



# Derivatives Weekly Statistics Report

From: 07/03/2011 To: 09/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	AL7T On 05-May-11			Index Future	366.50	367.4910	366.4980	367.4910	30.00
07/03/2011	AL7T On 04-August-11			Index Future	371.71	372.7180	371.7140	372.7180	0.00
07/03/2011	ALBI On 05-May-11			Index Future	338.21	338.8620	338.2110	338.8620	1,064.00
07/03/2011	ALBI On 04-August-11			Index Future	343.02	343.6810	343.0240	343.6810	0.00
07/03/2011	CAAB On 18-March-11			Can-Do Future	6.87	6.8500	6.8719	6.8500	0.00
07/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	75	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	53	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	107	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	35	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	81	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	53	0	0	0	0.00
07/03/2011	CAAC On 18-March-11			Can-Do Future	9.62	9.6000	9.6174	9.6000	0.00
07/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	95	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	73	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	127	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	60	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	106	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	78	0	0	0	0.00
07/03/2011	CRD1 On 05-May-11			Index Future	153.65	153.8200	153.6520	153.8200	2.00
07/03/2011	CRD1 On 04-August-11			Index Future	155.76	155.9320	155.7630	155.9320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	GOVI On 05-May-11			GOVI	339.46	340.1230	339.4640	340.1230	208.00
07/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	95260	9	10	9	0.00
07/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	95460	9	10	9	0.00
07/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	95360	9	10	9	0.00
07/03/2011	GOVI On 04-August-11			GOVI	344.30	344.9600	344.2950	344.9600	0.00
07/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	37150	3	4	3	0.00
07/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	36950	3	4	3	0.00
07/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	37050	3	4	3	0.00
07/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2011	IGOV On 05-May-11			Index Future	150.66	150.4920	150.6600	150.4920	60.00
07/03/2011	IGOV On 04-August-11			Index Future	152.80	152.6330	152.8040	152.6330	0.00
07/03/2011	ILBI On 05-May-11			Index Future	407.41	407.0400	407.4120	407.0400	336.00
07/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.62	94.3980	94.3800	94.3980	6,040.00

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07/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.69	94.3230	94.3100	94.3230	2,000.00
07/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.76	94.2530	94.2400	94.2530	3,001.00
07/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.78	94.2340	94.2200	94.2340	3,890.00
07/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.1950	94.1800	94.1950	2,000.00
07/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.93	94.0700	94.0700	94.0700	0.00
07/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9840	93.9700	93.9840	14,390.00
07/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.58	93.4310	93.4200	93.4310	5,390.00
07/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.15	92.9150	92.8500	92.9150	1,290.00
07/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.60	92.4640	92.4000	92.4640	2,890.00
07/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.06	91.9940	91.9400	91.9940	44,510.00
07/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.37	91.7100	91.6300	91.7100	490.00
07/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
07/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
07/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00

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07/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/03/2011	OTH1 On 05-May-11			Index Future	331.09	331.6940	331.0870	331.6940	3.00
07/03/2011	OTH1 On 04-August-11			Index Future	335.80	336.4120	335.7990	336.4120	0.00
07/03/2011	R157 On 05-May-11			Bond Future	8.00	122.1372	121.8854	122.1372	2,606.00
07/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	453	1	0	1	0.00
07/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	523	1	1	1	0.00
07/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	332	0	0	0	0.00
07/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	389	0	0	0	0.00
07/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1622	1	2	1	0.00
07/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1770	2	2	2	0.00
07/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1346	1	1	1	0.00
07/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1480	1	1	1	0.00
07/03/2011	R157 On 04-August-11			Bond Future	8.17	123.8940	123.6422	123.8940	0.00
07/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	464	1	0	1	0.00
07/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	513	1	1	1	0.00
07/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	419	0	0	0	0.00
07/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3219	3	3	3	0.00
07/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2921	3	3	3	0.00
07/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	3068	3	3	3	0.00
07/03/2011	R157 On 03-November-11			Bond Future	8.37	118.8329	118.5791	118.8329	3,694.00
07/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1626	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1540	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1714	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1957	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2142	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	2048	2	2	2	0.00
07/03/2011	R157 On 02-February-12			Bond Future	8.58	120.5894	120.3295	120.5894	0.00
07/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2048	2	2	2	0.00
07/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	1964	2	2	2	0.00
07/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2134	2	2	2	0.00
07/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2231	2	2	2	0.00
07/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2394	2	2	2	0.00

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07/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2311	2	2	2	0.00
07/03/2011	R186 On 05-May-11			Bond Future	9.06	116.0717	115.9008	116.0717	25,980.00
07/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1129	1	1	1	0.00
07/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1279	1	1	1	0.00
07/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	88	0	0	0	5,500.00
07/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	991	1	1	1	0.00
07/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4326	4	4	4	0.00
07/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10276	10	10	10	0.00
07/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3680	4	4	4	0.00
07/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3996	4	4	4	0.00
07/03/2011	R186 On 04-August-11			Bond Future	9.17	112.4508	112.2745	112.4508	0.00
07/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	884	1	1	1	0.00
07/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	801	1	1	1	0.00
07/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	973	1	1	1	0.00
07/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	9019	9	9	9	0.00
07/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9828	10	10	10	0.00
07/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9419	9	9	9	0.00
07/03/2011	R186 On 03-November-11			Bond Future	9.27	114.0383	113.8570	114.0383	12,982.00
07/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3596	4	4	4	0.00
07/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3787	4	4	4	0.00
07/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3410	4	3	4	0.00
07/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6257	6	6	6	0.00
07/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5744	6	6	6	0.00
07/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5997	6	6	6	0.00
07/03/2011	R186 On 02-February-12			Bond Future	9.38	110.4248	110.2471	110.4248	0.00
07/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3880	4	4	4	0.00
07/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4063	4	4	4	0.00
07/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3702	4	4	4	0.00
07/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7417	7	7	7	0.00
07/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6896	7	7	7	0.00
07/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7153	7	7	7	0.00
07/03/2011	R201 On 05-May-11			Bond Future	7.69	106.8227	106.6418	106.8227	484.00

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07/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	793	1	1	1	0.00
07/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	883	1	1	1	0.00
07/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	708	1	1	1	0.00
07/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	676	1	1	1	0.00
07/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	535	0	1	0	0.00
07/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	603	1	1	1	0.00
07/03/2011	R201 On 04-August-11			Bond Future	7.86	103.9483	103.7679	103.9483	0.00
07/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	373	0	0	0	0.00
07/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	413	0	0	0	0.00
07/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	336	0	0	0	0.00
07/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	2306	2	2	2	0.00
07/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	2081	2	2	2	0.00
07/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	2192	2	2	2	0.00
07/03/2011	R201 On 03-November-11			Bond Future	8.05	105.4148	105.2335	105.4148	0.00
07/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1237	1	1	1	0.00
