



Derivatives Weekly Statistics Report

From: 08/08/2011 To: 12/08/2011

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	7.95	Call	Bond Future	2359	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	8.05	Put	Bond Future	1080	1	1	1	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	8.00	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	8.80	Call	Bond Future	6383	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	8.70	Put	Bond Future	4537	4	5	4	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	8.75	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	211.95	Call	Bond Future	718	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	212.05	Call	Bond Future	618	1	1	1	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	211.95	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	238.55	Call	Bond Future	4308	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	238.45	Put	Bond Future	0	0	0	0	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	238.50	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	7.45	Call	Bond Future	1670	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	7.55	Put	Bond Future	653	1	1	1	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	7.50	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	177.05	Call	Bond Future	5481	5	5	5	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	176.95	Put	Bond Future	0	0	0	0	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	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	8.45	Call	Bond Future	2989	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	8.55	Put	Bond Future	1323	1	1	1	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	8.50	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	8.55	Call	Bond Future	3348	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	8.45	Put	Bond Future	2093	2	2	2	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	8.50	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	7.20	Call	Bond Future	1068	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	7.30	Put	Bond Future	382	1	0	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	7.25	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	8.80	Call	Bond Future	4138	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	8.70	Put	Bond Future	1930	2	2	2	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	8.75	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	8.70	Call	Bond Future	4095	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	8.80	Put	Bond Future	1896	2	2	2	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	8.75	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	8.95	Call	Bond Future	4639	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	9.05	Put	Bond Future	2914	3	3	3	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	9.00	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	9.30	Call	Bond Future	6365	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	9.20	Put	Bond Future	3136	3	3	3	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	9.25	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	130.95	Call	Bond Future	3530	4	4	4	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	131.05	Put	Bond Future	0	0	0	0	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	131.00	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	1.30	Call	Bond Future	109858	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	1.20	Put	Bond Future	0	0	0	0	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	1.25	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	110.55	Call	Bond Future	963	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	110.45	Put	Bond Future	0	0	0	0	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	110.50	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	108.45	Call	Bond Future	1444	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	108.55	Put	Bond Future	0	0	0	0	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	108.50	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	1.05	Call	Bond Future	28834	29	29	29	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	0.95	Put	Bond Future	0	0	0	0	0.00
08/08/2011	RZ02 On 03-November-11	1.05	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	0.95	Call	Bond Future	961	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	1.05	Put	Bond Future	0	0	0	0	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	1.00	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
10/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	AL7T On 03-November-11			Index Future	404.65	401.0710	404.6500	401.0710	16.00
10/08/2011	AL7T On 02-February-12			Index Future	410.81	407.1790	410.8120	407.1790	0.00
10/08/2011	ALBI On 03-November-11			Index Future	370.22	367.4430	370.2240	367.4430	1,360.00
10/08/2011	ALBI On 02-February-12			Index Future	375.86	373.0380	375.8620	373.0380	0.00
10/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0246	0.0080	0.0246	22,388.00
10/08/2011	CAAE On 19-September-11			Can-Do Future	0.26	0.1452	0.2599	0.1452	21,898.00
10/08/2011	CAAG On 24-October-11			Can-Do Future	7.31	7.1276	7.3085	7.1276	0.00
10/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	647	0	1	0	0.00
10/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	606	0	1	0	0.00
10/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	690	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
10/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	421	0	0	0	14,286.00
10/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	215	0	0	0	6,757.00
10/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	307	0	0	0	0.00
10/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	32	0	0	0	0.00
10/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	113	0	0	0	0.00
10/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	48	0	0	0	0.00
10/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	39	0	0	0	0.00
10/08/2011	CAAH On 10-August-11			Can-Do Future	7.18	7.0520	7.1788	7.0520	0.00
10/08/2011	CAAH On 10-August-11	6.70	Call	Can-Do Future	479	0	0	0	0.00
10/08/2011	CAAH On 10-August-11	6.75	Call	Can-Do Future	429	0	0	0	0.00
10/08/2011	CAAH On 10-August-11	6.65	Call	Can-Do Future	529	0	1	0	0.00
10/08/2011	CAAH On 10-August-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
10/08/2011	CAAH On 10-August-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
10/08/2011	CAAH On 10-August-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
10/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
10/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
10/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2011	GOVI On 03-November-11			GOVI	370.98	368.2270	370.9770	368.2270	162.00
10/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	139770	11	14	11	0.00
10/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	139670	11	14	11	0.00
10/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	139870	11	14	11	0.00
10/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 02-February-12			GOVI	376.63	373.8340	376.6260	373.8340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	76260	5	8	5	0.00
10/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	76160	5	8	5	0.00
10/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	76360	5	8	5	0.00
10/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
10/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
10/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2011	IGOV On 03-November-11			Index Future	161.92	161.0890	161.9190	161.0890	83.00
10/08/2011	IGOV On 02-February-12			Index Future	164.38	163.5420	164.3840	163.5420	0.00
10/08/2011	ILBI On 02-February-12			Index Future	442.97	442.9720	442.9720	442.9720	29.00
10/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	0.00
10/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	17,600.00
10/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.3900	94.4100	94.3900	400.00
10/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.58	94.3900	94.4200	94.3900	1,000.00
10/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.3700	94.4300	94.3700	5,541.00
10/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.57	94.3500	94.4300	94.3500	0.00
10/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.58	94.2900	94.4200	94.2900	1,090.00
10/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.1300	94.3500	94.1300	2,890.00
10/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.79	93.9200	94.2100	93.9200	44,710.00
10/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.01	93.7100	93.9900	93.7100	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
10/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.24	93.4800	93.7600	93.4800	290.00
10/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.47	93.2400	93.5300	93.2400	1,250.00
10/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2011	OTH1 On 03-November-11			Index Future	365.76	362.8200	365.7640	362.8200	0.00
10/08/2011	OTH1 On 02-February-12			Index Future	371.33	368.3450	371.3330	368.3450	0.00
10/08/2011	R157 On 04-August-11			Bond Future	7.05	127.7577	128.0247	127.7577	0.00
10/08/2011	R157 On 03-November-11			Bond Future	6.97	122.7892	123.7274	122.7892	10,452.00
10/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4733	4	5	4	0.00
10/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4911	4	5	4	0.00
10/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4555	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	197	0	0	0	1,200.00
10/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2306	2	2	2	0.00
10/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	811	0	1	0	400.00
10/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1029	1	1	1	0.00
10/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	521	1	1	1	400.00
10/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	125	0	0	0	1,200.00
10/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	679	1	1	1	0.00
10/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	8	0	0	0	0.00
10/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1775	3	2	3	0.00
10/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	6	0	0	0	0.00
10/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	7	0	0	0	0.00
10/08/2011	R157 On 02-February-12			Bond Future	7.04	124.6560	125.6129	124.6560	0.00
10/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5106	4	5	4	0.00
10/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4948	4	5	4	0.00
10/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5264	4	5	4	0.00
10/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	77	0	0	0	0.00
10/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	95	0	0	0	0.00
10/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	86	0	0	0	0.00
10/08/2011	R157 On 03-May-12			Bond Future	7.12	119.7197	120.6880	119.7197	0.00
10/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3948	3	4	3	0.00
