



Derivatives Weekly Statistics Report

From: 08/08/2011 To: 08/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	AL7T On 03-November-11			Index Future	401.07	401.5240	401.0710	401.5240	16.00
08/08/2011	AL7T On 02-February-12			Index Future	407.18	407.6390	407.1790	407.6390	0.00
08/08/2011	ALBI On 03-November-11			Index Future	367.44	368.0880	367.4430	368.0880	1,360.00
08/08/2011	ALBI On 02-February-12			Index Future	373.04	373.6940	373.0380	373.6940	0.00
08/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	CAAD On	19-September-11			Can-Do Future	0.02	0.0246	0.0246	0.0246	22,388.00
08/08/2011	CAAE On	19-September-11			Can-Do Future	0.15	0.1452	0.1452	0.1452	21,898.00
08/08/2011	CAAG On	24-October-11			Can-Do Future	7.13	6.9650	7.1276	6.9650	0.00
08/08/2011	CAAG On	24-October-11	6.70	Call	Can-Do Future	487	0	0	0	0.00
08/08/2011	CAAG On	24-October-11	6.75	Call	Can-Do Future	449	0	0	0	0.00
08/08/2011	CAAG On	24-October-11	6.65	Call	Can-Do Future	527	0	1	0	0.00
08/08/2011	CAAG On	24-October-11	7.00	Call	Can-Do Future	282	0	0	0	14,286.00
08/08/2011	CAAG On	24-October-11	7.40	Call	Can-Do Future	128	0	0	0	6,757.00
08/08/2011	CAAG On	24-October-11	7.40	Put	Can-Do Future	400	1	0	1	0.00
08/08/2011	CAAG On	24-October-11	6.65	Put	Can-Do Future	49	0	0	0	0.00
08/08/2011	CAAG On	24-October-11	7.00	Put	Can-Do Future	154	0	0	0	0.00
08/08/2011	CAAG On	24-October-11	6.75	Put	Can-Do Future	71	0	0	0	0.00
08/08/2011	CAAG On	24-October-11	6.70	Put	Can-Do Future	59	0	0	0	0.00
08/08/2011	CAAH On	10-August-11			Can-Do Future	7.05	6.8913	7.0520	6.8913	0.00
08/08/2011	CAAH On	10-August-11	6.70	Call	Can-Do Future	352	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	CAAH On 10-August-11	6.75	Call	Can-Do Future	302	0	0	0	0.00
08/08/2011	CAAH On 10-August-11	6.65	Call	Can-Do Future	402	0	0	0	0.00
08/08/2011	CAAH On 10-August-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
08/08/2011	CAAH On 10-August-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
08/08/2011	CAAH On 10-August-11	6.70	Put	Can-Do Future	0	0	0	0	20,000.00
08/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
08/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
08/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2011	GOVI On 03-November-11			GOVI	368.23	368.7250	368.2270	368.7250	162.00
08/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	112270	12	11	12	0.00
08/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	112170	12	11	12	0.00
08/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	112370	12	11	12	0.00
08/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 02-February-12			GOVI	373.83	374.3410	373.8340	374.3410	0.00
08/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	48340	5	5	5	0.00
08/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	48240	5	5	5	0.00
08/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	48440	5	5	5	0.00
08/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
08/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
08/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2011	IGOV On 03-November-11			Index Future	161.09	161.0070	161.0890	161.0070	83.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	IGOV On 02-February-12			Index Future	163.54	163.4600	163.5420	163.4600	0.00
08/08/2011	ILBI On 02-February-12			Index Future	442.97	442.9720	442.9720	442.9720	29.00
08/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
08/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	17,600.00
08/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	400.00
08/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	1,000.00
08/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	5,541.00
08/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	0.00
08/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.71	94.2500	94.2900	94.2500	1,090.00
08/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.87	94.0600	94.1300	94.0600	2,890.00
08/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.08	93.8300	93.9200	93.8300	44,710.00
08/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.29	93.6100	93.7100	93.6100	490.00
08/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.52	93.3700	93.4800	93.3700	290.00
08/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.76	93.1300	93.2400	93.1300	750.00
08/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

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08/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
08/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
08/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/08/2011	OTH1 On 03-November-11			Index Future	362.82	364.2470	362.8200	364.2470	0.00
08/08/2011	OTH1 On 02-February-12			Index Future	368.35	369.7940	368.3450	369.7940	0.00
08/08/2011	R157 On 04-August-11			Bond Future	7.05	127.7577	128.0247	127.7577	0.00
08/08/2011	R157 On 03-November-11			Bond Future	7.22	119.0623	122.7892	119.0623	10,452.00
08/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	3814	1	4	1	0.00
08/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	3988	1	4	1	0.00
08/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	3640	1	4	1	0.00
08/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	73	0	0	0	1,200.00
08/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	414	0	0	0	400.00
08/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	558	0	1	0	0.00
08/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	1551	0	2	0	0.00
08/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	308	3	0	3	1,200.00
08/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	988	4	1	4	400.00
08/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	1220	5	1	5	0.00