07/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1168	1	1	1	0.00
07/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1309	1	1	1	0.00
07/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1304	1	1	1	0.00
07/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1437	1	1	1	0.00
07/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1369	1	1	1	0.00
07/03/2011	R201 On 02-February-12			Bond Future	8.25	102.5624	102.3749	102.5624	0.00
07/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1578	2	2	2	0.00
07/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1512	2	2	2	0.00
07/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1646	2	2	2	0.00
07/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1530	1	2	1	0.00
07/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1649	2	2	2	0.00
07/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1588	2	2	2	0.00
07/03/2011	R202 On 05-May-11			Bond Future	0.28	169.8463	170.6471	169.8463	10,489.00
07/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43988	43	44	43	0.00
07/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	45016	44	45	44	0.00
07/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42949	42	43	42	0.00
07/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00

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07/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R203 On 05-May-11			Bond Future	8.63	99.7238	99.4330	99.7238	516.00
07/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	434	1	0	1	0.00
07/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	373	0	0	0	0.00
07/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	502	1	1	1	0.00
07/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	2064	2	2	2	0.00
07/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2422	2	2	2	0.00
07/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2239	2	2	2	0.00
07/03/2011	R203 On 04-August-11			Bond Future	8.78	101.1584	100.8649	101.1584	0.00
07/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	526	1	1	1	0.00
07/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	474	1	0	1	0.00
07/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	580	1	1	1	0.00
07/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3969	4	4	4	0.00
07/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4342	4	4	4	0.00
07/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4154	4	4	4	0.00
07/03/2011	R203 On 03-November-11			Bond Future	8.94	98.4262	98.1310	98.4262	1,416.00
07/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1454	2	1	2	0.00
07/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1542	2	2	2	0.00
07/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1369	1	1	1	0.00
07/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3536	3	4	3	0.00
07/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3258	3	3	3	0.00
07/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3395	3	3	3	0.00
07/03/2011	R203 On 02-February-12			Bond Future	9.11	99.8793	99.5752	99.8793	0.00
07/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2033	2	2	2	0.00
07/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2128	2	2	2	0.00
07/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1940	2	2	2	0.00
07/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3675	4	4	4	0.00
07/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3433	3	3	3	0.00
07/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3552	3	4	3	0.00
07/03/2011	R204 On 05-May-11			Bond Future	8.80	99.0512	98.6730	99.0512	100.00
07/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	611	1	1	1	0.00
07/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	699	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	532	1	1	1	0.00
07/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2431	2	2	2	0.00
07/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	2055	2	2	2	0.00
07/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2238	2	2	2	0.00
07/03/2011	R204 On 04-August-11			Bond Future	8.94	96.4441	96.0626	96.4441	0.00
07/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	458	1	0	1	0.00
07/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	507	1	1	1	0.00
07/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	414	0	0	0	0.00
07/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5704	5	6	5	0.00
07/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5248	5	5	5	0.00
07/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5473	5	5	5	0.00
07/03/2011	R204 On 03-November-11			Bond Future	9.09	97.8060	97.4170	97.8060	1,876.00
07/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1902	2	2	2	0.00
07/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1798	2	2	2	0.00
07/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2008	2	2	2	0.00
07/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3470	3	3	3	0.00
07/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3768	4	4	4	0.00
07/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3618	3	4	3	0.00
07/03/2011	R204 On 02-February-12			Bond Future	9.24	95.2181	94.8229	95.2181	0.00
07/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2536	3	3	3	0.00
07/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2426	3	2	3	0.00
07/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2649	3	3	3	0.00
07/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3573	3	4	3	0.00
07/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3838	4	4	4	0.00
07/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3704	4	4	4	0.00
07/03/2011	R206 On 05-May-11			Bond Future	7.36	102.8175	102.6925	102.8175	0.00
07/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	688	1	1	1	0.00
07/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	615	1	1	1	0.00
07/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	763	1	1	1	0.00
07/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	318	0	0	0	0.00
07/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	409	0	0	0	0.00
07/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	362	0	0	0	0.00
07/03/2011	R206 On 04-August-11			Bond Future	7.55	100.5303	100.4037	100.5303	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	295	0	0	0	0.00
07/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	266	0	0	0	0.00
07/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	328	0	0	0	0.00
07/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1435	1	1	1	0.00
07/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1595	2	2	2	0.00
07/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1513	1	2	1	0.00
07/03/2011	R206 On 03-November-11			Bond Future	7.77	101.9484	101.8222	101.9484	0.00
07/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	907	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	959	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	857	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	987	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	892	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	939	1	1	1	0.00
07/03/2011	R206 On 02-February-12			Bond Future	8.02	99.6901	99.5586	99.6901	0.00
07/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1046	1	1	1	0.00
07/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1093	1	1	1	0.00
07/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1000	1	1	1	0.00
07/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	1114	1	1	1	0.00
07/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	1032	1	1	1	0.00
07/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	1072	1	1	1	0.00
07/03/2011	R207 On 05-May-11			Bond Future	8.86	92.9993	92.6907	92.9993	1,020.00
07/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	594	1	1	1	0.00
07/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	678	1	1	1	0.00
07/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	517	1	1	1	0.00
07/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2833	3	3	3	0.00
07/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2418	2	2	2	0.00
07/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2622	2	3	2	0.00
07/03/2011	R207 On 04-August-11			Bond Future	8.99	90.6978	90.3869	90.6978	0.00
07/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	767	1	1	1	0.00
07/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	837	1	1	1	0.00
07/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	702	1	1	1	0.00
07/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	5118	5	5	5	0.00
07/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4677	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
07/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4894	5	5	5	0.00
07/03/2011	R207 On 03-November-11			Bond Future	9.12	91.9781	91.6599	91.9781	600.00
07/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1945	2	2	2	0.00
07/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1838	2	2	2	0.00
07/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2055	2	2	2	0.00
07/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3753	4	4	4	0.00
07/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	4080	4	4	4	0.00
07/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3914	4	4	4	0.00
07/03/2011	R207 On 02-February-12			Bond Future	9.25	89.6957	89.3763	89.6957	0.00
07/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2645	3	3	3	0.00
07/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2530	3	3	3	0.00
07/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2765	3	3	3	0.00
07/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3801	4	4	4	0.00
07/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	4089	4	4	4	0.00
07/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3942	4	4	4	0.00
07/03/2011	R208 On 05-May-11			Bond Future	8.93	86.8365	86.6071	86.8365	190.00
07/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	526	1	1	1	0.00
