



Derivatives Weekly Statistics Report

From: 10/01/2011 To: 11/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	AL7T On 03-February-11			Index Future	373.82	375.9570	373.8170	375.9570	30.00
10/01/2011	ALBI On 03-February-11			Index Future	344.95	346.8390	344.9490	346.8390	1,123.00
10/01/2011	ALBI On 05-May-11			Index Future	349.94	351.8530	349.9360	351.8530	2.00
10/01/2011	CRD1 On 03-February-11			Index Future	153.66	154.1060	153.6560	154.1060	2.00
10/01/2011	CRD1 On 05-May-11			Index Future	155.75	156.2110	155.7540	156.2110	0.00
10/01/2011	GOVI On 03-February-11			GOVI	345.68	347.5210	345.6800	347.5210	211.00
10/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	26800	5	3	5	0.00
10/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	26900	5	3	5	0.00
10/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	26700	5	3	5	0.00
10/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11			GOVI	350.68	352.5450	350.6770	352.5450	0.00
10/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	16770	4	2	4	0.00
10/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	16670	4	2	4	0.00
10/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	16870	4	2	4	0.00
10/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
10/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
10/01/2011	IGOV On 03-February-11			Index Future	148.52	148.4880	148.5180	148.4880	6.00
10/01/2011	IGOV On 05-May-11			Index Future	150.67	150.6340	150.6650	150.6340	0.00
10/01/2011	IGOV On 04-August-11			Index Future	152.83	152.7970	152.8290	152.7970	0.00
10/01/2011	ILBI On 03-February-11			Index Future	402.42	402.4280	402.4150	402.4280	370.00
10/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4970	94.4700	94.4970	7,791.00
10/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5490	94.5100	94.5490	2,500.00
10/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.46	94.5810	94.5400	94.5810	6,390.00
10/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.43	94.6090	94.5700	94.6090	2.00
10/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.43	94.5190	94.5700	94.5190	2,000.00
10/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.43	94.5180	94.5700	94.5180	3,790.00
10/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.55	94.4900	94.4500	94.4900	15,090.00
10/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.79	94.2500	94.2100	94.2500	5,290.00
10/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.09	93.9670	93.9100	93.9670	290.00
10/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.42	93.6330	93.5800	93.6330	390.00
10/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.73	93.3200	93.2700	93.3200	41,490.00
10/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.96	93.1000	93.0400	93.1000	390.00
10/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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10/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2011	OTH1 On 03-February-11			Index Future	340.63	342.7720	340.6320	342.7720	3.00
10/01/2011	OTH1 On 05-May-11			Index Future	345.56	347.7270	345.5560	347.7270	0.00
10/01/2011	R157 On 03-February-11			Bond Future	7.37	129.4046	128.9600	129.4046	7,886.00
10/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2327	3	2	3	0.00
10/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2532	3	3	3	0.00
10/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2126	3	2	3	0.00
10/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	45	0	0	0	0.00
10/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	0	0	0.00
10/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	31	0	0	0	0.00
10/01/2011	R157 On 05-May-11			Bond Future	7.48	124.4626	124.0137	124.4626	705.00
10/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1871	2	2	2	0.00
10/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2007	2	2	2	0.00
10/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1740	2	2	2	0.00
10/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1614	2	2	2	0.00
10/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	924	1	1	1	0.00
10/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	844	1	1	1	0.00
10/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	701	1	1	1	0.00
10/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	770	1	1	1	0.00
10/01/2011	R157 On 04-August-11			Bond Future	7.61	126.2693	125.8120	126.2693	0.00
10/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1345	2	1	2	0.00
10/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1440	2	1	2	0.00
10/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1254	1	1	1	0.00
10/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1884	2	2	2	0.00
10/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1678	1	2	1	0.00
10/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1779	2	2	2	0.00
10/01/2011	R186 On 03-February-11			Bond Future	8.34	121.1424	120.1975	121.1424	25,674.00
10/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	6321	7	6	7	0.00
10/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	6761	8	7	8	0.00
10/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	5883	7	6	7	0.00
10/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	53	0	0	0	3,000.00

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10/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	77	0	0	0	0.00
10/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	6113	5	6	5	0.00
10/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	42	0	0	0	0.00
10/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	57	0	0	0	0.00
10/01/2011	R186 On 05-May-11			Bond Future	8.42	122.8942	121.9370	122.8942	500.00
10/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5000	6	5	6	0.00
10/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5314	6	5	6	0.00
10/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	4694	5	5	5	0.00