10/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4083	3	4	3	0.00
10/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3813	3	4	3	0.00
10/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	346	1	0	1	0.00
10/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	301	0	0	0	0.00
10/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	323	1	0	1	0.00
10/08/2011	R157 On 02-August-12			Bond Future	7.23	121.4902	122.4729	121.4902	0.00
10/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3111	2	3	2	0.00
10/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3221	3	3	3	0.00
10/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3002	2	3	2	0.00
10/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	840	1	1	1	0.00
10/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	763	1	1	1	0.00
10/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	801	1	1	1	0.00
10/08/2011	R186 On 04-August-11			Bond Future	8.10	121.1836	122.2950	121.1836	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R186 On 03-November-11			Bond Future	8.26	122.4040	123.1288	122.4040	25,308.00
10/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	7272	7	7	7	0.00
10/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7663	7	8	7	0.00
10/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	6886	6	7	6	0.00
10/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	5397	5	5	5	5,600.00
10/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1681	1	2	1	1,275.00
10/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2854	2	3	2	425.00
10/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4036	4	4	4	0.00
10/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8058	7	8	7	0.00
10/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	302	0	0	0	1,275.00
10/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1278	2	1	2	425.00
10/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1995	2	2	2	0.00
10/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3258	4	3	4	0.00
10/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	462	1	0	1	0.00
10/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	785	1	1	1	0.00
10/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	348	0	0	0	0.00
10/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	401	1	0	1	0.00
10/08/2011	R186 On 02-February-12			Bond Future	8.33	118.9821	119.7133	118.9821	2,500.00
10/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7652	7	8	7	0.00
10/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7987	7	8	7	0.00
10/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7323	7	7	7	0.00
10/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1572	2	2	2	0.00
10/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1354	2	1	2	0.00
10/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1458	2	1	2	0.00
10/08/2011	R186 On 03-May-12			Bond Future	8.40	120.7709	121.5075	120.7709	0.00
10/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7969	7	8	7	0.00
10/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7669	7	8	7	0.00
10/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8274	8	8	8	0.00
10/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2362	3	2	3	0.00
10/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2632	3	3	3	0.00
10/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2493	3	2	3	0.00
10/08/2011	R186 On 02-August-12			Bond Future	8.47	117.2600	118.0194	117.2600	0.00
10/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6552	6	7	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
10/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6287	6	6	6	0.00
10/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6825	6	7	6	0.00
10/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3847	4	4	4	0.00
10/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4200	5	4	5	0.00
10/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4018	4	4	4	0.00
10/08/2011	R189 On 04-August-11			Bond Future	215.31	215.3008	215.3145	215.3008	0.00
10/08/2011	R189 On 03-November-11			Bond Future	213.12	212.6683	213.1246	212.6683	0.00
10/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1125	1	1	1	0.00
10/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1075	1	1	1	0.00
10/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1175	1	1	1	0.00
10/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R197 On 04-August-11			Bond Future	236.16	236.1293	236.1646	236.1293	0.00
10/08/2011	R197 On 03-November-11			Bond Future	243.94	242.8577	243.9394	242.8577	183.00
10/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5439	4	5	4	0.00
10/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5489	4	5	4	0.00
10/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5389	4	5	4	0.00
10/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R201 On 04-August-11			Bond Future	6.71	107.0456	107.2332	107.0456	0.00
10/08/2011	R201 On 03-November-11			Bond Future	6.58	108.8186	109.3558	108.8186	1,348.00
10/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3993	3	4	3	0.00
10/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3856	3	4	3	0.00
10/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4130	4	4	4	0.00
10/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	2	0	0	0	0.00
10/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	3	0	0	0	0.00
10/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	2	0	0	0	0.00
10/08/2011	R201 On 02-February-12			Bond Future	6.62	106.0651	106.6119	106.0651	0.00
10/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4252	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4129	4	4	4	0.00
10/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4375	4	4	4	0.00
10/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	22	0	0	0	0.00
10/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	29	0	0	0	0.00
10/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	25	0	0	0	0.00
10/08/2011	R201 On 03-May-12			Bond Future	6.68	107.6586	108.2136	107.6586	0.00
10/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2804	2	3	2	0.00
10/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2906	2	3	2	0.00
10/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2703	2	3	2	0.00
10/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	247	0	0	0	0.00
10/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	213	0	0	0	0.00
10/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	229	0	0	0	0.00
10/08/2011	R201 On 02-August-12			Bond Future	6.76	104.8423	105.4038	104.8423	0.00
10/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2129	2	2	2	0.00
10/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2214	2	2	2	0.00
10/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2046	2	2	2	0.00
10/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	530	1	1	1	0.00
10/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	480	1	0	1	0.00
10/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	504	1	1	1	0.00
10/08/2011	R202 On 04-August-11			Bond Future	176.32	176.2894	176.3153	176.2894	0.00
10/08/2011	R202 On 03-November-11			Bond Future	183.93	182.4180	183.9288	182.4180	22,992.00
10/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183429	182	183	182	0.00
10/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183379	182	183	182	0.00
10/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183479	182	183	182	0.00
10/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 02-February-12			Bond Future	184.07	182.5312	184.0652	182.5312	0.00
10/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	7065	6	7	6	0.00
10/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7115	6	7	6	0.00
10/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	7015	5	7	5	0.00
10/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R203 On 04-August-11			Bond Future	7.59	106.0791	106.5050	106.0791	0.00
10/08/2011	R203 On 03-November-11			Bond Future	7.57	103.4541	104.3848	103.4541	2,133.00
10/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4376	4	4	4	0.00
10/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4590	4	5	4	0.00
10/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4163	3	4	3	0.00
10/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	76	0	0	0	0.00
10/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	52	0	0	0	0.00
10/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	63	0	0	0	0.00
10/08/2011	R203 On 02-February-12			Bond Future	7.65	105.0271	105.9755	105.0271	0.00
10/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5156	4	5	4	0.00
10/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5350	5	5	5	0.00
10/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4967	4	5	4	0.00
10/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	301	0	0	0	0.00
10/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	255	0	0	0	0.00
10/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	275	0	0	0	0.00
10/08/2011	R203 On 03-May-12			Bond Future	7.74	102.4426	103.4042	102.4426	0.00
10/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4902	4	5	4	0.00
10/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4734	4	5	4	0.00
10/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5073	4	5	4	0.00
10/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	553	1	1	1	0.00
10/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	629	1	1	1	0.00
10/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	589	1	1	1	0.00
10/08/2011	R203 On 02-August-12			Bond Future	7.84	103.9576	104.9357	103.9576	0.00
10/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3775	3	4	3	0.00
10/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3927	3	4	3	0.00
10/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3626	3	4	3	0.00
10/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1111	1	1	1	0.00
10/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1007	1	1	1	0.00
10/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1057	1	1	1	0.00
10/08/2011	R204 On 04-August-11			Bond Future	7.77	101.8381	102.3771	101.8381	0.00
10/08/2011	R204 On 03-November-11			Bond Future	7.79	103.2495	104.1936	103.2495	2,872.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5137	4	5	4	0.00
10/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4897	4	5	4	0.00
10/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	5379	5	5	5	0.00
10/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	64	0	0	0	0.00
10/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	91	0	0	0	0.00
10/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	76	0	0	0	0.00
10/08/2011	R204 On 02-February-12			Bond Future	7.86	100.7896	101.7508	100.7896	0.00
10/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6051	5	6	5	0.00
10/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5834	5	6	5	0.00
10/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6269	5	6	5	0.00
10/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	265	0	0	0	0.00