07/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	456	1	0	1	0.00
07/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	604	1	1	1	0.00
07/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2868	3	3	3	0.00
07/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3330	3	3	3	0.00
07/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	3094	3	3	3	0.00
07/03/2011	R208 On 04-August-11			Bond Future	9.05	88.0854	87.8500	88.0854	0.00
07/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	705	1	1	1	0.00
07/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	772	1	1	1	0.00
07/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	642	1	1	1	0.00
07/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5679	6	6	6	0.00
07/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5195	5	5	5	0.00
07/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5435	5	5	5	0.00
07/03/2011	R208 On 03-November-11			Bond Future	9.17	85.9361	85.6952	85.9361	5,603.00
07/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	1952	2	2	2	0.00
07/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2065	2	2	2	0.00
07/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1844	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4514	4	5	4	0.00
07/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4155	4	4	4	0.00
07/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4332	4	4	4	0.00
07/03/2011	R208 On 02-February-12			Bond Future	9.29	87.2036	86.9577	87.2036	0.00
07/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2796	3	3	3	0.00
07/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	2922	3	3	3	0.00
07/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2674	3	3	3	0.00
07/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4555	4	5	4	0.00
07/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4244	4	4	4	0.00
07/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4397	4	4	4	0.00
07/03/2011	R209 On 05-May-11			Bond Future	9.10	72.9296	72.7408	72.9296	21,100.00
07/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	402	0	0	0	0.00
07/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	472	1	0	1	0.00
07/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	341	0	0	0	0.00
07/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5555	5	6	5	0.00
07/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4850	5	5	5	0.00
07/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5196	5	5	5	0.00
07/03/2011	R209 On 04-August-11			Bond Future	9.18	73.9751	73.7891	73.9751	0.00
07/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1162	1	1	1	0.00
07/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1267	1	1	1	0.00
07/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1064	1	1	1	0.00
07/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7274	7	7	7	0.00
07/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	968	1	1	1	0.00
07/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6868	7	7	7	0.00
07/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6237	6	6	6	0.00
07/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6547	6	7	6	0.00
07/03/2011	R209 On 03-November-11			Bond Future	9.26	71.8755	71.6921	71.8755	1,033.00
07/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2299	2	2	2	0.00
07/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2167	2	2	2	0.00
07/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2439	3	2	3	0.00
07/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5970	6	6	6	0.00
07/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6496	6	6	6	0.00
07/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6228	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R209 On 02-February-12			Bond Future	9.34	72.9390	72.7438	72.9390	0.00
07/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3489	4	3	4	0.00
07/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3333	3	3	3	0.00
07/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3648	4	4	4	0.00
07/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5821	6	6	6	0.00
07/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6270	6	6	6	0.00
07/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	6043	6	6	6	0.00
07/03/2011	R211 On 05-May-11			Bond Future	1.60	105.5774	105.5717	105.5774	539.00
07/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2959	3	3	3	0.00
07/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3230	3	3	3	0.00
07/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2688	3	3	3	0.00
07/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11			Bond Future	2.39	104.0523	104.1386	104.0523	2,518.00
07/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1841	2	2	2	0.00
07/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	868	1	1	1	0.00
07/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1353	1	1	1	0.00
07/03/2011	R213 On 05-May-11			Bond Future	9.13	82.1607	81.9674	82.1607	0.00
07/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9055	9	9	9	0.00
07/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9968	10	10	10	0.00
07/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9510	9	10	9	0.00
07/03/2011	R213 On 04-August-11			Bond Future	9.22	83.3431	83.1452	83.3431	0.00
07/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 04-August-11	8.05	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
07/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10600	10	11	10	0.00
07/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9691	9	10	9	0.00
07/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10144	10	10	10	0.00
07/03/2011	R213 On 03-November-11			Bond Future	9.31	80.9793	80.7846	80.9793	0.00
07/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4766	5	5	5	0.00
07/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3955	4	4	4	0.00
07/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4359	4	4	4	0.00
07/03/2011	R213 On 02-February-12			Bond Future	9.40	82.1719	81.9730	82.1719	0.00
07/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3432	3	3	3	0.00
07/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2654	2	3	2	0.00
07/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3042	3	3	3	0.00
07/03/2011	TRT1 On 05-May-11			Index Future	335.26	335.9100	335.2600	335.9100	100.00
07/03/2011	TRT1 On 04-August-11			Index Future	339.87	340.5230	339.8650	340.5230	0.00
08/03/2011	AL7T On 05-May-11			Index Future	365.80	366.4980	365.7950	366.4980	30.00
08/03/2011	AL7T On 04-August-11			Index Future	371.00	371.7140	371.0020	371.7140	0.00
08/03/2011	ALBI On 05-May-11			Index Future	337.75	338.2110	337.7530	338.2110	1,064.00
08/03/2011	ALBI On 04-August-11			Index Future	342.56	343.0240	342.5610	343.0240	0.00
08/03/2011	CAAB On 18-March-11			Can-Do Future	6.93	6.8719	6.9289	6.8719	0.00
08/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	109	0	0	0	0.00
08/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	148	0	0	0	0.00
08/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	76	0	0	0	0.00
08/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	47	0	0	0	0.00
08/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	19	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
08/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	30	0	0	0	0.00
08/03/2011	CAAC On 18-March-11			Can-Do Future	9.60	9.6174	9.6042	9.6174	0.00
08/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	84	0	0	0	0.00
08/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	64	0	0	0	0.00
08/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	114	0	0	0	0.00
08/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	60	0	0	0	0.00
08/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	110	0	0	0	0.00
08/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	80	0	0	0	0.00
08/03/2011	CRD1 On 05-May-11			Index Future	153.56	153.6520	153.5630	153.6520	2.00
08/03/2011	CRD1 On 04-August-11			Index Future	155.67	155.7630	155.6730	155.7630	0.00
08/03/2011	GOVI On 05-May-11			GOVI	339.01	339.4640	339.0070	339.4640	208.00
08/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	100030	10	10	10	0.00
08/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	99830	10	10	10	0.00
08/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	99930	10	10	10	0.00
08/03/2011	GOVI On 04-August-11			GOVI	343.83	344.2950	343.8320	344.2950	0.00
08/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	41580	4	4	4	0.00
08/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	41780	4	4	4	0.00
08/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	41680	4	4	4	0.00
08/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2011	IGOV On 05-May-11			Index Future	150.65	150.6600	150.6480	150.6600	60.00
08/03/2011	IGOV On 04-August-11			Index Future	152.79	152.8040	152.7930	152.8040	0.00
08/03/2011	ILBI On 05-May-11			Index Future	407.38	407.4120	407.3820	407.4120	336.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	J157 On	15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/03/2011	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/03/2011	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/03/2011	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/03/2011	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/03/2011	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/03/2011	JBAF On	16-March-11			Jibar Tradeable Future	5.57	94.3800	94.4300	94.3800	6,040.00
08/03/2011	JBAF On	20-April-11			Jibar Tradeable Future	5.64	94.3100	94.3600	94.3100	2,000.00
08/03/2011	JBAF On	18-May-11			Jibar Tradeable Future	5.69	94.2400	94.3100	94.2400	3,001.00
08/03/2011	JBAF On	15-June-11			Jibar Tradeable Future	5.74	94.2200	94.2600	94.2200	3,890.00
08/03/2011	JBAF On	20-July-11			Jibar Tradeable Future	5.77	94.1800	94.2300	94.1800	2,000.00
08/03/2011	JBAF On	17-August-11			Jibar Tradeable Future	5.94	94.0700	94.0600	94.0700	0.00