10/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1444	2	1	2	5,500.00
10/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1992	2	2	2	0.00
10/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5596	5	6	5	0.00
10/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1679	1	2	1	0.00
10/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1830	2	2	2	0.00
10/01/2011	R186 On 04-August-11			Bond Future	8.50	119.3897	118.4120	119.3897	0.00
10/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3141	4	3	4	0.00
10/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	2936	3	3	3	0.00
10/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3353	4	3	4	0.00
10/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	5262	5	5	5	0.00
10/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5826	5	6	5	0.00
10/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5539	5	6	5	0.00
10/01/2011	R201 On 03-February-11			Bond Future	7.21	106.6287	106.2818	106.6287	489.00
10/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2671	3	3	3	0.00
10/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2506	3	3	3	0.00
10/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2836	3	3	3	0.00
10/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
10/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	4	0	0	0	0.00
10/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	0	0	0.00
10/01/2011	R201 On 05-May-11			Bond Future	7.32	108.1706	107.8196	108.1706	0.00
10/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1756	2	2	2	0.00
10/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1641	2	2	2	0.00
10/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1874	2	2	2	0.00
10/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	348	0	0	0	0.00
10/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	432	0	0	0	0.00

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10/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	388	0	0	0	0.00
10/01/2011	R201 On 04-August-11			Bond Future	7.45	105.3306	104.9761	105.3306	0.00
10/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	863	1	1	1	0.00
10/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	931	1	1	1	0.00
10/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	799	1	1	1	0.00
10/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1561	1	2	1	0.00
10/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1391	1	1	1	0.00
10/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1474	1	1	1	0.00
10/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	167.6315	167.6315	3,739.00
10/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	60	60	60	0.00
10/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61	61	0.00
10/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	60	60	0.00
10/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	170.0535	170.0535	6,500.00
10/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43	43	0.00
10/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44	44	0.00
10/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42	42	0.00
10/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R203 On 03-February-11			Bond Future	7.99	105.1903	104.6484	105.1903	1,404.00
10/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2632	3	3	3	0.00
10/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2864	3	3	3	0.00
10/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	720	1	1	1	1,000.00
10/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2404	3	2	3	0.00
10/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	74	0	0	0	0.00
10/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	649	0	1	0	0.00
10/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	40	0	0	0	0.00
10/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	55	0	0	0	0.00
10/01/2011	R203 On 05-May-11			Bond Future	8.09	102.5481	102.0008	102.5481	0.00

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10/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1979	2	2	2	0.00
10/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2125	2	2	2	0.00
10/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1837	2	2	2	0.00
10/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1318	1	1	1	0.00
10/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1119	1	1	1	0.00
10/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1216	1	1	1	0.00
10/01/2011	R203 On 04-August-11			Bond Future	8.21	104.0348	103.4843	104.0348	0.00
10/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1567	2	2	2	0.00
10/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1464	2	1	2	0.00
10/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1675	2	2	2	0.00
10/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2445	2	2	2	0.00
10/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2713	2	3	2	0.00
10/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2576	2	3	2	0.00
10/01/2011	R204 On 03-February-11			Bond Future	8.13	100.9062	100.3337	100.9062	1,926.00
10/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2244	3	2	3	0.00
10/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	2487	3	2	3	0.00
10/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2010	3	2	3	0.00
10/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	189	0	0	0	0.00
10/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	111	0	0	0	0.00
10/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	145	0	0	0	0.00
10/01/2011	R204 On 05-May-11			Bond Future	8.23	102.3631	101.7800	102.3631	100.00
10/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2645	3	3	3	0.00
10/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2474	3	2	3	0.00
10/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2821	3	3	3	0.00
10/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1070	1	1	1	0.00
10/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1266	1	1	1	0.00
