	0	216	0	0.00
23/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	228	0	228	0	0.00
23/08/2011	R202 On 03-November-11			Bond Future	184.96	184.9437	184.9564	184.9437	24,816.00
23/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	184456	184	184456	184	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
23/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	184406	184	184406	184	0.00
23/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	184506	184	184506	184	0.00
23/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 02-February-12			Bond Future	185.11	185.0945	185.1068	185.0945	0.00
23/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	8107	8	8107	8	0.00
23/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	8157	8	8157	8	0.00
23/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	8057	8	8057	8	0.00
23/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R203 On 03-November-11			Bond Future	7.24	105.9529	7.2400	105.9529	2,133.00
23/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5894	6	5894	6	0.00
23/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5670	6	5670	6	0.00
23/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	6117	6	6117	6	0.00
23/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	6	0	6	0	0.00
23/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	10	0	10	0	0.00
23/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	8	0	8	0	0.00
23/08/2011	R203 On 02-February-12			Bond Future	7.30	107.5650	7.3020	107.5650	0.00
23/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6583	7	6583	7	0.00
23/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	6380	6	6380	6	0.00
23/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6788	7	6788	7	0.00
23/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	98	0	98	0	0.00
23/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	120	0	120	0	0.00
23/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	108	0	108	0	0.00
23/08/2011	R203 On 03-May-12			Bond Future	7.37	105.0216	7.3710	105.0216	0.00
23/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	6243	6	6243	6	0.00
23/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	6058	6	6058	6	0.00
23/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	6428	6	6428	6	0.00
23/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	286	0	286	0	0.00
23/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	331	0	331	0	0.00
23/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	308	0	308	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
23/08/2011	R203 On 02-August-12			Bond Future	7.45	106.5805	7.4500	106.5805	0.00
23/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4985	5	4985	5	0.00
23/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	5156	5	5156	5	0.00
23/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4817	5	4817	5	0.00
23/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	653	1	653	1	0.00
23/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	587	1	587	1	0.00
23/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	618	1	618	1	0.00
23/08/2011	R204 On 03-November-11			Bond Future	7.44	106.1264	7.4350	106.1264	2,872.00
23/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	7003	7	7003	7	0.00
23/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	7255	7	7255	7	0.00
23/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6750	7	6750	7	0.00
23/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	11	0	11	0	0.00
23/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	7	0	7	0	0.00
23/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	9	0	9	0	0.00
23/08/2011	R204 On 02-February-12			Bond Future	7.49	103.7082	7.4940	103.7082	0.00
23/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7829	8	7829	8	0.00
23/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	8062	8	8062	8	0.00
23/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7596	8	7596	8	0.00
23/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	117	0	117	0	0.00
23/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	95	0	95	0	0.00
23/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	106	0	106	0	0.00
23/08/2011	R204 On 03-May-12			Bond Future	7.56	105.2681	7.5620	105.2681	0.00
23/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	6487	6	6487	6	0.00
23/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6694	7	6694	7	0.00
23/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	6282	6	6282	6	0.00
23/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	564	1	564	1	0.00
23/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	493	0	493	0	0.00
23/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	527	1	527	1	0.00
23/08/2011	R204 On 02-August-12			Bond Future	7.64	102.7977	7.6410	102.7977	0.00
23/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	5177	5	5177	5	0.00
23/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4992	5	4992	5	0.00
23/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	5366	5	5366	5	0.00
23/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	920	1	920	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
23/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1023	1	1023	1	0.00
23/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	969	1	969	1	0.00
23/08/2011	R206 On 03-November-11			Bond Future	5.83	105.6032	5.8320	105.6032	12,577.00
23/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3873	4	3873	4	0.00
23/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3775	4	3775	4	0.00
23/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3972	4	3972	4	0.00
23/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R206 On 02-February-12			Bond Future	5.78	103.4465	5.7830	103.4465	0.00
23/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3989	4	3989	4	0.00
23/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3902	4	3902	4	0.00
23/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	4076	4	4076	4	0.00
23/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	1	0	0.00
23/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	3	0	0.00
23/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	2	0	0.00
23/08/2011	R206 On 03-May-12			Bond Future	5.74	105.0020	5.7390	105.0020	0.00
23/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2844	3	2844	3	0.00
23/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2770	3	2770	3	0.00
23/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2918	3	2918	3	0.00
23/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	43	0	43	0	0.00
23/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	51	0	51	0	0.00