08/03/2011	JBAF On	21-September-11			Jibar Tradeable Future	6.04	93.9700	93.9600	93.9700	14,390.00
08/03/2011	JBAF On	21-December-11			Jibar Tradeable Future	6.67	93.4200	93.3300	93.4200	5,390.00
08/03/2011	JBAF On	20-March-12			Jibar Tradeable Future	7.22	92.8500	92.7800	92.8500	1,090.00
08/03/2011	JBAF On	20-June-12			Jibar Tradeable Future	7.69	92.4000	92.3100	92.4000	2,890.00
08/03/2011	JBAF On	19-September-12			Jibar Tradeable Future	8.14	91.9400	91.8600	91.9400	44,510.00
08/03/2011	JBAF On	19-December-12			Jibar Tradeable Future	8.46	91.6300	91.5400	91.6300	490.00
08/03/2011	JN02 On	05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2011	JN02 On	05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN02 On	05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN02 On	05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN02 On	05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
08/03/2011	JN02 On	05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
08/03/2011	JN02 On	05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/03/2011	JN05 On	05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2011	JN05 On	05-May-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
08/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
08/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
08/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
08/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/03/2011	OTH1 On 05-May-11			Index Future	330.62	331.0870	330.6210	331.0870	3.00
08/03/2011	OTH1 On 04-August-11			Index Future	335.33	335.7990	335.3270	335.7990	0.00
08/03/2011	R157 On 05-May-11			Bond Future	8.03	121.8854	121.7679	121.8854	2,606.00
08/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	409	0	0	0	0.00
08/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	475	1	0	1	0.00
08/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	350	0	0	0	0.00
08/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	297	0	0	0	0.00
08/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1853	2	2	2	0.00
08/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1700	2	2	2	0.00
08/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1415	1	1	1	0.00
08/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1554	1	2	1	0.00
08/03/2011	R157 On 04-August-11			Bond Future	8.21	123.6422	123.5204	123.6422	0.00
08/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	433	0	0	0	0.00
08/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	390	0	0	0	0.00
08/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	479	1	0	1	0.00
08/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	3009	3	3	3	0.00
08/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3311	3	3	3	0.00
08/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	3158	3	3	3	0.00
08/03/2011	R157 On 03-November-11			Bond Future	8.40	118.5791	118.4578	118.5791	3,694.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1565	2	2	2	0.00
08/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1652	2	2	2	0.00
08/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1482	2	1	2	0.00
08/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2205	2	2	2	0.00
08/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	2016	2	2	2	0.00
08/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	2109	2	2	2	0.00
08/03/2011	R157 On 02-February-12			Bond Future	8.62	120.3295	120.2032	120.3295	0.00
08/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	1983	2	2	2	0.00
08/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2068	2	2	2	0.00
08/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	1901	2	2	2	0.00
08/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2458	2	2	2	0.00
08/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2291	2	2	2	0.00
08/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2373	2	2	2	0.00
08/03/2011	R186 On 05-May-11			Bond Future	9.07	115.9008	115.8109	115.9008	28,820.00
08/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1084	1	1	1	0.00
08/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1231	1	1	1	0.00
08/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	949	1	1	1	0.00
08/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	81	0	0	0	5,500.00
08/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4373	4	4	4	0.00
08/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10359	10	10	10	0.00
08/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3722	4	4	4	0.00
08/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	4040	4	4	4	0.00
08/03/2011	R186 On 04-August-11			Bond Future	9.18	112.2745	112.1865	112.2745	0.00
08/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	860	1	1	1	0.00
08/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	947	1	1	1	0.00
08/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	778	1	1	1	0.00
08/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9893	10	10	10	0.00
08/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	9081	9	9	9	0.00
08/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9483	9	9	9	0.00
08/03/2011	R186 On 03-November-11			Bond Future	9.28	113.8570	113.7708	113.8570	12,982.00
08/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3549	4	4	4	0.00
08/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3364	3	3	3	0.00
08/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3738	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5781	6	6	6	0.00
08/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6298	6	6	6	0.00
08/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	6036	6	6	6	0.00
08/03/2011	R186 On 02-February-12			Bond Future	9.39	110.2471	110.1627	110.2471	0.00
08/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3836	4	4	4	0.00
08/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3659	4	4	4	0.00
08/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4018	4	4	4	0.00
08/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6935	7	7	7	0.00
08/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7459	7	7	7	0.00
08/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7193	7	7	7	0.00
08/03/2011	R201 On 05-May-11			Bond Future	7.67	106.6418	106.7148	106.6418	484.00
08/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	828	1	1	1	0.00
08/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	740	1	1	1	0.00
08/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	920	1	1	1	0.00
08/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	499	1	0	1	0.00
08/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	635	1	1	1	0.00
08/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	565	1	1	1	0.00
08/03/2011	R201 On 04-August-11			Bond Future	7.84	103.7679	103.8389	103.7679	0.00
08/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	388	0	0	0	0.00
08/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	350	0	0	0	0.00
08/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	429	0	0	0	0.00
08/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	2026	2	2	2	0.00
08/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	2249	2	2	2	0.00
08/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	2136	2	2	2	0.00
08/03/2011	R201 On 03-November-11			Bond Future	8.02	105.2335	105.3076	105.2335	0.00
08/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1271	1	1	1	0.00
08/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1344	1	1	1	0.00
08/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1201	1	1	1	0.00
08/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1396	1	1	1	0.00
08/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1264	1	1	1	0.00
08/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1329	1	1	1	0.00
08/03/2011	R201 On 02-February-12			Bond Future	8.22	102.3749	102.4508	102.3749	0.00
08/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1615	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1684	2	2	2	0.00
08/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1547	2	2	2	0.00
08/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1608	2	2	2	0.00
08/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1492	2	1	2	0.00
08/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1549	2	2	2	0.00
08/03/2011	R202 On 05-May-11			Bond Future	0.28	170.6471	170.6471	170.6471	10,489.00
08/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43988	44	44	44	0.00
08/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	45016	45	45	45	0.00
08/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42949	43	43	43	0.00
08/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R203 On 05-May-11			Bond Future	8.66	99.4330	99.2476	99.4330	516.00
08/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	380	0	0	0	0.00
08/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	442	1	0	1	0.00
08/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	325	0	0	0	0.00
08/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2559	2	3	2	0.00
08/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	2189	2	2	2	0.00
08/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2370	2	2	2	0.00
08/03/2011	R203 On 04-August-11			Bond Future	8.82	100.8649	100.6730	100.8649	0.00
08/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	482	1	0	1	0.00
08/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	533	1	1	1	0.00
08/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	433	0	0	0	0.00
08/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4493	4	4	4	0.00
08/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	4114	4	4	4	0.00
08/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4302	4	4	4	0.00
08/03/2011	R203 On 03-November-11			Bond Future	8.98	98.1310	97.9378	98.1310	1,416.00
08/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1378	1	1	1	0.00
08/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1295	1	1	1	0.00
08/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1463	2	1	2	0.00