10/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1165	1	1	1	0.00
10/01/2011	R204 On 04-August-11			Bond Future	8.34	99.8200	99.2283	99.8200	0.00
10/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1543	2	2	2	0.00
10/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1654	2	2	2	0.00
10/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1437	2	1	2	0.00
10/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3561	3	4	3	0.00
10/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3229	3	3	3	0.00

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10/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3392	3	3	3	0.00
10/01/2011	R206 On 03-February-11			Bond Future	6.83	102.5653	102.2549	102.5653	0.00
10/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3051	3	3	3	0.00
10/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2923	3	3	3	0.00
10/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3178	3	3	3	0.00
10/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 05-May-11			Bond Future	6.93	104.0486	103.7317	104.0486	0.00
10/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1587	2	2	2	0.00
10/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1683	2	2	2	0.00
10/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1494	2	1	2	0.00
10/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	249	0	0	0	0.00
10/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	198	0	0	0	0.00
10/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	222	0	0	0	0.00
10/01/2011	R206 On 04-August-11			Bond Future	7.07	101.7923	101.4733	101.7923	0.00
10/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	765	1	1	1	0.00
10/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	712	1	1	1	0.00
10/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	819	1	1	1	0.00
10/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	857	1	1	1	0.00
10/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	971	1	1	1	0.00
10/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	913	1	1	1	0.00
10/01/2011	R207 On 03-February-11			Bond Future	8.21	95.0745	94.4717	95.0745	800.00
10/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3229	4	3	4	0.00
10/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	3499	4	3	4	0.00
10/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	2963	4	3	4	0.00
10/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	85	0	0	0	0.00
10/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	46	0	0	0	0.00
10/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	63	0	0	0	0.00
10/01/2011	R207 On 05-May-11			Bond Future	8.31	96.4493	95.8385	96.4493	0.00
10/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2532	3	3	3	0.00
10/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2361	3	2	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
10/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2709	3	3	3	0.00
10/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1301	1	1	1	0.00
10/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1529	1	2	1	0.00
10/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1412	1	1	1	0.00
10/01/2011	R207 On 04-August-11			Bond Future	8.41	94.2093	93.5923	94.2093	0.00
10/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2085	2	2	2	0.00
10/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2220	3	2	3	0.00
10/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1955	2	2	2	0.00
10/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3165	3	3	3	0.00
10/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2854	3	3	3	0.00
10/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	3007	3	3	3	0.00
10/01/2011	R208 On 03-February-11			Bond Future	8.23	92.9815	92.3447	92.9815	5,598.00
10/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3275	4	3	4	0.00
10/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	2998	4	3	4	0.00
10/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	3556	4	4	4	0.00
10/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	58	0	0	0	0.00
10/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	105	0	0	0	0.00
10/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	79	0	0	0	0.00
10/01/2011	R208 On 05-May-11			Bond Future	8.32	90.9295	90.2819	90.9295	100.00
10/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2611	3	3	3	0.00
10/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2796	3	3	3	0.00
10/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2432	3	2	3	0.00
10/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1631	1	2	1	0.00
10/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1385	1	1	1	0.00
10/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1504	1	2	1	0.00
10/01/2011	R208 On 04-August-11			Bond Future	8.41	92.2486	91.5976	92.2486	0.00
10/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2201	3	2	3	0.00
10/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2344	3	2	3	0.00
10/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2062	2	2	2	0.00
10/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3352	3	3	3	0.00
10/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	3020	3	3	3	0.00
10/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3183	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R209 On 03-February-11			Bond Future	8.31	81.4246	80.6395	81.4246	22,596.00
10/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	5666	6	6	6	0.00
10/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6035	7	6	7	0.00
10/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5296	6	5	6	0.00
10/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	63	0	0	0	0.00
10/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	34	0	0	0	0.00
10/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	48	0	0	0	0.00
10/01/2011	R209 On 05-May-11			Bond Future	8.37	79.4617	78.6596	79.4617	0.00