10/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	318	0	0	0	0.00
10/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	291	0	0	0	0.00
10/08/2011	R204 On 03-May-12			Bond Future	7.95	102.3028	103.2775	102.3028	0.00
10/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4938	4	5	4	0.00
10/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5123	4	5	4	0.00
10/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4755	4	5	4	0.00
10/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1033	1	1	1	0.00
10/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	918	1	1	1	0.00
10/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	974	1	1	1	0.00
10/08/2011	R204 On 02-August-12			Bond Future	8.05	99.7872	100.7767	99.7872	0.00
10/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3800	3	4	3	0.00
10/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3640	3	4	3	0.00
10/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3964	3	4	3	0.00
10/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1539	2	2	2	0.00
10/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1692	2	2	2	0.00
10/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1614	2	2	2	0.00
10/08/2011	R206 On 04-August-11			Bond Future	6.47	102.6897	102.8155	102.6897	0.00
10/08/2011	R206 On 03-November-11			Bond Future	6.24	104.3791	104.8833	104.3791	12,577.00
10/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3030	3	3	3	0.00
10/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3129	3	3	3	0.00
10/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2932	2	3	2	0.00
10/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	1	0	0	0	0.00
10/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R206 On 02-February-12			Bond Future	6.25	102.2056	102.7167	102.2056	0.00
10/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3146	3	3	3	0.00
10/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3231	3	3	3	0.00
10/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3059	3	3	3	0.00
10/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	15	0	0	0	0.00
10/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	12	0	0	0	0.00
10/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	14	0	0	0	0.00
10/08/2011	R206 On 03-May-12			Bond Future	6.28	103.7398	104.2595	103.7398	0.00
10/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2066	2	2	2	0.00
10/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1999	2	2	2	0.00
10/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2136	2	2	2	0.00
10/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	131	0	0	0	0.00
10/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	150	0	0	0	0.00
10/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	139	0	0	0	0.00
10/08/2011	R206 On 02-August-12			Bond Future	6.34	101.5113	102.0380	101.5113	0.00
10/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1490	1	1	1	0.00
10/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1545	1	2	1	0.00
10/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1435	1	1	1	0.00
10/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	261	0	0	0	0.00
10/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	237	0	0	0	0.00
10/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	249	0	0	0	0.00
10/08/2011	R207 On 04-August-11			Bond Future	7.86	96.1035	96.7950	96.1035	0.00
10/08/2011	R207 On 03-November-11			Bond Future	7.91	97.4251	98.3354	97.4251	7,499.00
10/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4831	4	5	4	0.00
10/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5083	4	5	4	0.00
10/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4581	4	5	4	0.00
10/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1259	1	1	1	2,000.00
10/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2103	2	2	2	0.00
10/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2926	2	3	2	0.00
10/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	197	0	0	0	900.00
10/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	868	1	1	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1409	1	1	1	0.00
10/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3149	2	3	2	0.00
10/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	372	1	0	1	900.00
10/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1189	2	1	2	300.00
10/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1813	2	2	2	0.00
10/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	429	1	0	1	2,000.00
10/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3828	5	4	5	0.00
10/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	736	1	1	1	2,000.00
10/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	147	0	0	0	0.00
10/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1329	2	1	2	0.00
10/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	105	0	0	0	0.00
10/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	125	0	0	0	0.00
10/08/2011	R207 On 02-February-12			Bond Future	7.98	95.2706	96.1958	95.2706	0.00
10/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5949	5	6	5	0.00
10/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5726	5	6	5	0.00
10/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6175	5	6	5	0.00
10/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	391	1	0	1	0.00
10/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	466	1	0	1	0.00
10/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	426	1	0	1	0.00
10/08/2011	R207 On 03-May-12			Bond Future	8.07	96.6976	97.6405	96.6976	0.00
10/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4881	4	5	4	0.00
10/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5072	4	5	4	0.00
10/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4692	4	5	4	0.00
10/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1298	2	1	2	0.00
10/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1156	1	1	1	0.00
10/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1225	2	1	2	0.00
10/08/2011	R207 On 02-August-12			Bond Future	8.16	94.4932	95.4452	94.4932	0.00
10/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4586	4	5	4	0.00
10/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4407	4	4	4	0.00
10/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4771	4	5	4	0.00
10/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1440	2	1	2	0.00
10/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1586	2	2	2	0.00
10/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1510	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
10/08/2011	R208 On 04-August-11			Bond Future	7.89	94.1506	94.8255	94.1506	0.00
10/08/2011	R208 On 03-November-11			Bond Future	7.95	91.9407	92.8526	91.9407	6,767.00
10/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4947	4	5	4	0.00
10/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5211	4	5	4	0.00
10/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4684	4	5	4	0.00
10/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1405	1	1	1	1,995.00
10/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2312	2	2	2	665.00
10/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3191	3	3	3	0.00
10/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5746	5	6	5	0.00
10/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	105	0	0	0	1,995.00
10/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	472	1	0	1	665.00
10/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	797	1	1	1	0.00
10/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	197	0	0	0	0.00
10/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1424	2	1	2	0.00
10/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	144	0	0	0	0.00
10/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	169	0	0	0	0.00
10/08/2011	R208 On 02-February-12			Bond Future	8.02	93.3419	94.2634	93.3419	0.00
10/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6203	5	6	5	0.00
10/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6442	6	6	6	0.00
10/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5966	5	6	5	0.00
10/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	541	1	1	1	0.00
10/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	459	1	0	1	0.00
10/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	498	1	0	1	0.00
10/08/2011	R208 On 03-May-12			Bond Future	8.09	91.3474	92.2884	91.3474	0.00
10/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6174	5	6	5	0.00
10/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5960	5	6	5	0.00
10/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6392	6	6	6	0.00
10/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	942	1	1	1	0.00
10/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1060	1	1	1	0.00
10/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	998	1	1	1	0.00
10/08/2011	R208 On 02-August-12			Bond Future	8.18	92.6995	93.6518	92.6995	0.00
10/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4897	4	5	4	0.00
10/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5097	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4702	4	5	4	0.00
10/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1733	2	2	2	0.00
10/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1576	2	2	2	0.00
10/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1651	2	2	2	0.00
10/08/2011	R209 On 04-August-11			Bond Future	8.40	78.7508	80.0161	78.7508	0.00
10/08/2011	R209 On 03-November-11			Bond Future	8.55	76.4093	77.2278	76.4093	1,316.00
10/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2897	2	3	2	0.00
10/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2651	2	3	2	0.00
10/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3153	3	3	3	0.00
10/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1149	1	1	1	0.00
10/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1445	2	1	2	0.00
10/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1290	2	1	2	0.00
10/08/2011	R209 On 02-February-12			Bond Future	8.61	77.5759	78.4015	77.5759	0.00
10/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4932	4	5	4	0.00
10/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4683	4	5	4	0.00
10/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5186	5	5	5	0.00
10/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1702	2	2	2	0.00
10/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1963	2	2	2	0.00
10/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1828	2	2	2	0.00
10/08/2011	R209 On 03-May-12			Bond Future	8.67	75.5988	76.4306	75.5988	0.00
10/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5355	5	5	5	0.00
10/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5592	5	6	5	0.00
10/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5124	5	5	5	0.00
10/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2886	3	3	3	0.00
10/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2592	3	3	3	0.00
10/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2734	3	3	3	0.00