08/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3372	3	3	3	0.00
08/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3655	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3512	3	4	3	0.00
08/03/2011	R203 On 02-February-12			Bond Future	9.15	99.5752	99.3774	99.5752	0.00
08/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	1946	2	2	2	0.00
08/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1855	2	2	2	0.00
08/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2038	2	2	2	0.00
08/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3541	3	4	3	0.00
08/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3787	4	4	4	0.00
08/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3663	4	4	4	0.00
08/03/2011	R204 On 05-May-11			Bond Future	8.84	98.6730	98.4608	98.6730	100.00
08/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	539	1	1	1	0.00
08/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	466	1	0	1	0.00
08/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	620	1	1	1	0.00
08/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	2189	2	2	2	0.00
08/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2577	2	3	2	0.00
08/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2379	2	2	2	0.00
08/03/2011	R204 On 04-August-11			Bond Future	8.99	96.0626	95.8469	96.0626	0.00
08/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	418	0	0	0	0.00
08/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	376	0	0	0	0.00
08/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	463	1	0	1	0.00
08/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5420	5	5	5	0.00
08/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5881	6	6	6	0.00
08/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5648	5	6	5	0.00
08/03/2011	R204 On 03-November-11			Bond Future	9.14	97.4170	97.1985	97.4170	1,876.00
08/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1808	2	2	2	0.00
08/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	1911	2	2	2	0.00
08/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1708	2	2	2	0.00
08/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3897	4	4	4	0.00
08/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3591	3	4	3	0.00
08/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3742	4	4	4	0.00
08/03/2011	R204 On 02-February-12			Bond Future	9.29	94.8229	94.6021	94.8229	0.00
08/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2432	3	2	3	0.00
08/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2543	3	3	3	0.00
08/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2325	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3958	4	4	4	0.00
08/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3688	4	4	4	0.00
08/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3820	4	4	4	0.00
08/03/2011	R206 On 05-May-11			Bond Future	7.38	102.6925	102.6445	102.6925	0.00
08/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	655	1	1	1	0.00
08/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	728	1	1	1	0.00
08/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	584	1	1	1	0.00
08/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	426	0	0	0	0.00
08/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	331	0	0	0	0.00
08/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	377	0	0	0	0.00
08/03/2011	R206 On 04-August-11			Bond Future	7.58	100.4037	100.3557	100.4037	0.00
08/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	280	0	0	0	0.00
08/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	312	0	0	0	0.00
08/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	252	0	0	0	0.00
08/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1629	2	2	2	0.00
08/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1467	1	1	1	0.00
08/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1546	2	2	2	0.00
08/03/2011	R206 On 03-November-11			Bond Future	7.79	101.8222	101.7730	101.8222	0.00
08/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	881	1	1	1	0.00
08/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	831	1	1	1	0.00
08/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	932	1	1	1	0.00
08/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	914	1	1	1	0.00
08/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	1010	1	1	1	0.00
08/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	962	1	1	1	0.00
08/03/2011	R206 On 02-February-12			Bond Future	8.04	99.5586	99.5096	99.5586	0.00
08/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1020	1	1	1	0.00
08/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	975	1	1	1	0.00
08/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1066	1	1	1	0.00
08/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	1054	1	1	1	0.00
08/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	1138	1	1	1	0.00
08/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	1095	1	1	1	0.00
08/03/2011	R207 On 05-May-11			Bond Future	8.89	92.6907	92.5284	92.6907	1,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	539	1	1	1	0.00
08/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	468	1	0	1	0.00
08/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	619	1	1	1	0.00
08/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2521	2	3	2	0.00
08/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2946	3	3	3	0.00
08/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2729	3	3	3	0.00
08/03/2011	R207 On 04-August-11			Bond Future	9.02	90.3869	90.2184	90.3869	0.00
08/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	721	1	1	1	0.00
08/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	659	1	1	1	0.00
08/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	789	1	1	1	0.00
08/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4797	5	5	5	0.00
08/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	5243	5	5	5	0.00
08/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	5017	5	5	5	0.00
08/03/2011	R207 On 03-November-11			Bond Future	9.15	91.6599	91.4907	91.6599	600.00
08/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1871	2	2	2	0.00
08/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	1979	2	2	2	0.00
08/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1768	2	2	2	0.00
08/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	4179	4	4	4	0.00
08/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3846	4	4	4	0.00
08/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	4010	4	4	4	0.00
08/03/2011	R207 On 02-February-12			Bond Future	9.28	89.3763	89.2017	89.3763	0.00
08/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2562	3	3	3	0.00
08/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2679	3	3	3	0.00
08/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2449	3	2	3	0.00
08/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	4183	4	4	4	0.00
08/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3889	4	4	4	0.00
08/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	4034	4	4	4	0.00
08/03/2011	R208 On 05-May-11			Bond Future	8.96	86.6071	86.4311	86.6071	190.00
08/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	474	1	0	1	0.00
08/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	547	1	1	1	0.00
08/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	409	0	0	0	0.00
08/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3459	3	3	3	0.00
08/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2987	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
08/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	3218	3	3	3	0.00
08/03/2011	R208 On 04-August-11			Bond Future	9.08	87.8500	87.6725	87.8500	0.00
08/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	661	1	1	1	0.00
08/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	725	1	1	1	0.00
08/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	601	1	1	1	0.00
08/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5816	6	6	6	0.00
08/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5326	5	5	5	0.00
08/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5568	5	6	5	0.00
08/03/2011	R208 On 03-November-11			Bond Future	9.20	85.6952	85.5165	85.6952	5,603.00
08/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	1877	2	2	2	0.00
08/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1771	2	2	2	0.00
08/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	1987	2	2	2	0.00
08/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4256	4	4	4	0.00
08/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4620	5	5	5	0.00
08/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4435	4	4	4	0.00
08/03/2011	R208 On 02-February-12			Bond Future	9.32	86.9577	86.7779	86.9577	0.00
08/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2711	3	3	3	0.00
08/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2591	3	3	3	0.00
08/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	2834	3	3	3	0.00
08/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4336	4	4	4	0.00
08/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4652	5	5	5	0.00
08/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4492	4	4	4	0.00
08/03/2011	R209 On 05-May-11			Bond Future	9.14	72.7408	72.4854	72.7408	21,100.00
08/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	352	0	0	0	0.00
08/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	296	0	0	0	0.00
08/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	415	0	0	0	0.00
08/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	5048	5	5	5	0.00
08/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5765	6	6	6	0.00
08/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5402	5	5	5	0.00
08/03/2011	R209 On 04-August-11			Bond Future	9.22	73.7891	73.5226	73.7891	0.00
08/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1085	1	1	1	0.00
08/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1185	1	1	1	0.00