10/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3387	4	3	4	0.00
10/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	3629	4	4	4	0.00
10/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3152	4	3	4	0.00
10/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2447	2	2	2	0.00
10/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2088	2	2	2	0.00
10/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2262	2	2	2	0.00
10/01/2011	R209 On 04-August-11			Bond Future	8.43	80.6140	79.8044	80.6140	0.00
10/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4060	5	4	5	0.00
10/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4287	5	4	5	0.00
10/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	3839	4	4	4	0.00
10/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	12783	14	13	14	0.00
10/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	462	0	0	0	0.00
10/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3628	3	4	3	0.00
10/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3242	3	3	3	0.00
10/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3430	3	3	3	0.00
10/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	126.7610	126.7610	2.00
10/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32	32	0.00
10/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33	33	0.00
10/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	32	32	0.00
10/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11			Bond Future	1.72	104.4565	104.4507	104.4565	589.00
10/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4396	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4671	5	5	5	0.00
10/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4119	4	4	4	0.00
10/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11			Bond Future	2.50	102.4959	102.4863	102.4959	2,518.00
10/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4750	5	5	5	0.00
10/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5207	5	5	5	0.00
10/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4290	4	4	4	0.00
10/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11			Bond Future	8.39	90.4306	89.7000	90.4306	0.00
10/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	3042	2	3	2	0.00
10/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3959	3	4	3	0.00
10/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3499	3	3	3	0.00
10/01/2011	R213 On 05-May-11			Bond Future	8.46	88.2002	87.4534	88.2002	0.00
10/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4482	4	4	4	0.00
10/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3569	3	4	3	0.00
10/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	4024	3	4	3	0.00
10/01/2011	R213 On 04-August-11			Bond Future	8.52	89.4787	88.7253	89.4787	0.00
10/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	4111	3	4	3	0.00
10/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	5020	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4564	4	5	4	0.00
10/01/2011	TRT1 On 03-February-11			Index Future	341.61	343.4160	341.6100	343.4160	100.00
10/01/2011	TRT1 On 05-May-11			Index Future	346.28	348.1060	346.2760	348.1060	0.00
11/01/2011	AL7T On 03-February-11			Index Future	374.41	373.8170	374.4110	373.8170	30.00
11/01/2011	ALBI On 03-February-11			Index Future	345.54	344.9490	345.5440	344.9490	1,123.00
11/01/2011	ALBI On 05-May-11			Index Future	350.54	349.9360	350.5390	349.9360	2.00
11/01/2011	CRD1 On 03-February-11			Index Future	153.79	153.6560	153.7900	153.6560	2.00
11/01/2011	CRD1 On 05-May-11			Index Future	155.89	155.7540	155.8910	155.7540	0.00
11/01/2011	GOVI On 03-February-11			GOVI	346.25	345.6800	346.2450	345.6800	211.00
11/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	32450	3	3	3	0.00
11/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	32350	3	3	3	0.00
11/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	32550	3	3	3	0.00
11/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11			GOVI	351.25	350.6770	351.2500	350.6770	0.00
11/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	22500	2	2	2	0.00
11/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	22600	2	2	2	0.00
11/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	22400	2	2	2	0.00
11/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
11/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2011	IGOV On 03-February-11			Index Future	148.63	148.5180	148.6250	148.5180	8.00
11/01/2011	IGOV On 05-May-11			Index Future	150.77	150.6650	150.7730	150.6650	0.00
11/01/2011	IGOV On 04-August-11			Index Future	152.94	152.8290	152.9390	152.8290	0.00
11/01/2011	ILBI On 03-February-11			Index Future	402.70	402.4150	402.7040	402.4150	370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4700	94.4730	94.4700	7,791.00
11/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5100	94.5130	94.5100	2,500.00
11/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.47	94.5400	94.5330	94.5400	6,890.00
11/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.45	94.5700	94.5490	94.5700	2.00
11/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.45	94.5700	94.5490	94.5700	2,000.00
11/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.45	94.5700	94.5490	94.5700	3,790.00
11/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.56	94.4500	94.4450	94.4500	15,590.00
11/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.80	94.2100	94.1960	94.2100	5,290.00
11/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.09	93.9100	93.9110	93.9100	290.00
11/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.42	93.5800	93.5790	93.5800	390.00
11/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.74	93.2700	93.2610	93.2700	41,490.00
11/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.96	93.0400	93.0400	93.0400	390.00
11/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	OTH1 On 03-February-11			Index Future	341.38	340.6320	341.3810	340.6320	3.00
