



Derivatives Weekly Statistics Report

From: 11/07/2011 To: 11/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	AL7T On 04-August-11			Index Future	386.69	388.0270	386.6900	388.0270	46.00
11/07/2011	AL7T On 03-November-11			Index Future	392.47	393.8320	392.4740	393.8320	0.00
11/07/2011	ALBI On 04-August-11			Index Future	355.21	356.3540	355.2050	356.3540	998.00
11/07/2011	ALBI On 03-November-11			Index Future	360.52	361.6850	360.5180	361.6850	0.00
11/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0885	0.0307	0.0885	22,388.00
11/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0895	0.0886	0.0895	21,898.00
11/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CRD1 On 04-August-11			Index Future	160.92	161.2130	160.9210	161.2130	2.00
11/07/2011	CRD1 On 03-November-11			Index Future	163.10	163.3900	163.0950	163.3900	0.00
11/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	GOVI On 04-August-11			GOVI	356.07	357.1850	356.0710	357.1850	180.00
11/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	80710	9	8	9	0.00
11/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	80610	9	8	9	0.00
11/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	80810	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11			GOVI	361.40	362.5280	361.3970	362.5280	0.00
11/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	43970	6	4	6	0.00
11/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	43870	6	4	6	0.00
11/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	44070	6	4	6	0.00
11/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
11/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2011	IGOV On 04-August-11			Index Future	155.69	155.7030	155.6910	155.7030	73.00
11/07/2011	IGOV On 03-November-11			Index Future	158.02	158.0330	158.0200	158.0330	0.00
11/07/2011	ILBI On 04-August-11			Index Future	416.10	415.6740	416.0980	415.6740	0.00
11/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,000.00
11/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
11/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	17,600.00
11/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.72	94.3000	94.2800	94.3000	150.00
11/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.81	94.2300	94.1900	94.2300	1,000.00
11/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.1100	94.1300	94.1100	5,541.00

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11/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.21	93.7600	93.7900	93.7600	1,090.00
11/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.58	93.4100	93.4200	93.4100	2,890.00
11/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.87	93.1200	93.1300	93.1200	44,710.00
11/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.13	92.8600	92.8700	92.8600	490.00
11/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.41	92.5700	92.5900	92.5700	290.00
11/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.70	92.2900	92.3000	92.2900	0.00
11/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	OTH1 On 04-August-11			Index Future	350.15	351.4860	350.1510	351.4860	3.00
11/07/2011	OTH1 On 03-November-11			Index Future	355.39	356.7440	355.3890	356.7440	0.00
11/07/2011	R157 On 04-August-11			Bond Future	7.49	126.5086	126.2732	126.5086	11,676.00

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11/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	466	1	0	1	1,000.00
11/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	574	1	1	1	0.00
11/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	372	1	0	1	0.00
11/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	87	0	0	0	1,320.00
11/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	694	1	1	1	440.00
11/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1285	2	1	2	0.00
11/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2734	3	3	3	0.00
11/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	4	0	0	0	1,320.00
11/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	90	0	0	0	440.00
11/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	276	0	0	0	0.00
11/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	541	0	1	0	0.00
11/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1242	1	1	1	0.00
11/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	351	0	0	0	0.00
11/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	439	0	0	0	0.00
11/07/2011	R157 On 03-November-11			Bond Future	7.61	121.5684	121.3291	121.5684	3,358.00
11/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2555	3	3	3	0.00
11/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2406	3	2	3	0.00
11/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2707	3	3	3	0.00
11/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	200	0	0	0	0.00
11/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	258	0	0	0	0.00
11/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	227	0	0	0	0.00
11/07/2011	R157 On 02-February-12			Bond Future	7.74	123.4226	123.1786	123.4226	0.00
11/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3098	3	3	3	0.00
11/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3230	3	3	3	0.00
11/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2968	3	3	3	0.00
11/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	549	0	1	0	0.00
11/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	477	0	0	0	0.00
11/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	512	0	1	0	0.00
11/07/2011	R157 On 03-May-12			Bond Future	7.88	118.4731	118.2270	118.4731	0.00
11/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2267	2	2	2	0.00
11/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2167	2	2	2	0.00
11/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2370	3	2	3	0.00
11/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1049	1	1	1	0.00

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11/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1161	1	1	1	0.00
11/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1103	1	1	1	0.00
11/07/2011	R186 On 04-August-11			Bond Future	8.54	118.6028	118.0318	118.6028	12,586.00
11/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	293	0	0	0	0.00