08/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7053	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	992	1	1	1	0.00
08/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	7063	7	7	7	0.00
08/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	1013	1	1	1	0.00
08/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6421	6	6	6	0.00
08/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6737	7	7	7	0.00
08/03/2011	R209 On 03-November-11			Bond Future	9.30	71.6921	71.4223	71.6921	1,033.00
08/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2193	2	2	2	0.00
08/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2329	2	2	2	0.00
08/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2065	2	2	2	0.00
08/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6664	6	7	6	0.00
08/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	6130	6	6	6	0.00
08/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6391	6	6	6	0.00
08/03/2011	R209 On 02-February-12			Bond Future	9.38	72.7438	72.4706	72.7438	0.00
08/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3362	3	3	3	0.00
08/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3517	4	4	4	0.00
08/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3209	3	3	3	0.00
08/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6420	6	6	6	0.00
08/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5964	6	6	6	0.00
08/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	6189	6	6	6	0.00
08/03/2011	R211 On 05-May-11			Bond Future	1.60	105.5717	105.5661	105.5717	539.00
08/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2954	3	3	3	0.00
08/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3224	3	3	3	0.00
08/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2682	3	3	3	0.00
08/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R212 On 05-May-11			Bond Future	2.40	104.1386	104.0427	104.1386	2,518.00
08/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	963	1	1	1	0.00
08/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1937	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1449	1	1	1	0.00
08/03/2011	R213 On 05-May-11			Bond Future	9.13	81.9674	81.9751	81.9674	0.00
08/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9961	10	10	10	0.00
08/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9048	9	9	9	0.00
08/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9502	10	10	10	0.00
08/03/2011	R213 On 04-August-11			Bond Future	9.22	83.1452	83.1528	83.1452	0.00
08/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9684	10	10	10	0.00
08/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10592	11	11	11	0.00
08/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10136	10	10	10	0.00
08/03/2011	R213 On 03-November-11			Bond Future	9.31	80.7846	80.7921	80.7846	0.00
08/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4758	5	5	5	0.00
08/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3948	4	4	4	0.00
08/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4352	4	4	4	0.00
08/03/2011	R213 On 02-February-12			Bond Future	9.40	81.9730	81.9803	81.9730	0.00
08/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3425	3	3	3	0.00
08/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2646	3	3	3	0.00
08/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3034	3	3	3	0.00
08/03/2011	TRT1 On 05-May-11			Index Future	334.82	335.2600	334.8240	335.2600	100.00
08/03/2011	TRT1 On 04-August-11			Index Future	339.43	339.8650	339.4250	339.8650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	AL7T On 05-May-11			Index Future	366.98	365.7950	366.9810	365.7950	30.00
09/03/2011	AL7T On 04-August-11			Index Future	372.21	371.0020	372.2050	371.0020	0.00
09/03/2011	ALBI On 05-May-11			Index Future	338.82	337.7530	338.8160	337.7530	1,064.00
09/03/2011	ALBI On 04-August-11			Index Future	343.64	342.5610	343.6400	342.5610	0.00
09/03/2011	CAAB On 18-March-11			Can-Do Future	6.88	6.9289	6.8790	6.9289	1,000.00
09/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	71	0	0	0	0.00
09/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	48	0	0	0	0.00
09/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	105	0	0	0	0.00
09/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	26	0	0	0	0.00
09/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	69	0	0	0	0.00
09/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	42	0	0	0	0.00
09/03/2011	CAAC On 18-March-11			Can-Do Future	9.56	9.6042	9.5580	9.6042	1,000.00
09/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	57	0	0	0	0.00
09/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	78	0	0	0	0.00
09/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	41	0	0	0	0.00
09/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	133	0	0	0	0.00
09/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	70	0	0	0	0.00
09/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	99	0	0	0	0.00
09/03/2011	CRD1 On 05-May-11			Index Future	153.91	153.5630	153.9110	153.5630	2.00
09/03/2011	CRD1 On 04-August-11			Index Future	156.03	155.6730	156.0260	155.6730	0.00
09/03/2011	GOVI On 05-May-11			GOVI	340.07	339.0070	340.0690	339.0070	209.00
09/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	89210	10	9	10	0.00
09/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	89410	10	9	10	0.00
09/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	89310	10	9	10	0.00
09/03/2011	GOVI On 04-August-11			GOVI	344.91	343.8320	344.9100	343.8320	0.00
09/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	31000	4	3	4	0.00
09/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	30800	4	3	4	0.00
09/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	30900	4	3	4	0.00
09/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2011	IGOV On 05-May-11			Index Future	150.81	150.6480	150.8100	150.6480	60.00
09/03/2011	IGOV On 04-August-11			Index Future	152.96	152.7930	152.9570	152.7930	0.00
09/03/2011	ILBI On 05-May-11			Index Future	407.93	407.3820	407.9340	407.3820	336.00
09/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	6,040.00
09/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	2,000.00
09/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.3100	94.3200	94.3100	3,001.00
09/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2600	94.3000	94.2600	3,890.00
09/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.78	94.2300	94.2200	94.2300	2,000.00
09/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.86	94.0600	94.1400	94.0600	0.00
09/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.95	93.9600	94.0500	93.9600	14,390.00
09/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.61	93.3300	93.3900	93.3300	5,390.00
09/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.12	92.7800	92.8800	92.7800	1,090.00
09/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.60	92.3100	92.4000	92.3100	2,890.00
09/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.08	91.8600	91.9200	91.8600	44,510.00
09/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.43	91.5400	91.5700	91.5400	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
09/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
09/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
09/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
09/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
09/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/03/2011	OTH1 On 05-May-11			Index Future	331.70	330.6210	331.6950	330.6210	3.00
09/03/2011	OTH1 On 04-August-11			Index Future	336.42	335.3270	336.4180	335.3270	0.00
09/03/2011	R157 On 05-May-11			Bond Future	7.94	121.7679	122.1453	121.7679	2,406.00
09/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	528	0	1	0	0.00
09/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	607	0	1	0	0.00
09/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	391	0	0	0	0.00
09/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	456	0	0	0	0.00
09/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1429	2	1	2	0.00
09/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1569	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
09/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1170	1	1	1	0.00
09/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1296	2	1	2	0.00
09/03/2011	R157 On 04-August-11			Bond Future	8.11	123.5204	123.9055	123.5204	0.00
09/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	521	0	1	0	0.00
09/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	574	0	1	0	0.00
09/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	472	0	0	0	0.00
09/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3008	3	3	3	0.00
09/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2719	3	3	3	0.00
09/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2861	3	3	3	0.00
09/03/2011	R157 On 03-November-11			Bond Future	8.29	118.4578	118.8472	118.4578	3,694.00
09/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1747	2	2	2	0.00
09/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1658	1	2	1	0.00
09/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1840	2	2	2	0.00
09/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1815	2	2	2	0.00
09/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1992	2	2	2	0.00
09/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1901	2	2	2	0.00
09/03/2011	R157 On 02-February-12			Bond Future	8.50	120.2032	120.5994	120.2032	0.00
09/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2176	2	2	2	0.00
09/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2089	2	2	2	0.00
09/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2266	2	2	2	0.00
09/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2093	2	2	2	0.00
09/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2249	2	2	2	0.00
09/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2169	2	2	2	0.00