11/01/2011	OTH1 On 05-May-11			Index Future	346.32	345.5560	346.3160	345.5560	0.00
11/01/2011	R157 On 03-February-11			Bond Future	7.35	128.9600	129.0523	128.9600	7,886.00
11/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2412	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2208	2	2	2	0.00
11/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2619	3	3	3	0.00
11/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	17	0	0	0	0.00
11/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	34	0	0	0	0.00
11/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	24	0	0	0	0.00
11/01/2011	R157 On 05-May-11			Bond Future	7.46	124.0137	124.1091	124.0137	705.00
11/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1928	2	2	2	0.00
11/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2066	2	2	2	0.00
11/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1795	2	2	2	0.00
11/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1666	2	2	2	0.00
11/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	881	1	1	1	0.00
11/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	804	1	1	1	0.00
11/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	665	1	1	1	0.00
11/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	732	1	1	1	0.00
11/01/2011	R157 On 04-August-11			Bond Future	7.59	125.8120	125.9095	125.8120	0.00
11/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1387	1	1	1	0.00
11/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1294	1	1	1	0.00
11/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1484	1	1	1	0.00
11/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1625	2	2	2	0.00
11/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1826	2	2	2	0.00
11/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1723	2	2	2	0.00
11/01/2011	R186 On 03-February-11			Bond Future	8.31	120.1975	120.5046	120.1975	25,674.00
11/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	6612	6	7	6	0.00
11/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7056	7	7	7	0.00
11/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	60	0	0	0	3,000.00
11/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6170	6	6	6	0.00
11/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	57	0	0	0	0.00
11/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5813	6	6	6	0.00
11/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	30	0	0	0	0.00
11/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	41	0	0	0	0.00
11/01/2011	R186 On 05-May-11			Bond Future	8.39	121.9370	122.2483	121.9370	500.00
11/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5197	5	5	5	0.00
11/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5518	5	6	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
11/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	4884	5	5	5	0.00
11/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1530	1	2	1	5,500.00
11/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1871	2	2	2	0.00
11/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5371	6	5	6	0.00
11/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1572	2	2	2	0.00
11/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1716	2	2	2	0.00
11/01/2011	R186 On 04-August-11			Bond Future	8.46	118.4120	118.7366	118.4120	0.00
11/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3272	3	3	3	0.00
11/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3490	3	3	3	0.00
11/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3061	3	3	3	0.00
11/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5626	6	6	6	0.00
11/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	5074	5	5	5	0.00
11/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5345	6	5	6	0.00
11/01/2011	R201 On 03-February-11			Bond Future	7.19	106.2818	106.3572	106.2818	489.00
11/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2745	3	3	3	0.00
11/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2911	3	3	3	0.00
11/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2580	3	3	3	0.00
11/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
11/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
11/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
11/01/2011	R201 On 05-May-11			Bond Future	7.30	107.8196	107.8935	107.8196	0.00
11/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1807	2	2	2	0.00
11/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1690	2	2	2	0.00
11/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1927	2	2	2	0.00
11/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	327	0	0	0	0.00
11/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	407	0	0	0	0.00
11/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	365	0	0	0	0.00
11/01/2011	R201 On 04-August-11			Bond Future	7.43	104.9761	105.0511	104.9761	0.00
11/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	892	1	1	1	0.00
11/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	826	1	1	1	0.00
11/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	961	1	1	1	0.00
11/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1346	1	1	1	0.00
11/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1513	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1428	1	1	1	0.00
11/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	167.6020	167.6315	3,739.00
11/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60465	60	60	60	0.00
11/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61312	61	61	61	0.00
11/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59609	60	60	60	0.00
11/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	170.0535	170.0535	6,500.00
11/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43	43	0.00
11/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44	44	0.00
11/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42	42	0.00