11/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	392	1	0	1	0.00
11/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	214	0	0	0	0.00
11/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	514	1	1	1	600.00
11/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2124	3	2	3	200.00
11/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3970	5	4	5	0.00
11/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10299	11	10	11	0.00
11/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
11/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	157	0	0	0	200.00
11/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	602	1	1	1	0.00
11/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3484	3	3	3	0.00
11/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2317	2	2	2	0.00
11/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2681	2	3	2	0.00
11/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3071	3	3	3	0.00
11/07/2011	R186 On 03-November-11			Bond Future	8.61	120.3616	119.7820	120.3616	13,623.00
11/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5028	5	5	5	0.00
11/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5340	6	5	6	0.00
11/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4724	5	5	5	0.00
11/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3592	4	4	4	5,600.00
11/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1060	1	1	1	1,275.00
11/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1814	2	2	2	425.00
11/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2615	3	3	3	0.00
11/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5660	6	6	6	0.00
11/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1251	1	1	1	1,275.00
11/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3204	3	3	3	425.00
11/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4301	4	4	4	0.00
11/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5984	6	6	6	0.00
11/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1646	1	2	1	0.00
11/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2326	2	2	2	0.00
11/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1372	1	1	1	0.00

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11/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1504	1	2	1	0.00
11/07/2011	R186 On 02-February-12			Bond Future	8.69	116.9009	116.3135	116.9009	2,500.00
11/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5489	6	5	6	0.00
11/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5218	6	5	6	0.00
11/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5766	6	6	6	0.00
11/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2532	2	3	2	0.00
11/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2867	3	3	3	0.00
11/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2695	3	3	3	0.00
11/07/2011	R186 On 03-May-12			Bond Future	8.77	118.6637	118.0692	118.6637	0.00
11/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6215	7	6	7	0.00
11/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6469	7	6	7	0.00
11/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5965	6	6	6	0.00
11/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4366	4	4	4	0.00
11/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3996	4	4	4	0.00
11/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4178	4	4	4	0.00
11/07/2011	R189 On 04-August-11			Bond Future	214.61	214.6229	214.6134	214.6229	0.00
11/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2613	3	3	3	0.00
11/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2663	3	3	3	0.00
11/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2563	3	3	3	0.00
11/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11			Bond Future	234.93	235.1519	234.9279	235.1519	30.00
11/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3428	4	3	4	0.00
11/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3378	4	3	4	0.00
11/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3478	4	3	4	0.00
11/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R201 On 04-August-11			Bond Future	7.11	106.2020	106.0167	106.2020	395.00
11/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	561	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
11/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	457	1	0	1	0.00
11/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	676	1	1	1	0.00
11/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	95	0	0	0	0.00
11/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	178	0	0	0	0.00
11/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	131	0	0	0	0.00
11/07/2011	R201 On 03-November-11			Bond Future	7.20	107.7741	107.5848	107.7741	953.00
11/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2343	3	2	3	0.00
11/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2221	2	2	2	0.00
11/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2465	3	2	3	0.00
11/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	108	0	0	0	0.00
11/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	139	0	0	0	0.00
11/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	124	0	0	0	0.00
11/07/2011	R201 On 02-February-12			Bond Future	7.30	105.0054	104.8149	105.0054	0.00
11/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2659	3	3	3	0.00
11/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2769	3	3	3	0.00
11/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2552	3	3	3	0.00
11/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	249	0	0	0	0.00
11/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	213	0	0	0	0.00
11/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	229	0	0	0	0.00
11/07/2011	R201 On 03-May-12			Bond Future	7.43	106.5886	106.3972	106.5886	0.00
11/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1588	2	2	2	0.00
11/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1513	2	2	2	0.00
11/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1664	2	2	2	0.00
11/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	787	1	1	1	0.00
11/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	873	1	1	1	0.00
11/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	829	1	1	1	0.00