10/08/2011	R209 On 02-August-12			Bond Future	8.73	76.7100	77.5631	76.7100	0.00
10/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6676	6	7	6	0.00
10/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6436	6	6	6	0.00
10/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6922	6	7	6	0.00
10/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2573	3	3	3	0.00
10/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2818	3	3	3	0.00
10/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2691	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R210 On 04-August-11			Bond Future	132.23	132.2068	132.2266	132.2068	0.00
10/08/2011	R210 On 03-November-11			Bond Future	135.79	134.4796	135.7888	134.4796	657.00
10/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4789	3	5	3	0.00
10/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4739	3	5	3	0.00
10/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4839	4	5	4	0.00
10/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 04-August-11			Bond Future	109.08	109.0728	109.0847	109.0728	0.00
10/08/2011	R211 On 03-November-11			Bond Future	111.69	111.1585	111.6870	111.1585	529.00
10/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110437	110	110	110	0.00
10/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110387	110	110	110	0.00
10/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110487	110	110	110	0.00
10/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 02-February-12			Bond Future	112.05	111.5134	112.0499	111.5134	0.00
10/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1550	1	2	1	0.00
10/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1600	1	2	1	0.00
10/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1500	1	2	1	0.00
10/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 04-August-11			Bond Future	107.74	107.7239	107.7395	107.7239	0.00
10/08/2011	R212 On 03-November-11			Bond Future	110.46	109.6920	110.4640	109.6920	2,717.00
10/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107964	107	108	107	0.00
10/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107914	107	108	107	0.00
10/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108014	107	108	107	0.00
10/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R212 On 02-February-12			Bond Future	110.68	109.8940	110.6777	109.8940	0.00
10/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2178	1	2	1	0.00
10/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2128	1	2	1	0.00
10/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2228	1	2	1	0.00
10/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 04-August-11			Bond Future	8.41	88.5657	89.6750	88.5657	0.00
10/08/2011	R213 On 03-November-11			Bond Future	8.55	85.9681	86.7547	85.9681	0.00
10/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	1611	1	2	1	0.00
10/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	2015	1	2	1	0.00
10/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	1204	0	1	0	0.00
10/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-February-12			Bond Future	8.62	87.2796	88.0719	87.2796	0.00
10/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	3057	2	3	2	0.00
10/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	3445	3	3	3	0.00
10/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	2667	2	3	2	0.00
10/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-May-12			Bond Future	8.68	85.0520	85.8581	85.0520	0.00
10/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	4437	4	4	4	0.00
10/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	4810	4	5	4	0.00
10/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	4062	3	4	3	0.00
10/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-August-12			Bond Future	8.75	86.3058	87.1244	86.3058	0.00
10/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	3873	3	4	3	0.00
10/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	4244	3	4	3	0.00
10/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	3498	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
10/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
10/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
10/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
10/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
10/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
10/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
10/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
10/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
10/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
10/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
10/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
10/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
10/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
10/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
10/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
11/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	AL7T On 03-November-11			Index Future	401.34	404.6500	401.3440	404.6500	16.00
11/08/2011	AL7T On 02-February-12			Index Future	407.46	410.8120	407.4550	410.8120	0.00
11/08/2011	ALBI On 03-November-11			Index Future	367.59	370.2240	367.5930	370.2240	1,360.00
11/08/2011	ALBI On 02-February-12			Index Future	373.19	375.8620	373.1910	375.8620	0.00
11/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 02-February-12			GOVI	374.03	376.6260	374.0270	376.6260	0.00
11/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	50270	8	5	8	0.00
11/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	50170	8	5	8	0.00
11/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	50370	8	5	8	0.00
11/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
11/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
11/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2011	IGOV On 03-November-11			Index Future	161.85	161.9190	161.8450	161.9190	83.00
11/08/2011	IGOV On 02-February-12			Index Future	164.31	164.3840	164.3100	164.3840	0.00
11/08/2011	ILBI On 02-February-12			Index Future	450.59	442.9720	450.5910	442.9720	29.00
11/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	0.00
11/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	17,600.00
11/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	400.00
11/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	1,000.00
11/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.59	94.4300	94.4100	94.4300	5,541.00
11/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.59	94.4300	94.4100	94.4300	0.00
11/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.63	94.4200	94.3700	94.4200	1,340.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.71	94.3500	94.2900	94.3500	2,890.00
11/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.87	94.2100	94.1300	94.2100	44,710.00
11/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.08	93.9900	93.9200	93.9900	490.00
11/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.31	93.7600	93.6900	93.7600	290.00
11/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.54	93.5300	93.4600	93.5300	1,250.00
11/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/08/2011	OTH1 On 03-November-11			Index Future	362.76	365.7640	362.7610	365.7640	0.00
11/08/2011	OTH1 On 02-February-12			Index Future	368.28	371.3330	368.2840	371.3330	0.00
11/08/2011	R157 On 03-November-11			Bond Future	7.06	123.7274	123.3660	123.7274	12,452.00
11/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4376	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4553	5	5	5	0.00
11/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4199	5	4	5	0.00
11/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	133	0	0	0	1,200.00
11/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	628	1	1	1	400.00
11/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	818	1	1	1	0.00
11/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	1996	2	2	2	0.00
11/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	176	0	0	0	1,200.00
11/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	672	1	1	1	400.00
11/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	857	1	1	1	0.00
11/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	14	0	0	0	0.00
11/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	2072	2	2	2	0.00
11/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	9	0	0	0	0.00
11/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	11	0	0	0	0.00
11/08/2011	R157 On 02-February-12			Bond Future	7.14	125.6129	125.2437	125.6129	0.00
11/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4760	5	5	5	0.00
11/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4916	5	5	5	0.00
11/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4604	5	5	5	0.00
11/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	120	0	0	0	0.00
11/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	98	0	0	0	0.00
11/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	109	0	0	0	0.00
11/08/2011	R157 On 03-May-12			Bond Future	7.24	120.6880	120.3151	120.6880	0.00
11/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3637	4	4	4	0.00
11/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3507	4	4	4	0.00
11/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3769	4	4	4	0.00
11/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	360	0	0	0	0.00
11/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	413	0	0	0	0.00
11/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	385	0	0	0	0.00
11/08/2011	R157 On 02-August-12			Bond Future	7.35	122.4729	122.0948	122.4729	0.00
11/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2845	3	3	3	0.00
11/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2741	3	3	3	0.00
11/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2951	3	3	3	0.00
11/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	871	1	1	1	0.00
11/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	957	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
11/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	913	1	1	1	0.00
11/08/2011	R186 On 03-November-11			Bond Future	8.37	123.1288	122.0393	123.1288	25,308.00
11/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6331	7	6	7	0.00
11/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6706	8	7	8	0.00
11/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5963	7	6	7	0.00
11/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4561	5	5	5	5,600.00
11/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1265	2	1	2	1,275.00
11/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7086	8	7	8	0.00
11/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2262	3	2	3	425.00
11/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3312	4	3	4	0.00
11/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1644	1	2	1	425.00
11/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	420	0	0	0	1,275.00
11/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2492	2	2	2	0.00