11/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R203 On 03-February-11			Bond Future	7.97	104.6484	104.7350	104.6484	1,404.00
11/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2708	3	3	3	0.00
11/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2942	3	3	3	0.00
11/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2478	2	2	2	0.00
11/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	752	1	1	1	1,000.00
11/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	61	0	0	0	0.00
11/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	594	1	1	1	0.00
11/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	32	0	0	0	0.00
11/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	44	0	0	0	0.00
11/01/2011	R203 On 05-May-11			Bond Future	8.08	102.0008	102.0844	102.0008	0.00
11/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2021	2	2	2	0.00
11/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2169	2	2	2	0.00
11/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1878	2	2	2	0.00
11/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1275	1	1	1	0.00
11/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1079	1	1	1	0.00
11/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1174	1	1	1	0.00
11/01/2011	R203 On 04-August-11			Bond Future	8.19	103.4843	103.5695	103.4843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1599	2	2	2	0.00
11/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1709	2	2	2	0.00
11/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1494	1	1	1	0.00
11/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2658	3	3	3	0.00
11/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2394	2	2	2	0.00
11/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2523	3	3	3	0.00
11/01/2011	R204 On 03-February-11			Bond Future	8.11	100.3337	100.4536	100.3337	1,926.00
11/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2339	2	2	2	0.00
11/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2100	2	2	2	0.00
11/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	2586	2	3	2	0.00
11/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	90	0	0	0	0.00
11/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	159	0	0	0	0.00
11/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	120	0	0	0	0.00
11/01/2011	R204 On 05-May-11			Bond Future	8.21	101.7800	101.9074	101.7800	100.00
11/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2719	3	3	3	0.00
11/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2546	2	3	2	0.00
11/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2899	3	3	3	0.00
11/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1021	1	1	1	0.00
11/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1211	1	1	1	0.00
11/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1112	1	1	1	0.00
11/01/2011	R204 On 04-August-11			Bond Future	8.32	99.2283	99.3517	99.2283	0.00
11/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1586	2	2	2	0.00
11/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1478	1	1	1	0.00
11/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1699	2	2	2	0.00
11/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3151	3	3	3	0.00
11/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3478	4	3	4	0.00
11/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3312	3	3	3	0.00
11/01/2011	R206 On 03-February-11			Bond Future	6.80	102.2549	102.3370	102.2549	0.00
11/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3133	3	3	3	0.00
11/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3260	3	3	3	0.00
11/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3005	3	3	3	0.00
11/01/2011	R206 On 03-February-11	7.95	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
11/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R206 On 05-May-11			Bond Future	6.90	103.7317	103.8169	103.7317	0.00
11/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1652	2	2	2	0.00
11/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1749	2	2	2	0.00
11/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1558	1	2	1	0.00
11/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	227	0	0	0	0.00
11/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	179	0	0	0	0.00
11/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	202	0	0	0	0.00
11/01/2011	R206 On 04-August-11			Bond Future	7.03	101.4733	101.5596	101.4733	0.00
11/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	805	1	1	1	0.00
11/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	861	1	1	1	0.00
11/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	750	1	1	1	0.00
11/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	923	1	1	1	0.00
11/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	812	1	1	1	0.00
11/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	867	1	1	1	0.00
11/01/2011	R207 On 03-February-11			Bond Future	8.19	94.4717	94.6280	94.4717	800.00
11/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3371	3	3	3	0.00
11/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3101	3	3	3	0.00
11/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	3644	3	4	3	0.00
11/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	35	0	0	0	0.00
11/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	66	0	0	0	0.00
11/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	48	0	0	0	0.00
11/01/2011	R207 On 05-May-11			Bond Future	8.28	95.8385	95.9966	95.8385	0.00
11/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2620	3	3	3	0.00
11/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2445	2	2	2	0.00
11/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2800	3	3	3	0.00
11/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1234	1	1	1	0.00
11/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1455	2	1	2	0.00
11/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1342	1	1	1	0.00