09/03/2011	R186 On 05-May-11			Bond Future	9.02	115.8109	116.2522	115.8109	28,820.00
09/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1209	1	1	1	0.00
09/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1368	1	1	1	0.00
09/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	94	0	0	0	5,500.00
09/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1062	1	1	1	0.00
09/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4045	4	4	4	0.00
09/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9931	10	10	10	0.00
09/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3418	4	3	4	0.00
09/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3724	4	4	4	0.00
09/03/2011	R186 On 04-August-11			Bond Future	9.13	112.1865	112.6364	112.1865	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	938	1	1	1	0.00
09/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	850	1	1	1	0.00
09/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1031	1	1	1	0.00
09/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8715	9	9	9	0.00
09/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9516	10	10	10	0.00
09/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9112	9	9	9	0.00
09/03/2011	R186 On 03-November-11			Bond Future	9.23	113.7708	114.2288	113.7708	12,982.00
09/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3742	4	4	4	0.00
09/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3939	4	4	4	0.00
09/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3551	3	4	3	0.00
09/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6027	6	6	6	0.00
09/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5524	6	6	6	0.00
09/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5771	6	6	6	0.00
09/03/2011	R186 On 02-February-12			Bond Future	9.34	110.1627	110.6198	110.1627	0.00
09/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4025	4	4	4	0.00
09/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4213	4	4	4	0.00
09/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3842	4	4	4	0.00
09/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7184	7	7	7	0.00
09/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6673	7	7	7	0.00
09/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6925	7	7	7	0.00
09/03/2011	R201 On 05-May-11			Bond Future	7.55	106.7148	107.0772	106.7148	484.00
09/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1041	1	1	1	0.00
09/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1147	1	1	1	0.00
09/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	941	1	1	1	0.00
09/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	474	1	0	1	0.00
09/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	364	0	0	0	0.00
09/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	416	1	0	1	0.00
09/03/2011	R201 On 04-August-11			Bond Future	7.71	103.8389	104.2093	103.8389	0.00
09/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	488	0	0	0	0.00
09/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	536	0	1	0	0.00
09/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	0	0	0.00
09/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1972	2	2	2	0.00
09/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1763	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
09/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1866	2	2	2	0.00
09/03/2011	R201 On 03-November-11			Bond Future	7.89	105.3076	105.6819	105.3076	0.00
09/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1464	1	1	1	0.00
09/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1387	1	1	1	0.00
09/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1543	1	2	1	0.00
09/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1089	1	1	1	0.00
09/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1208	1	1	1	0.00
09/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1147	1	1	1	0.00
09/03/2011	R201 On 02-February-12			Bond Future	8.08	102.4508	102.8291	102.4508	0.00
09/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1814	2	2	2	0.00
09/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1742	2	2	2	0.00
09/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1888	2	2	2	0.00
09/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1317	1	1	1	0.00
09/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1425	2	1	2	0.00
09/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1370	2	1	2	0.00
09/03/2011	R202 On 05-May-11			Bond Future	0.28	170.6471	170.6471	170.6471	10,489.00
09/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43988	44	44	44	0.00
09/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	45016	45	45	45	0.00
09/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42949	43	43	43	0.00
09/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R203 On 05-May-11			Bond Future	8.59	99.2476	99.6093	99.2476	516.00
09/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	466	0	0	0	0.00
09/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	401	0	0	0	0.00
09/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	539	0	1	0	0.00
09/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1925	2	2	2	0.00
09/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2273	3	2	3	0.00
09/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2095	2	2	2	0.00
09/03/2011	R203 On 04-August-11			Bond Future	8.74	100.6730	101.0436	100.6730	0.00
09/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	557	0	1	0	0.00
09/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	502	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
09/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	613	1	1	1	0.00
09/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3824	4	4	4	0.00
09/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4191	4	4	4	0.00
09/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4007	4	4	4	0.00
09/03/2011	R203 On 03-November-11			Bond Future	8.90	97.9378	98.3115	97.9378	1,416.00
09/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1514	1	2	1	0.00
09/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1605	1	2	1	0.00
09/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1426	1	1	1	0.00
09/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3412	4	3	4	0.00
09/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3140	3	3	3	0.00
09/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3274	4	3	4	0.00
09/03/2011	R203 On 02-February-12			Bond Future	9.06	99.3774	99.7609	99.3774	0.00
09/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2104	2	2	2	0.00
09/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2202	2	2	2	0.00
09/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2010	2	2	2	0.00
09/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3559	4	4	4	0.00
09/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3321	4	3	4	0.00
09/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3438	4	3	4	0.00
09/03/2011	R204 On 05-May-11			Bond Future	8.78	98.4608	98.7847	98.4608	100.00
09/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	627	1	1	1	0.00
09/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	717	1	1	1	0.00
09/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	545	0	1	0	0.00
09/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2333	3	2	3	0.00
09/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1962	2	2	2	0.00
09/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2143	2	2	2	0.00
09/03/2011	R204 On 04-August-11			Bond Future	8.92	95.8469	96.1758	95.8469	0.00
09/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	469	0	0	0	0.00
09/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	519	0	1	0	0.00
09/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	424	0	0	0	0.00
09/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5600	6	6	6	0.00
09/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5147	5	5	5	0.00
09/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5371	6	5	6	0.00
09/03/2011	R204 On 03-November-11			Bond Future	9.07	97.1985	97.5315	97.1985	1,876.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1938	2	2	2	0.00
09/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1834	2	2	2	0.00
09/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2047	2	2	2	0.00
09/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3394	4	3	4	0.00
09/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3690	4	4	4	0.00
09/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3539	4	4	4	0.00
09/03/2011	R204 On 02-February-12			Bond Future	9.22	94.6021	94.9384	94.6021	0.00
09/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2580	2	3	2	0.00
09/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2468	2	2	2	0.00
09/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2695	3	3	3	0.00
09/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3503	4	4	4	0.00
09/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3765	4	4	4	0.00
09/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3632	4	4	4	0.00
09/03/2011	R206 On 05-May-11			Bond Future	7.26	102.6445	102.9499	102.6445	0.00
09/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	845	1	1	1	0.00
09/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	763	1	1	1	0.00
09/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	929	1	1	1	0.00
09/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	226	0	0	0	0.00
09/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	299	0	0	0	0.00
09/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	262	0	0	0	0.00
09/03/2011	R206 On 04-August-11			Bond Future	7.43	100.3557	100.6659	100.3557	0.00
09/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	365	0	0	0	0.00
09/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	331	0	0	0	0.00
09/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	404	0	0	0	0.00
09/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1249	1	1	1	0.00