11/07/2011	R202 On 04-August-11			Bond Future	173.70	173.7010	173.6999	173.7010	22,008.00
11/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172700	173	173	173	0.00
11/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172650	173	173	173	0.00
11/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172750	173	173	173	0.00
11/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R202 On 03-November-11			Bond Future	176.27	176.2713	176.2699	176.2713	400.00
11/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175770	176	176	176	0.00
11/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175720	176	176	176	0.00
11/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175820	176	176	176	0.00
11/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R203 On 04-August-11			Bond Future	8.08	104.3879	104.1015	104.3879	824.00
11/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	386	1	0	1	0.00
11/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	489	1	0	1	0.00
11/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	299	0	0	0	0.00
11/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	931	1	1	1	0.00
11/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	642	1	1	1	0.00
11/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	778	1	1	1	0.00
11/07/2011	R203 On 03-November-11			Bond Future	8.19	101.7707	101.4813	101.7707	1,624.00
11/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2146	2	2	2	0.00
11/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2301	3	2	3	0.00
11/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1995	2	2	2	0.00
11/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	811	1	1	1	0.00
11/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	667	1	1	1	0.00
11/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	737	1	1	1	0.00
11/07/2011	R203 On 02-February-12			Bond Future	8.31	103.3214	103.0259	103.3214	0.00
11/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3025	3	3	3	0.00
11/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2880	3	3	3	0.00
11/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3172	3	3	3	0.00
11/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1026	1	1	1	0.00
11/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1164	1	1	1	0.00
11/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1094	1	1	1	0.00
11/07/2011	R203 On 03-May-12			Bond Future	8.43	100.7176	100.4217	100.7176	0.00
11/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2926	3	3	3	0.00
11/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2798	3	3	3	0.00
11/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3057	3	3	3	0.00
11/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1519	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1675	2	2	2	0.00
11/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1595	1	2	1	0.00
11/07/2011	R204 On 04-August-11			Bond Future	8.25	100.0417	99.7175	100.0417	220.00
11/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	172	0	0	0	0.00
11/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	124	0	0	0	0.00
11/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	233	0	0	0	0.00
11/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1319	1	1	1	0.00
11/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1759	2	2	2	0.00
11/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1532	1	2	1	0.00
11/07/2011	R204 On 03-November-11			Bond Future	8.35	101.5200	101.1954	101.5200	2,130.00
11/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2812	3	3	3	0.00
11/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2633	3	3	3	0.00
11/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2996	3	3	3	0.00
11/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	679	1	1	1	0.00
11/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	825	1	1	1	0.00
11/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	749	1	1	1	0.00
11/07/2011	R204 On 02-February-12			Bond Future	8.45	99.0383	98.7038	99.0383	0.00
11/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3713	4	4	4	0.00
11/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3890	4	4	4	0.00
11/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3540	4	4	4	0.00
11/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1071	1	1	1	0.00
11/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	933	1	1	1	0.00
11/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1000	1	1	1	0.00
11/07/2011	R204 On 03-May-12			Bond Future	8.57	100.5308	100.1928	100.5308	0.00
11/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3112	3	3	3	0.00
11/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3253	3	3	3	0.00
11/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2974	3	3	3	0.00
11/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2336	2	2	2	0.00
11/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2132	2	2	2	0.00
11/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2232	2	2	2	0.00
11/07/2011	R206 On 04-August-11			Bond Future	6.89	102.0057	101.8700	102.0057	9,866.00
11/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	379	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
11/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	458	1	0	1	0.00
11/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	309	0	0	0	0.00
11/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	171	0	0	0	0.00
11/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	99	0	0	0	0.00
11/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	131	0	0	0	0.00
11/07/2011	R206 On 03-November-11			Bond Future	6.99	103.5149	103.3761	103.5149	0.00
11/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1621	2	2	2	0.00
11/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1707	2	2	2	0.00
11/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1534	2	2	2	0.00
11/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	110	0	0	0	0.00
11/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	86	0	0	0	0.00
11/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	99	0	0	0	0.00
11/07/2011	R206 On 02-February-12			Bond Future	7.10	101.3275	101.1877	101.3275	0.00
11/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1794	2	2	2	0.00