08/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	32	1	0	1	0.00
08/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	2589	6	3	6	0.00

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08/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	21	1	0	1	0.00
08/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	26	1	0	1	0.00
08/08/2011	R157 On 02-February-12			Bond Future	7.31	124.5932	124.6560	124.5932	0.00
08/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4228	4	4	4	0.00
08/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4380	4	4	4	0.00
08/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4078	4	4	4	0.00
08/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	182	0	0	0	0.00
08/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	150	0	0	0	0.00
08/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	165	0	0	0	0.00
08/08/2011	R157 On 03-May-12			Bond Future	7.42	119.6516	119.7197	119.6516	0.00
08/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3172	3	3	3	0.00
08/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3297	3	3	3	0.00
08/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3049	3	3	3	0.00
08/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	550	1	1	1	0.00
08/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	483	1	0	1	0.00
08/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	516	1	1	1	0.00
08/08/2011	R157 On 02-August-12			Bond Future	7.55	121.4213	121.4902	121.4213	0.00
08/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2456	2	2	2	0.00
08/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2555	3	3	3	0.00
08/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2359	2	2	2	0.00
08/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	1179	1	1	1	0.00
08/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	1080	1	1	1	0.00
08/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	1129	1	1	1	0.00
08/08/2011	R186 On 04-August-11			Bond Future	8.10	121.1836	122.2950	121.1836	0.00
08/08/2011	R186 On 03-November-11			Bond Future	8.34	123.0511	122.4040	123.0511	25,334.00
08/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6665	7	7	7	0.00
08/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7044	8	7	8	0.00
08/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6291	7	6	7	0.00
08/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4865	5	5	5	5,600.00
08/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1431	2	1	2	1,275.00
08/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7428	8	7	8	0.00
08/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2489	3	2	3	425.00
08/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3582	4	4	4	0.00

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08/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1549	1	2	1	425.00
08/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	397	0	0	0	1,275.00
08/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2354	2	2	2	0.00
08/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3733	3	4	3	0.00
08/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	591	1	1	1	0.00
08/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	977	1	1	1	0.00
08/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	454	0	0	0	0.00
08/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	519	0	1	0	0.00
08/08/2011	R186 On 02-February-12			Bond Future	8.40	119.6275	118.9821	119.6275	2,500.00
08/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7126	8	7	8	0.00
08/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6808	7	7	7	0.00
08/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7449	8	7	8	0.00
08/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1547	1	2	1	0.00
08/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1788	2	2	2	0.00
08/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1664	2	2	2	0.00
08/08/2011	R186 On 03-May-12			Bond Future	8.47	121.4232	120.7709	121.4232	0.00
08/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7481	8	7	8	0.00
08/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7191	8	7	8	0.00
08/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7776	8	8	8	0.00
08/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2601	2	3	2	0.00
08/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2890	3	3	3	0.00
08/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2742	3	3	3	0.00
08/08/2011	R186 On 02-August-12			Bond Future	8.55	117.9275	117.2600	117.9275	0.00
08/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6120	7	6	7	0.00
08/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5865	6	6	6	0.00
08/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6383	7	6	7	0.00
08/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4165	4	4	4	0.00
08/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4537	4	5	4	0.00
08/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4346	4	4	4	0.00
08/08/2011	R189 On 04-August-11			Bond Future	215.31	215.3008	215.3145	215.3008	0.00
08/08/2011	R189 On 03-November-11			Bond Future	212.67	212.6622	212.6683	212.6622	0.00
08/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	668	1	1	1	0.00
08/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	618	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
08/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	718	1	1	1	0.00
08/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R197 On 04-August-11			Bond Future	236.16	236.1293	236.1646	236.1293	0.00
08/08/2011	R197 On 03-November-11			Bond Future	242.86	242.8410	242.8577	242.8410	183.00
08/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	4358	4	4	4	0.00
08/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	4408	4	4	4	0.00
08/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	4308	4	4	4	0.00