09/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1398	2	1	2	0.00
09/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1321	2	1	2	0.00
09/03/2011	R206 On 03-November-11			Bond Future	7.63	101.7730	102.0886	101.7730	0.00
09/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1042	1	1	1	0.00
09/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1099	1	1	1	0.00
09/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	987	1	1	1	0.00
09/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	851	1	1	1	0.00
09/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	766	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	807	1	1	1	0.00
09/03/2011	R206 On 02-February-12			Bond Future	7.86	99.5096	99.8289	99.5096	0.00
09/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1184	1	1	1	0.00
09/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1234	1	1	1	0.00
09/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1134	1	1	1	0.00
09/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	978	1	1	1	0.00
09/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	902	1	1	1	0.00
09/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	940	1	1	1	0.00
09/03/2011	R207 On 05-May-11			Bond Future	8.83	92.5284	92.8645	92.5284	1,020.00
09/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	624	1	1	1	0.00
09/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	713	1	1	1	0.00
09/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	544	0	1	0	0.00
09/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2686	3	3	3	0.00
09/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2279	3	2	3	0.00
09/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2478	3	2	3	0.00
09/03/2011	R207 On 04-August-11			Bond Future	8.96	90.2184	90.5613	90.2184	0.00
09/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	798	1	1	1	0.00
09/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	871	1	1	1	0.00
09/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	731	1	1	1	0.00
09/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4972	5	5	5	0.00
09/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4536	5	5	5	0.00
09/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4751	5	5	5	0.00
09/03/2011	R207 On 03-November-11			Bond Future	9.08	91.4907	91.8400	91.4907	600.00
09/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2007	2	2	2	0.00
09/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1898	2	2	2	0.00
09/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2120	2	2	2	0.00
09/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3638	4	4	4	0.00
09/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3960	4	4	4	0.00
09/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3796	4	4	4	0.00
09/03/2011	R207 On 02-February-12			Bond Future	9.22	89.2017	89.5513	89.2017	0.00
09/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2716	3	3	3	0.00
09/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2598	2	3	2	0.00
09/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2837	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3698	4	4	4	0.00
09/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3982	4	4	4	0.00
09/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3838	4	4	4	0.00
09/03/2011	R208 On 05-May-11			Bond Future	8.89	86.4311	86.8129	86.4311	190.00
09/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	559	0	1	0	0.00
09/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	484	0	0	0	0.00
09/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	641	1	1	1	0.00
09/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2699	3	3	3	0.00
09/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3152	3	3	3	0.00
09/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2921	3	3	3	0.00
09/03/2011	R208 On 04-August-11			Bond Future	9.01	87.6725	88.0624	87.6725	120.00
09/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	741	1	1	1	0.00
09/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	811	1	1	1	0.00
09/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	675	1	1	1	0.00
09/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5500	6	6	6	0.00
09/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5022	5	5	5	0.00
09/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5258	6	5	6	0.00
09/03/2011	R208 On 03-November-11			Bond Future	9.13	85.5165	85.9081	85.5165	5,603.00
09/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2025	2	2	2	0.00
09/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2141	2	2	2	0.00
09/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1913	2	2	2	0.00
09/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4370	5	4	5	0.00
09/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4019	4	4	4	0.00
09/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4192	4	4	4	0.00
09/03/2011	R208 On 02-February-12			Bond Future	9.25	86.7779	87.1763	86.7779	0.00
09/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2885	3	3	3	0.00
09/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3013	3	3	3	0.00
09/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2760	3	3	3	0.00
09/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4423	5	4	5	0.00
09/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4117	4	4	4	0.00
09/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4268	4	4	4	0.00
09/03/2011	R209 On 05-May-11			Bond Future	9.09	72.4854	72.8464	72.4854	21,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	400	0	0	0	0.00
09/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	470	0	0	0	0.00
09/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	338	0	0	0	0.00
09/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5446	6	5	6	0.00
09/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4742	5	5	5	0.00
09/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5089	5	5	5	0.00
09/03/2011	R209 On 04-August-11			Bond Future	9.17	73.5226	73.8931	73.5226	0.00
09/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1172	1	1	1	0.00
09/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1279	1	1	1	0.00
09/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1073	1	1	1	0.00
09/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7342	7	7	7	0.00
09/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	932	1	1	1	0.00
09/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6773	7	7	7	0.00
09/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6145	6	6	6	0.00
09/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6453	7	6	7	0.00
09/03/2011	R209 On 03-November-11			Bond Future	9.25	71.4223	71.7947	71.4223	1,033.00
09/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2322	2	2	2	0.00
09/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2189	2	2	2	0.00
09/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2463	2	2	2	0.00
09/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5892	6	6	6	0.00
09/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6416	7	6	7	0.00
09/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6148	6	6	6	0.00
09/03/2011	R209 On 02-February-12			Bond Future	9.33	72.4706	72.8521	72.4706	0.00
09/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3523	3	4	3	0.00
09/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3366	3	3	3	0.00
09/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3684	4	4	4	0.00
09/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5749	6	6	6	0.00
09/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6195	6	6	6	0.00
09/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5968	6	6	6	0.00
09/03/2011	R211 On 05-May-11			Bond Future	1.61	105.5661	105.5550	105.5661	539.00
09/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2942	3	3	3	0.00
09/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2671	3	3	3	0.00
09/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3213	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0		0	0	0	0.00
09/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0		0	0	0	0.00
09/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0		0	0	0	0.00
09/03/2011	R212 On 05-May-11			Bond Future	2.40		104.0427	104.0331	104.0427	2,518.00
09/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1947		2	2	2	0.00
09/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	973		1	1	1	0.00
09/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1459		1	1	1	0.00
09/03/2011	R213 On 05-May-11			Bond Future	9.11		81.9751	82.1530	81.9751	0.00
09/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8870		9	9	9	0.00
09/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9783		10	10	10	0.00
09/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9325		10	9	10	0.00
09/03/2011	R213 On 04-August-11			Bond Future	9.20		83.1528	83.3354	83.1528	0.00
09/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10410		11	10	11	0.00
09/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9501		10	10	10	0.00
09/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9954		10	10	10	0.00
09/03/2011	R213 On 03-November-11			Bond Future	9.29		80.7921	80.9718	80.7921	0.00
09/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0		0	0	0	0.00
09/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4578		5	5	5	0.00
09/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3768		4	4	4	0.00
09/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4172		4	4	4	0.00
09/03/2011	R213 On 02-February-12			Bond Future	9.38		81.9803	82.1645	81.9803	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3241	3	3	3	0.00
09/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2462	3	2	3	0.00
09/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2850	3	3	3	0.00
09/03/2011	TRT1 On 05-May-11			Index Future	335.85	334.8240	335.8450	334.8240	100.00
09/03/2011	TRT1 On 04-August-11			Index Future	340.46	339.4250	340.4610	339.4250	0.00