11/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1721	2	2	2	0.00
11/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1868	2	2	2	0.00
11/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	178	0	0	0	0.00
11/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	206	0	0	0	0.00
11/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	191	0	0	0	0.00
11/07/2011	R206 On 03-May-12			Bond Future	7.26	102.8569	102.7142	102.8569	0.00
11/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	959	1	1	1	0.00
11/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	911	1	1	1	0.00
11/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1007	1	1	1	0.00
11/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	548	0	1	0	0.00
11/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	608	1	1	1	0.00
11/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	578	1	1	1	0.00
11/07/2011	R207 On 04-August-11			Bond Future	8.35	94.3299	93.9573	94.3299	6,115.00
11/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	433	1	0	1	0.00
11/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	334	1	0	1	0.00
11/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	550	1	1	1	0.00
11/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	819	1	1	1	0.00
11/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1179	1	1	1	0.00
11/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	990	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
11/07/2011	R207 On 03-November-11			Bond Future	8.44	95.7264	95.3467	95.7264	600.00
11/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2694	3	3	3	0.00
11/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2509	3	3	3	0.00
11/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2879	3	3	3	0.00
11/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	890	1	1	1	0.00
11/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1064	1	1	1	0.00
11/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	976	1	1	1	0.00
11/07/2011	R207 On 02-February-12			Bond Future	8.53	93.5407	93.1605	93.5407	0.00
11/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3674	4	4	4	0.00
11/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3857	4	4	4	0.00
11/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3496	4	3	4	0.00
11/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1271	1	1	1	0.00
11/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1108	1	1	1	0.00
11/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1187	1	1	1	0.00
11/07/2011	R207 On 03-May-12			Bond Future	8.64	94.9522	94.5669	94.9522	0.00
11/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3150	3	3	3	0.00
11/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3296	4	3	4	0.00
11/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3006	3	3	3	0.00
11/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2686	3	3	3	0.00
11/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2453	2	2	2	0.00
11/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2568	2	3	2	0.00
11/07/2011	R208 On 04-August-11			Bond Future	8.38	92.2364	91.8099	92.2364	1,511.00
11/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	431	1	0	1	0.00
11/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	547	1	1	1	0.00
11/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	334	1	0	1	0.00
11/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1411	1	1	1	0.00
11/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1010	1	1	1	0.00
11/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1201	1	1	1	0.00
11/07/2011	R208 On 03-November-11			Bond Future	8.46	90.2048	89.7759	90.2048	6,037.00
11/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2711	3	3	3	0.00
11/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2908	3	3	3	0.00
11/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2521	3	3	3	0.00
11/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	561	1	1	1	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3317	4	3	4	0.00
11/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1020	1	1	1	665.00
11/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1527	2	2	2	0.00
11/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1884	2	2	2	665.00
11/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	752	1	1	1	1,995.00
11/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2581	2	3	2	0.00
11/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1110	1	1	1	0.00
11/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3656	3	4	3	0.00
11/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	918	1	1	1	0.00
11/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1010	1	1	1	0.00
11/07/2011	R208 On 02-February-12			Bond Future	8.55	91.5804	91.1439	91.5804	0.00
11/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3961	4	4	4	0.00
11/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3772	4	4	4	0.00
11/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4154	4	4	4	0.00
11/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1290	1	1	1	0.00
11/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1467	1	1	1	0.00
11/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1376	1	1	1	0.00
11/07/2011	R208 On 03-May-12			Bond Future	8.64	89.5645	89.1214	89.5645	0.00
11/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4165	4	4	4	0.00
11/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3993	4	4	4	0.00
11/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4340	5	4	5	0.00
11/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2057	2	2	2	0.00
11/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2260	2	2	2	0.00
11/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2156	2	2	2	0.00
11/07/2011	R209 On 04-August-11			Bond Future	8.87	76.7744	76.1834	76.7744	0.00
11/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	152	0	0	0	0.00
11/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	209	0	0	0	0.00
11/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	107	0	0	0	0.00
11/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8701	9	9	9	0.00
11/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	0	0	0.00