08/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R201 On 04-August-11			Bond Future	6.71	107.0456	107.2332	107.0456	0.00
08/08/2011	R201 On 03-November-11			Bond Future	6.77	108.5984	108.8186	108.5984	1,348.00
08/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3461	3	3	3	0.00
08/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3597	3	4	3	0.00
08/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3326	3	3	3	0.00
08/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	10	0	0	0	0.00
08/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	6	0	0	0	0.00
08/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	8	0	0	0	0.00
08/08/2011	R201 On 02-February-12			Bond Future	6.83	105.8431	106.0651	105.8431	0.00
08/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3727	4	4	4	0.00
08/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3848	4	4	4	0.00
08/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3606	3	4	3	0.00
08/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	53	0	0	0	0.00
08/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	42	0	0	0	0.00
08/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	47	0	0	0	0.00
08/08/2011	R201 On 03-May-12			Bond Future	6.91	107.4334	107.6586	107.4334	0.00
08/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2356	2	2	2	0.00
08/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2452	2	2	2	0.00
08/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2262	2	2	2	0.00
08/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	360	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	314	0	0	0	0.00
08/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	336	0	0	0	0.00
08/08/2011	R201 On 02-August-12			Bond Future	7.01	104.6113	104.8423	104.6113	0.00
08/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1747	2	2	2	0.00
08/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1825	2	2	2	0.00
08/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1670	2	2	2	0.00
08/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	715	1	1	1	0.00
08/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	653	1	1	1	0.00
08/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	683	1	1	1	0.00
08/08/2011	R202 On 04-August-11			Bond Future	176.32	176.2894	176.3153	176.2894	0.00
08/08/2011	R202 On 03-November-11			Bond Future	182.42	182.4053	182.4180	182.4053	22,992.00
08/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	181918	182	182	182	0.00
08/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	181868	182	182	182	0.00
08/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	181968	182	182	182	0.00
08/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 02-February-12			Bond Future	182.53	182.5188	182.5312	182.5188	0.00
08/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	5531	6	6	6	0.00
08/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	5581	6	6	6	0.00
08/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	5481	5	5	5	0.00
08/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R203 On 04-August-11			Bond Future	7.59	106.0791	106.5050	106.0791	0.00
08/08/2011	R203 On 03-November-11			Bond Future	7.77	103.4212	103.4541	103.4212	2,133.00
08/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3521	4	4	4	0.00
08/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3320	3	3	3	0.00
08/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3725	4	4	4	0.00
08/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	118	0	0	0	0.00
08/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	163	0	0	0	0.00
08/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	139	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	R203 On 02-February-12			Bond Future	7.86	105.0000	105.0271	105.0000	0.00
08/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4354	4	4	4	0.00
08/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4176	4	4	4	0.00
08/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4538	5	5	5	0.00
08/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	391	0	0	0	0.00
08/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	459	0	0	0	0.00
08/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	422	0	0	0	0.00
08/08/2011	R203 On 03-May-12			Bond Future	7.96	102.4123	102.4426	102.4123	0.00
08/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4161	4	4	4	0.00
08/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4003	4	4	4	0.00
08/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4321	4	4	4	0.00
08/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	762	1	1	1	0.00
08/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	859	1	1	1	0.00
08/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	809	1	1	1	0.00
08/08/2011	R203 On 02-August-12			Bond Future	8.08	103.9286	103.9576	103.9286	0.00
08/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3125	3	3	3	0.00
08/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3265	3	3	3	0.00
08/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	2989	3	3	3	0.00
08/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1452	1	1	1	0.00
08/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1323	1	1	1	0.00
08/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1385	1	1	1	0.00
08/08/2011	R204 On 04-August-11			Bond Future	7.77	101.8381	102.3771	101.8381	0.00
08/08/2011	R204 On 03-November-11			Bond Future	7.96	103.2978	103.2495	103.2978	2,872.00
08/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4269	4	4	4	0.00
08/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4500	5	5	5	0.00
08/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4039	4	4	4	0.00
08/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	177	0	0	0	0.00