11/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3932	3	4	3	0.00
11/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	628	0	1	0	0.00
11/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1038	1	1	1	0.00
11/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	481	0	0	0	0.00
11/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	550	0	1	0	0.00
11/08/2011	R186 On 02-February-12			Bond Future	8.44	119.7133	118.6048	119.7133	2,500.00
11/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6825	8	7	8	0.00
11/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6512	7	7	7	0.00
11/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7143	8	7	8	0.00
11/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1618	1	2	1	0.00
11/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1869	2	2	2	0.00
11/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1740	1	2	1	0.00
11/08/2011	R186 On 03-May-12			Bond Future	8.52	121.5075	120.3912	121.5075	0.00
11/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7203	8	7	8	0.00
11/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7493	8	7	8	0.00
11/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6917	8	7	8	0.00
11/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2996	3	3	3	0.00
11/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2698	2	3	2	0.00
11/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2844	2	3	2	0.00
11/08/2011	R186 On 02-August-12			Bond Future	8.60	118.0194	116.8784	118.0194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5880	7	6	7	0.00
11/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6139	7	6	7	0.00
11/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5631	6	6	6	0.00
11/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4685	4	5	4	0.00
11/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4302	4	4	4	0.00
11/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4487	4	4	4	0.00
11/08/2011	R189 On 03-November-11			Bond Future	213.08	213.1246	213.0785	213.1246	0.00
11/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1078	1	1	1	0.00
11/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1128	1	1	1	0.00
11/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1028	1	1	1	0.00
11/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R197 On 03-November-11			Bond Future	244.07	243.9394	244.0709	243.9394	183.00
11/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5571	5	6	5	0.00
11/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5521	5	6	5	0.00
11/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5621	5	6	5	0.00
11/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R201 On 03-November-11			Bond Future	6.73	109.3558	108.9218	109.3558	1,348.00
11/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3562	4	4	4	0.00
11/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3698	4	4	4	0.00
11/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3426	4	3	4	0.00
11/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	7	0	0	0	0.00
11/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	4	0	0	0	0.00
11/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	6	0	0	0	0.00
11/08/2011	R201 On 02-February-12			Bond Future	6.79	106.6119	106.1683	106.6119	0.00
11/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3824	4	4	4	0.00
11/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3945	4	4	4	0.00
11/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3702	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
11/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	45	0	0	0	0.00
11/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	35	0	0	0	0.00
11/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	41	0	0	0	0.00
11/08/2011	R201 On 03-May-12			Bond Future	6.86	108.2136	107.7655	108.2136	0.00
11/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2436	3	2	3	0.00
11/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2340	3	2	3	0.00
11/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2533	3	3	3	0.00
11/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	288	0	0	0	0.00
11/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	332	0	0	0	0.00
11/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	309	0	0	0	0.00
11/08/2011	R201 On 02-August-12			Bond Future	6.97	105.4038	104.9503	105.4038	0.00
11/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1813	2	2	2	0.00
11/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1736	2	2	2	0.00
11/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1893	2	2	2	0.00
11/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	613	0	1	0	0.00
11/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	673	1	1	1	0.00
11/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	641	1	1	1	0.00
11/08/2011	R202 On 03-November-11			Bond Future	183.35	183.9288	183.3507	183.9288	23,166.00
11/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	182851	183	183	183	0.00
11/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	182801	183	183	183	0.00
11/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	182901	183	183	183	0.00
11/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 02-February-12			Bond Future	183.48	184.0652	183.4780	184.0652	0.00
11/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	6478	7	6	7	0.00
11/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	6428	7	6	7	0.00
11/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	6528	7	7	7	0.00
11/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R203 On 03-November-11			Bond Future	7.70	104.3848	103.7695	104.3848	2,133.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3799	4	4	4	0.00
11/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3593	4	4	4	0.00
11/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4008	5	4	5	0.00
11/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	85	0	0	0	0.00
11/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	121	0	0	0	0.00
11/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	101	0	0	0	0.00
11/08/2011	R203 On 02-February-12			Bond Future	7.79	105.9755	105.3481	105.9755	0.00
11/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4613	5	5	5	0.00
11/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4430	5	4	5	0.00
11/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4801	5	5	5	0.00
11/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	333	0	0	0	0.00
11/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	392	0	0	0	0.00
11/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	360	0	0	0	0.00
11/08/2011	R203 On 03-May-12			Bond Future	7.88	103.4042	102.7677	103.4042	0.00
11/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4398	5	4	5	0.00
11/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4562	5	5	5	0.00
11/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4237	5	4	5	0.00
11/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	768	1	1	1	0.00
11/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	678	1	1	1	0.00
11/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	721	1	1	1	0.00
11/08/2011	R203 On 02-August-12			Bond Future	8.00	104.9357	104.2892	104.9357	0.00
11/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3332	4	3	4	0.00
11/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3191	4	3	4	0.00
11/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3476	4	3	4	0.00
11/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1202	1	1	1	0.00
11/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1322	1	1	1	0.00
11/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1261	1	1	1	0.00
11/08/2011	R204 On 03-November-11			Bond Future	7.94	104.1936	103.3515	104.1936	2,872.00
11/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4352	5	4	5	0.00
11/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4586	5	5	5	0.00
11/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4120	5	4	5	0.00
11/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	156	0	0	0	0.00
11/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	113	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	133	0	0	0	0.00
11/08/2011	R204 On 02-February-12			Bond Future	8.03	101.7508	100.8935	101.7508	0.00
11/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5304	6	5	6	0.00
11/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5514	6	6	6	0.00
11/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5096	6	5	6	0.00
11/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	437	0	0	0	0.00
11/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	367	0	0	0	0.00
11/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	401	0	0	0	0.00
11/08/2011	R204 On 03-May-12			Bond Future	8.12	103.2775	102.4133	103.2775	0.00
11/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4306	5	4	5	0.00
11/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4134	5	4	5	0.00
11/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4480	5	4	5	0.00
11/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1139	1	1	1	0.00
11/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1276	1	1	1	0.00
11/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1206	1	1	1	0.00
11/08/2011	R204 On 02-August-12			Bond Future	8.23	100.7767	99.8939	100.7767	0.00
11/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3249	4	3	4	0.00
11/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3402	4	3	4	0.00
11/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3102	4	3	4	0.00
11/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2037	2	2	2	0.00
11/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1860	2	2	2	0.00
11/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1945	2	2	2	0.00
11/08/2011	R206 On 03-November-11			Bond Future	6.39	104.8833	104.5767	104.8833	12,577.00
11/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2725	3	3	3	0.00
11/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2627	3	3	3	0.00
11/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2823	3	3	3	0.00
11/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	2	0	0	0	0.00
11/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	3	0	0	0	0.00
11/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	2	0	0	0	0.00
11/08/2011	R206 On 02-February-12			Bond Future	6.42	102.7167	102.4053	102.7167	0.00
11/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2843	3	3	3	0.00
11/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2757	3	3	3	0.00
11/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2928	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
11/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	20	0	0	0	0.00
11/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	24	0	0	0	0.00
11/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	23	0	0	0	0.00
11/08/2011	R206 On 03-May-12			Bond Future	6.48	104.2595	103.9434	104.2595	0.00
11/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1802	2	2	2	0.00