11/01/2011	R207 On 04-August-11			Bond Future	8.38	93.5923	93.7518	93.5923	0.00
11/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2153	2	2	2	0.00
11/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2020	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2290	2	2	2	0.00
11/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2765	3	3	3	0.00
11/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3071	3	3	3	0.00
11/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2915	3	3	3	0.00
11/01/2011	R208 On 03-February-11			Bond Future	8.20	92.3447	92.5415	92.3447	5,598.00
11/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3452	3	3	3	0.00
11/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	3738	4	4	4	0.00
11/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3169	3	3	3	0.00
11/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	80	0	0	0	0.00
11/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	44	0	0	0	0.00
11/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	59	0	0	0	0.00
11/01/2011	R208 On 05-May-11			Bond Future	8.29	90.2819	90.4867	90.2819	100.00
11/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2726	3	3	3	0.00
11/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2917	3	3	3	0.00
11/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2542	2	3	2	0.00
11/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1536	2	2	2	0.00
11/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1301	1	1	1	0.00
11/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1414	2	1	2	0.00
11/01/2011	R208 On 04-August-11			Bond Future	8.38	91.5976	91.7977	91.5976	0.00
11/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2287	2	2	2	0.00
11/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2434	2	2	2	0.00
11/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2144	2	2	2	0.00
11/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3234	3	3	3	0.00
11/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2909	3	3	3	0.00
11/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3069	3	3	3	0.00
11/01/2011	R209 On 03-February-11			Bond Future	8.27	80.6395	81.0393	80.6395	22,596.00
11/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6049	6	6	6	0.00
11/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5674	5	6	5	0.00
11/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6422	6	6	6	0.00
11/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	22	0	0	0	0.00
11/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	41	0	0	0	0.00
11/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	31	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
11/01/2011	R209 On 05-May-11			Bond Future	8.32	78.6596	79.0633	78.6596	200.00
11/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3614	3	4	3	0.00
11/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	3866	4	4	4	0.00
11/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3370	3	3	3	0.00
11/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2261	2	2	2	0.00
11/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1922	2	2	2	0.00
11/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2086	2	2	2	0.00
11/01/2011	R209 On 04-August-11			Bond Future	8.38	79.8044	80.2118	79.8044	0.00
11/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4279	4	4	4	0.00
11/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4513	4	5	4	0.00
11/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4050	4	4	4	0.00
11/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13151	13	13	13	0.00
11/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	422	0	0	0	0.00
11/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3432	4	3	4	0.00
11/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3060	3	3	3	0.00
11/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3242	3	3	3	0.00
11/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	126.7610	126.7610	2.00
11/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32	32	0.00
11/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33	33	0.00
11/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	32	32	0.00
11/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11			Bond Future	1.72	104.4507	104.4507	104.4507	589.00
11/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4396	4	4	4	0.00
11/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4671	5	5	5	0.00
11/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4119	4	4	4	0.00
11/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11			Bond Future	2.51	102.4863	102.3895	102.4863	2,518.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4653	5	5	5	0.00
11/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5110	5	5	5	0.00
11/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4193	4	4	4	0.00
11/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11			Bond Future	8.37	89.7000	89.9165	89.7000	0.00
11/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3743	4	4	4	0.00
11/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2826	3	3	3	0.00
11/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3282	3	3	3	0.00
11/01/2011	R213 On 05-May-11			Bond Future	8.43	87.4534	87.6841	87.4534	0.00
11/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3339	4	3	4	0.00
11/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4252	4	4	4	0.00
11/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3793	4	4	4	0.00
11/01/2011	R213 On 04-August-11			Bond Future	8.50	88.7253	88.9528	88.7253	0.00
11/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4792	5	5	5	0.00
11/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3884	4	4	4	0.00
11/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4336	5	4	5	0.00
11/01/2011	TRT1 On 03-February-11			Index Future	342.19	341.6100	342.1880	341.6100	100.00
11/01/2011	TRT1 On 05-May-11			Index Future	346.86	346.2760	346.8620	346.2760	0.00