23/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	47	0	47	0	0.00
23/08/2011	R206 On 02-August-12			Bond Future	5.69	102.7935	5.6930	102.7935	0.00
23/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2219	2	2219	2	0.00
23/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2281	2	2281	2	0.00
23/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	2157	2	2157	2	0.00
23/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	98	0	98	0	0.00
23/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	87	0	87	0	0.00
23/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	92	0	92	0	0.00
23/08/2011	R207 On 03-November-11			Bond Future	7.63	100.1119	7.6290	100.1119	7,549.00
23/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	6388	7	6388	7	0.00
23/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6655	7	6655	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
23/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	6122	6	6122	6	0.00
23/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	2158	2	2158	2	2,000.00
23/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	3281	3	3281	3	0.00
23/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	4279	4	4279	4	0.00
23/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	439	0	439	0	900.00
23/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2368	2	2368	2	0.00
23/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4537	5	4537	5	0.00
23/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1584	2	1584	2	300.00
23/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	490	0	490	0	300.00
23/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	102	0	102	0	900.00
23/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	871	1	871	1	0.00
23/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	124	0	124	0	2,000.00
23/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2412	2	2412	2	0.00
23/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	256	0	256	0	2,000.00
23/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	30	0	30	0	0.00
23/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	570	1	570	1	0.00
23/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	19	0	19	0	0.00
23/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	24	0	24	0	0.00
23/08/2011	R207 On 02-February-12			Bond Future	7.69	97.9994	7.6890	97.9994	0.00
23/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	7406	8	7406	8	0.00
23/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7648	8	7648	8	0.00
23/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	7165	7	7165	7	0.00
23/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	222	0	222	0	0.00
23/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	182	0	182	0	0.00
23/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	201	0	201	0	0.00
23/08/2011	R207 On 03-May-12			Bond Future	7.76	99.4719	7.7590	99.4719	0.00
23/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	6131	6	6131	6	0.00
23/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	6343	6	6343	6	0.00
23/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5920	6	5920	6	0.00
23/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	818	1	818	1	0.00
23/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	719	1	719	1	0.00
23/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	767	1	767	1	0.00
23/08/2011	R207 On 02-August-12			Bond Future	7.84	97.3038	7.8370	97.3038	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
23/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5807	6	5807	6	0.00
23/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5606	6	5606	6	0.00
23/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	6011	6	6011	6	0.00
23/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	941	1	941	1	0.00
23/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1047	1	1047	1	0.00
23/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	992	1	992	1	0.00
23/08/2011	R208 On 03-November-11			Bond Future	7.67	94.8450	7.6660	94.8450	7,314.00
23/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6615	7	6615	7	0.00
23/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6898	7	6898	7	0.00
23/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	6333	7	6333	7	0.00
23/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2394	3	2394	3	1,995.00
23/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	7462	8	7462	8	0.00
23/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3596	4	3596	4	665.00
23/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4659	5	4659	5	0.00
23/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	138	0	138	0	665.00
23/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	19	0	19	0	1,995.00
23/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	279	0	279	0	0.00
23/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	44	0	44	0	0.00
23/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	611	1	611	1	0.00
23/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	30	0	30	0	0.00
23/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	36	0	36	0	0.00
23/08/2011	R208 On 02-February-12			Bond Future	7.72	96.2853	7.7220	96.2853	0.00
23/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7771	8	7771	8	0.00
23/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7515	8	7515	8	0.00
23/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	8028	8	8028	8	0.00
23/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	216	0	216	0	0.00
23/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	261	0	261	0	0.00
23/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	237	0	237	0	0.00
23/08/2011	R208 On 03-May-12			Bond Future	7.78	94.3414	7.7840	94.3414	0.00
23/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7631	8	7631	8	0.00
23/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	7397	8	7397	8	0.00
23/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7868	8	7868	8	0.00
23/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	565	1	565	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
23/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	644	1	644	1	0.00
23/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	603	1	603	1	0.00
23/08/2011	R208 On 02-August-12			Bond Future	7.85	95.7370	7.8530	95.7370	0.00
23/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	6216	6	6216	6	0.00
23/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6437	7	6437	7	0.00
23/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5998	6	5998	6	0.00
23/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1145	1	1145	1	0.00
23/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1032	1	1032	1	0.00