11/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1869	2	2	2	0.00
11/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1737	2	2	2	0.00
11/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	204	0	0	0	0.00
11/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	180	0	0	0	0.00
11/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	191	0	0	0	0.00
11/08/2011	R206 On 02-August-12			Bond Future	6.57	102.0380	101.7183	102.0380	0.00
11/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1254	1	1	1	0.00
11/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1204	1	1	1	0.00
11/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1306	2	1	2	0.00
11/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	317	0	0	0	0.00
11/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	350	0	0	0	0.00
11/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	333	0	0	0	0.00
11/08/2011	R207 On 03-November-11			Bond Future	8.04	98.3354	97.5914	98.3354	7,499.00
11/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4155	5	4	5	0.00
11/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4398	5	4	5	0.00
11/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3915	5	4	5	0.00
11/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	915	1	1	1	2,000.00
11/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1630	2	2	2	0.00
11/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2365	3	2	3	0.00
11/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	116	0	0	0	900.00
11/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1039	1	1	1	0.00
11/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2569	3	3	3	0.00
11/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	603	1	1	1	300.00
11/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1563	1	2	1	300.00
11/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	536	0	1	0	900.00
11/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2292	2	2	2	0.00
11/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	612	0	1	0	2,000.00
11/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4491	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
11/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1007	1	1	1	2,000.00
11/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	225	0	0	0	0.00
11/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1729	1	2	1	0.00
11/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	164	0	0	0	0.00
11/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	193	0	0	0	0.00
11/08/2011	R207 On 02-February-12			Bond Future	8.12	96.1958	95.4380	96.1958	0.00
11/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5310	6	5	6	0.00
11/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5528	6	6	6	0.00
11/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5095	6	5	6	0.00
11/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	593	0	1	0	0.00
11/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	502	0	1	0	0.00
11/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	545	0	1	0	0.00
11/08/2011	R207 On 03-May-12			Bond Future	8.21	97.6405	96.8765	97.6405	0.00
11/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4341	5	4	5	0.00
11/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4163	5	4	5	0.00
11/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4523	5	5	5	0.00
11/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1371	1	1	1	0.00
11/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1533	1	2	1	0.00
11/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1449	1	1	1	0.00
11/08/2011	R207 On 02-August-12			Bond Future	8.31	95.4452	94.6668	95.4452	0.00
11/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4066	5	4	5	0.00
11/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4240	5	4	5	0.00
11/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3896	4	4	4	0.00
11/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1854	2	2	2	0.00
11/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1687	1	2	1	0.00
11/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1768	2	2	2	0.00
11/08/2011	R208 On 03-November-11			Bond Future	8.09	92.8526	91.9958	92.8526	6,767.00
11/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4183	5	4	5	0.00
11/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4436	5	4	5	0.00
11/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3934	5	4	5	0.00
11/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1005	1	1	1	1,995.00
11/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4951	6	5	6	0.00
11/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1767	2	2	2	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
11/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2547	3	3	3	0.00
11/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	684	0	1	0	665.00
11/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	166	0	0	0	1,995.00
11/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1108	1	1	1	0.00
11/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	303	0	0	0	0.00
11/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1880	1	2	1	0.00
11/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	226	0	0	0	0.00
11/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	262	0	0	0	0.00
11/08/2011	R208 On 02-February-12			Bond Future	8.16	94.2634	93.3957	94.2634	0.00
11/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5481	6	5	6	0.00
11/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5254	6	5	6	0.00
11/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5710	6	6	6	0.00
11/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	594	0	1	0	0.00
11/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	697	1	1	1	0.00
11/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	644	0	1	0	0.00
11/08/2011	R208 On 03-May-12			Bond Future	8.24	92.2884	91.4059	92.2884	0.00
11/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5502	6	6	6	0.00
11/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5709	6	6	6	0.00
11/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5297	6	5	6	0.00
11/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1279	1	1	1	0.00
11/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1141	1	1	1	0.00
11/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1209	1	1	1	0.00
11/08/2011	R208 On 02-August-12			Bond Future	8.33	93.6518	92.7565	93.6518	0.00
11/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4302	5	4	5	0.00
11/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4119	5	4	5	0.00
11/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4490	5	4	5	0.00
11/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1864	2	2	2	0.00
11/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2045	2	2	2	0.00
11/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1952	2	2	2	0.00
11/08/2011	R209 On 03-November-11			Bond Future	8.67	77.2278	76.2635	77.2278	1,316.00
11/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2305	3	2	3	0.00
11/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2532	3	3	3	0.00
11/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2089	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1847	1	2	1	0.00
11/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1492	1	1	1	0.00
11/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1662	1	2	1	0.00
11/08/2011	R209 On 02-February-12			Bond Future	8.73	78.4015	77.4237	78.4015	0.00
11/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	4288	5	4	5	0.00
11/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4525	5	5	5	0.00
11/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4057	5	4	5	0.00
11/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2314	2	2	2	0.00
11/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2018	2	2	2	0.00
11/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2162	2	2	2	0.00
11/08/2011	R209 On 03-May-12			Bond Future	8.79	76.4306	75.4484	76.4306	0.00
11/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4747	5	5	5	0.00
11/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4531	5	5	5	0.00
11/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4969	6	5	6	0.00
11/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2951	3	3	3	0.00
11/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3276	3	3	3	0.00
11/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3109	3	3	3	0.00
11/08/2011	R209 On 02-August-12			Bond Future	8.86	77.5631	76.5615	77.5631	0.00
11/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	6017	7	6	7	0.00
11/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	6251	7	6	7	0.00
11/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5790	6	6	6	0.00
11/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3173	3	3	3	0.00
11/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2904	3	3	3	0.00
11/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3033	3	3	3	0.00
11/08/2011	R210 On 03-November-11			Bond Future	135.78	135.7888	135.7839	135.7888	600.00
11/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4784	5	5	5	0.00
11/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4834	5	5	5	0.00
11/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4734	5	5	5	0.00
11/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 03-November-11			Bond Future	111.69	111.6870	111.6924	111.6870	529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110442	110	110	110	0.00
11/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110492	110	110	110	0.00
11/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110392	110	110	110	0.00
11/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 02-February-12			Bond Future	112.06	112.0499	112.0554	112.0499	0.00
11/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1555	2	2	2	0.00
11/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1505	2	2	2	0.00
11/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1605	2	2	2	0.00
11/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 03-November-11			Bond Future	110.47	110.4640	110.4716	110.4640	2,667.00
11/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107972	108	108	108	0.00
11/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107922	108	108	108	0.00
11/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108022	108	108	108	0.00
11/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 02-February-12			Bond Future	110.69	110.6777	110.6853	110.6777	0.00
11/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2185	2	2	2	0.00
11/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2235	2	2	2	0.00
11/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2135	2	2	2	0.00
11/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-November-11			Bond Future	8.68	86.7547	85.7465	86.7547	0.00
11/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	603	2	1	2	0.00
11/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	1007	2	1	2	0.00
11/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	196	1	0	1	0.00