08/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	129	0	0	0	0.00
08/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	152	0	0	0	0.00
08/08/2011	R204 On 02-February-12			Bond Future	8.05	100.8416	100.7896	100.8416	0.00
08/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5226	5	5	5	0.00
08/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5435	5	5	5	0.00
08/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5020	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	465	0	0	0	0.00
08/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	392	0	0	0	0.00
08/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	427	0	0	0	0.00
08/08/2011	R204 On 03-May-12			Bond Future	8.14	102.3581	102.3028	102.3581	0.00
08/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4241	4	4	4	0.00
08/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4413	4	4	4	0.00
08/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4071	4	4	4	0.00
08/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1323	1	1	1	0.00
08/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1182	1	1	1	0.00
08/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1251	1	1	1	0.00
08/08/2011	R204 On 02-August-12			Bond Future	8.25	99.8405	99.7872	99.8405	0.00
08/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3197	3	3	3	0.00
08/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3051	3	3	3	0.00
08/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3348	3	3	3	0.00
08/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1913	2	2	2	0.00
08/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2093	2	2	2	0.00
08/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2000	2	2	2	0.00
08/08/2011	R206 On 04-August-11			Bond Future	6.47	102.6897	102.8155	102.6897	0.00
08/08/2011	R206 On 03-November-11			Bond Future	6.49	104.0724	104.3791	104.0724	12,577.00
08/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2530	2	3	2	0.00
08/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2432	2	2	2	0.00
08/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2627	2	3	2	0.00
08/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	3	0	0	0	0.00
08/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	5	0	0	0	0.00
08/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	5	0	0	0	0.00
08/08/2011	R206 On 02-February-12			Bond Future	6.53	101.8925	102.2056	101.8925	0.00
08/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2652	2	3	2	0.00
08/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2568	2	3	2	0.00
08/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2736	2	3	2	0.00
08/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	28	0	0	0	0.00
08/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	35	0	0	0	0.00
08/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	31	0	0	0	0.00
08/08/2011	R206 On 03-May-12			Bond Future	6.61	103.4228	103.7398	103.4228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1642	1	2	1	0.00
08/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1580	1	2	1	0.00
08/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1707	1	2	1	0.00
08/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	222	0	0	0	0.00
08/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	251	0	0	0	0.00
08/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	235	0	0	0	0.00
08/08/2011	R206 On 02-August-12			Bond Future	6.72	101.1885	101.5113	101.1885	0.00
08/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1116	1	1	1	0.00
08/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1164	1	1	1	0.00
08/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1068	1	1	1	0.00
08/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	421	1	0	1	0.00
08/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	382	1	0	1	0.00
08/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	402	1	0	1	0.00
08/08/2011	R207 On 04-August-11			Bond Future	7.86	96.1035	96.7950	96.1035	0.00
08/08/2011	R207 On 03-November-11			Bond Future	8.07	97.5685	97.4251	97.5685	7,499.00
08/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4021	4	4	4	0.00
08/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4260	4	4	4	0.00
08/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3784	4	4	4	0.00
08/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	871	1	1	1	2,000.00
08/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1557	2	2	2	0.00
08/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2269	2	2	2	0.00
08/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	110	0	0	0	900.00
08/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	989	1	1	1	0.00
08/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2467	3	2	3	0.00
08/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	573	1	1	1	300.00
08/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1679	2	2	2	300.00
08/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	601	1	1	1	900.00
08/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2428	2	2	2	0.00
08/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	682	1	1	1	2,000.00
08/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4651	5	5	5	0.00
08/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1100	1	1	1	2,000.00
08/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	261	0	0	0	0.00
08/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1851	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
08/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	193	0	0	0	0.00
08/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	225	0	0	0	0.00
08/08/2011	R207 On 02-February-12			Bond Future	8.15	95.4156	95.2706	95.4156	0.00
08/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5186	5	5	5	0.00
08/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5401	6	5	6	0.00