23/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1087	1	1087	1	0.00
23/08/2011	R209 On 03-November-11			Bond Future	8.32	79.5180	8.3160	79.5180	1,351.00
23/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4182	4	4182	4	0.00
23/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4498	5	4498	5	0.00
23/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	3874	4	3874	4	0.00
23/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	679	1	679	1	0.00
23/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	505	0	505	0	0.00
23/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	587	1	587	1	0.00
23/08/2011	R209 On 02-February-12			Bond Future	8.36	80.7344	8.3640	80.7344	0.00
23/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6284	7	6284	7	0.00
23/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6574	7	6574	7	0.00
23/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	5999	6	5999	6	0.00
23/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1253	1	1253	1	0.00
23/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1064	1	1064	1	0.00
23/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1154	1	1154	1	0.00
23/08/2011	R209 On 03-May-12			Bond Future	8.42	78.8035	8.4160	78.8035	0.00
23/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6644	7	6644	7	0.00
23/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	6911	7	6911	7	0.00
23/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6382	7	6382	7	0.00
23/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2084	2	2084	2	0.00
23/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1850	2	1850	2	0.00
23/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1963	2	1963	2	0.00
23/08/2011	R209 On 02-August-12			Bond Future	8.47	79.9738	8.4710	79.9738	0.00
23/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8072	8	8072	8	0.00
23/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	7807	8	7807	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
23/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8341	9	8341	9	0.00
23/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1898	2	1898	2	0.00
23/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2095	2	2095	2	0.00
23/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1993	2	1993	2	0.00
23/08/2011	R210 On 03-November-11			Bond Future	136.80	136.7910	136.8003	136.7910	600.00
23/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	5800	6	5800	6	0.00
23/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	5750	6	5750	6	0.00
23/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	5850	6	5850	6	0.00
23/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 03-November-11			Bond Future	112.49	112.4809	112.4859	112.4809	529.00
23/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111236	111	111236	111	0.00
23/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111186	111	111186	111	0.00
23/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111286	111	111286	111	0.00
23/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 02-February-12			Bond Future	112.86	112.8552	112.8603	112.8552	0.00
23/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2360	2	2360	2	0.00
23/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2410	2	2410	2	0.00
23/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2310	2	2310	2	0.00
23/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 03-November-11			Bond Future	111.15	110.9402	111.1485	110.9402	2,667.00
23/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108649	108	108649	108	0.00
23/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108599	108	108599	108	0.00
23/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108699	108	108699	108	0.00
23/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 02-February-12			Bond Future	111.37	111.1605	111.3719	111.1605	0.00

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23/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2872	3	2872	3	0.00
23/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2822	3	2822	3	0.00
23/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2922	3	2922	3	0.00
23/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-November-11			Bond Future	8.29	89.3466	8.2910	89.3466	0.00
23/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	3847	4	3847	4	0.00
23/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4250	5	4250	5	0.00
23/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3440	4	3440	4	0.00
23/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-February-12			Bond Future	8.35	90.7057	8.3470	90.7057	0.00
23/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5331	6	5331	6	0.00
23/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	4940	5	4940	5	0.00
23/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	5718	6	5718	6	0.00
23/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-May-12			Bond Future	8.40	88.5250	8.4020	88.5250	0.00
23/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	6748	7	6748	7	0.00
23/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7121	7	7121	7	0.00
23/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6372	7	6372	7	0.00
23/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-August-12			Bond Future	8.46	89.8375	8.4610	89.8375	0.00
23/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6226	7	6226	7	0.00
23/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6598	7	6598	7	0.00
23/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	5852	6	5852	6	0.00
23/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00

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23/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	0.0050	177.4717	0.00
23/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	27590	28	0.00
23/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	28834	29	0.00
23/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26333	26	0.00
23/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	0.7700	109.4951	0.00
23/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1226	1	0.00
23/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	961	1	0.00
23/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1491	1	0.00
23/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	1.9190	108.3913	0.00
23/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	778	1	0.00
23/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1255	1	0.00
23/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	298	0	0.00
23/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
23/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00