11/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-February-12			Bond Future	8.74	88.0719	87.0449	88.0719	0.00
11/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	2030	3	2	3	0.00
11/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2418	3	2	3	0.00
11/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1639	3	2	3	0.00
11/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-May-12			Bond Future	8.81	85.8581	84.8124	85.8581	0.00
11/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3392	4	3	4	0.00
11/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3765	5	4	5	0.00
11/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	3016	4	3	4	0.00
11/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-August-12			Bond Future	8.88	87.1244	86.0696	87.1244	0.00
11/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2818	4	3	4	0.00
11/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3189	4	3	4	0.00
11/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2443	3	2	3	0.00
11/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
11/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
11/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
11/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
11/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
11/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	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
11/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
11/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
11/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
11/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
11/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
11/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
11/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
11/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
12/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	AL7T On 03-November-11			Index Future	399.65	401.3440	399.6480	401.3440	16.00
12/08/2011	AL7T On 02-February-12			Index Future	405.73	407.4550	405.7330	407.4550	0.00
12/08/2011	ALBI On 03-November-11			Index Future	366.35	367.5930	366.3480	367.5930	1,360.00
12/08/2011	ALBI On 02-February-12			Index Future	371.93	373.1910	371.9260	373.1910	0.00
12/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0095	0.0093	0.0095	22,388.00
12/08/2011	CAAE On 19-September-11			Can-Do Future	0.25	0.2385	0.2482	0.2385	21,898.00
12/08/2011	CAAG On 24-October-11			Can-Do Future	7.28	7.2986	7.2758	7.2986	0.00
12/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	616	1	1	1	0.00
12/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	575	1	1	1	0.00
12/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	657	1	1	1	0.00
12/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	399	0	0	0	14,286.00
12/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	208	0	0	0	6,757.00
12/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	332	0	0	0	0.00
12/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	31	0	0	0	0.00
12/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	123	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	49	0	0	0	0.00
12/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	40	0	0	0	0.00
12/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
12/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
12/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2011	GOVI On 03-November-11			GOVI	367.25	368.4170	367.2520	368.4170	162.00
12/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	102520	11	10	11	0.00
12/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	102420	11	10	11	0.00
12/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	102620	11	10	11	0.00
12/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 02-February-12			GOVI	372.84	374.0270	372.8440	374.0270	0.00
12/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	38440	5	4	5	0.00
12/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	38340	5	4	5	0.00
12/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	38540	5	4	5	0.00
12/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
12/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
12/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2011	IGOV On 03-November-11			Index Future	161.82	161.8450	161.8190	161.8450	83.00
12/08/2011	IGOV On 02-February-12			Index Future	164.28	164.3100	164.2830	164.3100	0.00
12/08/2011	ILBI On 02-February-12			Index Future	450.52	450.5910	450.5230	450.5910	29.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	J157 On	15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/08/2011	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/08/2011	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/08/2011	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/08/2011	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/08/2011	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/08/2011	JBAF On	17-August-11			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	0.00
12/08/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	17,600.00
12/08/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	400.00
12/08/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	1,000.00
12/08/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	5,541.00
12/08/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.61	94.4100	94.3900	94.4100	0.00
12/08/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.65	94.3700	94.3500	94.3700	1,340.00
12/08/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.74	94.2900	94.2600	94.2900	2,890.00
12/08/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.90	94.1300	94.1000	94.1300	44,710.00
12/08/2011	JBAF On	19-December-12			Jibar Tradeable Future	6.11	93.9200	93.8900	93.9200	490.00
12/08/2011	JBAF On	20-March-13			Jibar Tradeable Future	6.34	93.6900	93.6600	93.6900	290.00
12/08/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.56	93.4600	93.4400	93.4600	1,250.00
12/08/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/08/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/08/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2011	OTH1 On 03-November-11			Index Future	361.10	362.7610	361.0960	362.7610	0.00
12/08/2011	OTH1 On 02-February-12			Index Future	366.60	368.2840	366.5950	368.2840	0.00
12/08/2011	R157 On 03-November-11			Bond Future	7.07	123.3660	123.3285	123.3660	16,196.00
12/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4338	4	4	4	0.00
12/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4515	5	5	5	0.00
12/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4161	4	4	4	0.00
12/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	125	0	0	0	1,200.00
12/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	607	1	1	1	400.00
12/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	793	1	1	1	0.00
12/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	1961	2	2	2	0.00
12/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	179	0	0	0	1,200.00
12/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	684	1	1	1	400.00
12/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	874	1	1	1	0.00
12/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	13	0	0	0	0.00
12/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	2102	2	2	2	0.00
12/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	9	0	0	0	0.00
12/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	11	0	0	0	0.00
12/08/2011	R157 On 02-February-12			Bond Future	7.15	125.2437	125.2086	125.2437	0.00
12/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	4726	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
12/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	4882	5	5	5	0.00
12/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4571	5	5	5	0.00
12/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	122	0	0	0	0.00
12/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	99	0	0	0	0.00
12/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	110	0	0	0	0.00
12/08/2011	R157 On 03-May-12			Bond Future	7.25	120.3151	120.2792	120.3151	0.00
12/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3606	4	4	4	0.00
12/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3738	4	4	4	0.00
12/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3476	4	3	4	0.00
12/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	418	0	0	0	0.00
12/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	365	0	0	0	0.00
12/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	390	0	0	0	0.00
12/08/2011	R157 On 02-August-12			Bond Future	7.37	122.0948	122.0556	122.0948	0.00
12/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	2817	3	3	3	0.00
12/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	2922	3	3	3	0.00
12/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2713	3	3	3	0.00
12/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	968	1	1	1	0.00
12/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	882	1	1	1	0.00
12/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	924	1	1	1	0.00
12/08/2011	R186 On 03-November-11			Bond Future	8.44	122.0393	121.4096	122.0393	25,308.00
12/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	5803	6	6	6	0.00
12/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6167	7	6	7	0.00
12/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5446	6	5	6	0.00
12/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4100	5	4	5	5,600.00
12/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1054	1	1	1	1,275.00
12/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	6537	7	7	7	0.00
12/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	1950	2	2	2	425.00
12/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	2921	3	3	3	0.00
12/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1882	2	2	2	425.00
12/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	500	0	1	0	1,275.00
12/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2810	2	3	2	0.00
12/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	4351	4	4	4	0.00
12/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	741	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
12/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	1207	1	1	1	0.00
12/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	572	0	1	0	0.00
12/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	651	1	1	1	0.00
12/08/2011	R186 On 02-February-12			Bond Future	8.51	118.6048	117.9675	118.6048	2,500.00
12/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6364	7	6	7	0.00
12/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6061	7	6	7	0.00
12/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	6672	7	7	7	0.00
12/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1784	2	2	2	0.00
12/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	2056	2	2	2	0.00
12/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1916	2	2	2	0.00