08/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4974	5	5	5	0.00
08/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	639	1	1	1	0.00
08/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	542	1	1	1	0.00
08/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	589	1	1	1	0.00
08/08/2011	R207 On 03-May-12			Bond Future	8.24	96.8494	96.6976	96.8494	0.00
08/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4234	4	4	4	0.00
08/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4413	5	4	5	0.00
08/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4058	4	4	4	0.00
08/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1607	2	2	2	0.00
08/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1440	1	1	1	0.00
08/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1521	1	2	1	0.00
08/08/2011	R207 On 02-August-12			Bond Future	8.34	94.6405	94.4932	94.6405	0.00
08/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3966	4	4	4	0.00
08/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3799	4	4	4	0.00
08/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4138	4	4	4	0.00
08/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1759	2	2	2	0.00
08/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1930	2	2	2	0.00
08/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1842	2	2	2	0.00
08/08/2011	R208 On 04-August-11			Bond Future	7.89	94.1506	94.8255	94.1506	0.00
08/08/2011	R208 On 03-November-11			Bond Future	8.10	92.1614	91.9407	92.1614	6,767.00
08/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4151	4	4	4	0.00
08/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4402	5	4	5	0.00
08/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3903	4	4	4	0.00
08/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1007	1	1	1	1,995.00
08/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4913	5	5	5	0.00
08/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1760	2	2	2	665.00
08/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2531	3	3	3	0.00
08/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	723	1	1	1	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	184	0	0	0	1,995.00
08/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1156	1	1	1	0.00
08/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	327	0	0	0	0.00
08/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1938	2	2	2	0.00
08/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	247	0	0	0	0.00
08/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	285	0	0	0	0.00
08/08/2011	R208 On 02-February-12			Bond Future	8.17	93.5636	93.3419	93.5636	0.00
08/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5451	6	5	6	0.00
08/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5226	5	5	5	0.00
08/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5679	6	6	6	0.00
08/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	617	1	1	1	0.00
08/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	723	1	1	1	0.00
08/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	668	1	1	1	0.00
08/08/2011	R208 On 03-May-12			Bond Future	8.25	91.5756	91.3474	91.5756	0.00
08/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5472	6	5	6	0.00
08/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5268	5	5	5	0.00
08/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5679	6	6	6	0.00
08/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1170	1	1	1	0.00
08/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1309	1	1	1	0.00
08/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1237	1	1	1	0.00
08/08/2011	R208 On 02-August-12			Bond Future	8.34	92.9278	92.6995	92.9278	0.00
08/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4277	4	4	4	0.00
08/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4465	5	4	5	0.00
08/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4095	4	4	4	0.00
08/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2078	2	2	2	0.00
08/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1896	2	2	2	0.00
08/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1984	2	2	2	0.00
08/08/2011	R209 On 04-August-11			Bond Future	8.40	78.7508	80.0161	78.7508	0.00
08/08/2011	R209 On 03-November-11			Bond Future	8.65	77.2856	76.4093	77.2856	1,316.00
08/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2423	3	2	3	0.00
08/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2653	3	3	3	0.00
08/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2202	3	2	3	0.00
08/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1814	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
08/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1467	1	1	1	0.00
08/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1634	1	2	1	0.00
08/08/2011	R209 On 02-February-12			Bond Future	8.71	78.4669	77.5759	78.4669	0.00
08/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4409	5	4	5	0.00
08/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4649	5	5	5	0.00
08/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4176	5	4	5	0.00
08/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2281	2	2	2	0.00
08/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1990	2	2	2	0.00
08/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2131	2	2	2	0.00
08/08/2011	R209 On 03-May-12			Bond Future	8.77	76.4952	75.5988	76.4952	0.00
08/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4858	5	5	5	0.00
08/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5083	6	5	6	0.00
08/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4639	5	5	5	0.00
08/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3233	3	3	3	0.00
08/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2914	3	3	3	0.00
08/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3069	3	3	3	0.00