11/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3517	3	4	3	0.00
11/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2785	2	3	2	0.00
11/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3143	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
11/07/2011	R209 On 03-November-11			Bond Future	8.94	74.7666	74.1672	74.7666	1,315.00
11/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1732	2	2	2	0.00
11/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1900	2	2	2	0.00
11/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1575	2	2	2	0.00
11/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3429	3	3	3	0.00
11/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2956	3	3	3	0.00
11/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3185	3	3	3	0.00
11/07/2011	R209 On 02-February-12			Bond Future	9.00	75.9050	75.2975	75.9050	0.00
11/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3384	4	3	4	0.00
11/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3581	4	4	4	0.00
11/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3193	4	3	4	0.00
11/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3577	3	4	3	0.00
11/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3201	3	3	3	0.00
11/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3384	3	3	3	0.00
11/07/2011	R209 On 03-May-12			Bond Future	9.07	73.9017	73.2868	73.9017	0.00
11/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3843	4	4	4	0.00
11/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4031	4	4	4	0.00
11/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3660	4	4	4	0.00
11/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4566	4	5	4	0.00
11/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4175	4	4	4	0.00
11/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4366	4	4	4	0.00
11/07/2011	R210 On 04-August-11			Bond Future	130.40	130.3991	130.3984	130.3991	425.00
11/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24398	24	24	24	0.00
11/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24448	24	24	24	0.00
11/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24348	24	24	24	0.00
11/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11			Bond Future	108.07	108.0764	108.0739	108.0764	0.00
11/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106574	107	107	107	0.00
11/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106524	107	107	107	0.00
11/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106624	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11			Bond Future	109.67	109.6756	109.6729	109.6756	529.00
11/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108423	108	108	108	0.00
11/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108373	108	108	108	0.00
11/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108473	108	108	108	0.00
11/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5134	106.5128	106.5134	3,852.00
11/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104013	104	104	104	0.00
11/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104063	104	104	104	0.00
11/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103963	104	104	104	0.00
11/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11			Bond Future	108.09	108.0896	108.0886	108.0896	240.00
11/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105589	106	106	106	0.00
11/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105539	106	106	106	0.00
11/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105639	106	106	106	0.00
11/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11			Bond Future	8.83	86.7502	86.2249	86.7502	0.00
11/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7520	7	8	7	0.00
11/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6612	6	7	6	0.00
11/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7064	7	7	7	0.00
11/07/2011	R213 On 03-November-11			Bond Future	8.90	84.4911	83.9571	84.4911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1593	1	2	1	0.00
11/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	783	0	1	0	0.00
11/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1187	1	1	1	0.00
11/07/2011	R213 On 02-February-12			Bond Future	8.97	85.7752	85.2410	85.7752	0.00
11/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	226	1	0	1	0.00
11/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	614	1	1	1	0.00
11/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	164	0	0	0	0.00
11/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-May-12			Bond Future	9.04	83.5284	82.9860	83.5284	0.00
11/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1565	2	2	2	0.00
11/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1938	2	2	2	0.00
11/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1190	2	1	2	0.00
11/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	1	0	0	0	0.00
11/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
11/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
11/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
11/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
11/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
11/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
11/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
11/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
11/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00

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11/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
11/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
11/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
11/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
11/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
11/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
11/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
11/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
11/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
11/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	TRT1 On 04-August-11			Index Future	351.92	352.9990	351.9220	352.9990	100.00
11/07/2011	TRT1 On 03-November-11			Index Future	356.68	357.7660	356.6750	357.7660	0.00