08/08/2011	R209 On 02-August-12			Bond Future	8.84	77.6269	76.7100	77.6269	0.00
08/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6130	7	6	7	0.00
08/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5901	7	6	7	0.00
08/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6365	7	6	7	0.00
08/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2869	3	3	3	0.00
08/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3136	3	3	3	0.00
08/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2998	3	3	3	0.00
08/08/2011	R210 On 04-August-11			Bond Future	132.23	132.2068	132.2266	132.2068	0.00
08/08/2011	R210 On 03-November-11			Bond Future	134.48	134.4699	134.4796	134.4699	657.00
08/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	3480	3	3	3	0.00
08/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	3430	3	3	3	0.00
08/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	3530	4	4	4	0.00
08/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On 04-August-11			Bond Future	109.08	109.0728	109.0847	109.0728	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	R211 On	03-November-11			Bond Future	111.16	111.1529	111.1585	111.1529	529.00
08/08/2011	R211 On	03-November-11	1.25	Call	Bond Future	109908	110	110	110	0.00
08/08/2011	R211 On	03-November-11	1.20	Call	Bond Future	109958	110	110	110	0.00
08/08/2011	R211 On	03-November-11	1.30	Call	Bond Future	109858	110	110	110	0.00
08/08/2011	R211 On	03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On	03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On	03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On	02-February-12			Bond Future	111.51	111.5079	111.5134	111.5079	0.00
08/08/2011	R211 On	02-February-12	110.50	Call	Bond Future	1013	1	1	1	0.00
08/08/2011	R211 On	02-February-12	110.45	Call	Bond Future	1063	1	1	1	0.00
08/08/2011	R211 On	02-February-12	110.55	Call	Bond Future	963	1	1	1	0.00
08/08/2011	R211 On	02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On	02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R211 On	02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On	04-August-11			Bond Future	107.74	107.7239	107.7395	107.7239	0.00
08/08/2011	R212 On	03-November-11			Bond Future	109.69	109.6843	109.6920	109.6843	2,717.00
08/08/2011	R212 On	03-November-11	2.50	Call	Bond Future	107192	107	107	107	0.00
08/08/2011	R212 On	03-November-11	2.55	Call	Bond Future	107142	107	107	107	0.00
08/08/2011	R212 On	03-November-11	2.45	Call	Bond Future	107242	107	107	107	0.00
08/08/2011	R212 On	03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On	03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On	03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On	02-February-12			Bond Future	109.89	109.8864	109.8940	109.8864	0.00
08/08/2011	R212 On	02-February-12	108.50	Call	Bond Future	1394	1	1	1	0.00
08/08/2011	R212 On	02-February-12	108.55	Call	Bond Future	1344	1	1	1	0.00
08/08/2011	R212 On	02-February-12	108.45	Call	Bond Future	1444	1	1	1	0.00
08/08/2011	R212 On	02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On	02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R212 On	02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On	04-August-11			Bond Future	8.41	88.5657	89.6750	88.5657	0.00
08/08/2011	R213 On	03-November-11			Bond Future	8.65	86.6880	85.9681	86.6880	0.00
08/08/2011	R213 On	03-November-11	8.75	Call	Bond Future	824	2	1	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
08/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	1228	2	1	2	0.00
08/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	418	1	0	1	0.00
08/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-February-12			Bond Future	8.72	88.0061	87.2796	88.0061	0.00
08/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	2265	3	2	3	0.00
08/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2653	3	3	3	0.00
08/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1874	3	2	3	0.00
08/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-May-12			Bond Future	8.78	85.7932	85.0520	85.7932	0.00
08/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3631	4	4	4	0.00
08/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	4004	5	4	5	0.00
08/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	3255	4	3	4	0.00
08/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-August-12			Bond Future	8.85	87.0604	86.3058	87.0604	0.00
08/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	3054	4	3	4	0.00
08/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3426	4	3	4	0.00
08/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2680	3	3	3	0.00
08/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
08/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
08/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
08/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
08/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
08/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
08/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00

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08/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
08/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
08/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
08/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
08/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
08/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
08/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
08/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
08/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
08/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
08/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00