12/08/2011	R186 On 03-May-12			Bond Future	8.59	120.3912	119.7379	120.3912	0.00
12/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	6769	7	7	7	0.00
12/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6492	7	6	7	0.00
12/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7050	7	7	7	0.00
12/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2908	3	3	3	0.00
12/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	3224	3	3	3	0.00
12/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	3063	3	3	3	0.00
12/08/2011	R186 On 02-August-12			Bond Future	8.67	116.8784	116.2194	116.8784	0.00
12/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5508	6	6	6	0.00
12/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5267	6	5	6	0.00
12/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	5757	6	6	6	0.00
12/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4579	4	5	4	0.00
12/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4980	5	5	5	0.00
12/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4774	4	5	4	0.00
12/08/2011	R189 On 03-November-11			Bond Future	213.29	213.0785	213.2854	213.0785	0.00
12/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1285	1	1	1	0.00
12/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1235	1	1	1	0.00
12/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1335	1	1	1	0.00
12/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R197 On 03-November-11			Bond Future	244.09	244.0709	244.0877	244.0709	183.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5588	6	6	6	0.00
12/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5638	6	6	6	0.00
12/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5538	6	6	6	0.00
12/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R201 On 03-November-11			Bond Future	6.74	108.9218	108.9074	108.9218	1,348.00
12/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3548	4	4	4	0.00
12/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3684	4	4	4	0.00
12/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3412	3	3	3	0.00
12/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	7	0	0	0	0.00
12/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	5	0	0	0	0.00
12/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	6	0	0	0	0.00
12/08/2011	R201 On 02-February-12			Bond Future	6.79	106.1683	106.1551	106.1683	0.00
12/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	3810	4	4	4	0.00
12/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	3932	4	4	4	0.00
12/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3689	4	4	4	0.00
12/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	46	0	0	0	0.00
12/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	35	0	0	0	0.00
12/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	40	0	0	0	0.00
12/08/2011	R201 On 03-May-12			Bond Future	6.87	107.7655	107.7509	107.7655	0.00
12/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2423	2	2	2	0.00
12/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2520	3	3	3	0.00
12/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2327	2	2	2	0.00
12/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	333	0	0	0	0.00
12/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	290	0	0	0	0.00
12/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	311	0	0	0	0.00
12/08/2011	R201 On 02-August-12			Bond Future	6.97	104.9503	104.9349	104.9503	0.00
12/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1802	2	2	2	0.00
12/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	1881	2	2	2	0.00
12/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1724	2	2	2	0.00
12/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	677	1	1	1	0.00
12/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	616	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
12/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	646	1	1	1	0.00
12/08/2011	R202 On 03-November-11			Bond Future	183.81	183.3507	183.8063	183.3507	24,666.00
12/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183306	183	183	183	0.00
12/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183256	183	183	183	0.00
12/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183356	183	183	183	0.00
12/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 02-February-12			Bond Future	183.94	183.4780	183.9403	183.4780	0.00
12/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	6940	6	7	6	0.00
12/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	6990	7	7	7	0.00
12/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	6890	6	7	6	0.00
12/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R203 On 03-November-11			Bond Future	7.74	103.7695	103.5763	103.7695	2,133.00
12/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3620	4	4	4	0.00
12/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3416	4	3	4	0.00
12/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	3827	4	4	4	0.00
12/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	98	0	0	0	0.00
12/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	137	0	0	0	0.00
12/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	116	0	0	0	0.00
12/08/2011	R203 On 02-February-12			Bond Future	7.83	105.3481	105.1490	105.3481	0.00
12/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4442	5	4	5	0.00
12/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4262	4	4	4	0.00
12/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4629	5	5	5	0.00
12/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	360	0	0	0	0.00
12/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	423	0	0	0	0.00
12/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	388	0	0	0	0.00
12/08/2011	R203 On 03-May-12			Bond Future	7.93	102.7677	102.5682	102.7677	0.00
12/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4243	4	4	4	0.00
12/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4083	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
12/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4405	5	4	5	0.00
12/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	721	1	1	1	0.00
12/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	814	1	1	1	0.00
12/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	766	1	1	1	0.00
12/08/2011	R203 On 02-August-12			Bond Future	8.04	104.2892	104.0859	104.2892	0.00
12/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3196	3	3	3	0.00
12/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3338	3	3	3	0.00
12/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3058	3	3	3	0.00
12/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1393	1	1	1	0.00
12/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1268	1	1	1	0.00
12/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1328	1	1	1	0.00
12/08/2011	R204 On 03-November-11			Bond Future	7.99	103.3515	103.1048	103.3515	2,872.00
12/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4125	4	4	4	0.00
12/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4356	5	4	5	0.00
12/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	3897	4	4	4	0.00
12/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	180	0	0	0	0.00
12/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	130	0	0	0	0.00
12/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	153	0	0	0	0.00
12/08/2011	R204 On 02-February-12			Bond Future	8.08	100.8935	100.6443	100.8935	0.00
12/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5091	5	5	5	0.00
12/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5298	6	5	6	0.00
12/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	4886	5	5	5	0.00
12/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	477	0	0	0	0.00
12/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	400	0	0	0	0.00
12/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	437	0	0	0	0.00
12/08/2011	R204 On 03-May-12			Bond Future	8.17	102.4133	102.1574	102.4133	0.00
12/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4124	4	4	4	0.00
12/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4295	4	4	4	0.00
12/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	3955	4	4	4	0.00
12/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1353	1	1	1	0.00
12/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1210	1	1	1	0.00
12/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1280	1	1	1	0.00
12/08/2011	R204 On 02-August-12			Bond Future	8.28	99.8939	99.6372	99.8939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3096	3	3	3	0.00
12/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	2952	3	3	3	0.00
12/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3244	3	3	3	0.00
12/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1959	2	2	2	0.00
12/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	2144	2	2	2	0.00
12/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	2049	2	2	2	0.00
12/08/2011	R206 On 03-November-11			Bond Future	6.43	104.5767	104.4992	104.5767	12,577.00
12/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2648	3	3	3	0.00
12/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2550	3	3	3	0.00
12/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2746	3	3	3	0.00
12/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	2	0	0	0	0.00
12/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	3	0	0	0	0.00
12/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	3	0	0	0	0.00
12/08/2011	R206 On 02-February-12			Bond Future	6.46	102.4053	102.3253	102.4053	0.00
12/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2765	3	3	3	0.00
12/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2680	3	3	3	0.00
12/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	2850	3	3	3	0.00
12/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	22	0	0	0	0.00
12/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	27	0	0	0	0.00
12/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	25	0	0	0	0.00
12/08/2011	R206 On 03-May-12			Bond Future	6.53	103.9434	103.8639	103.9434	0.00
12/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1736	2	2	2	0.00
12/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1673	2	2	2	0.00
12/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1803	2	2	2	0.00
12/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	194	0	0	0	0.00
12/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	220	0	0	0	0.00
12/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	205	0	0	0	0.00
12/08/2011	R206 On 02-August-12			Bond Future	6.63	101.7183	101.6365	101.7183	0.00
12/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1196	1	1	1	0.00
12/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1247	1	1	1	0.00
12/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1147	1	1	1	0.00
12/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	375	0	0	0	0.00
12/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	340	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	357	0	0	0	0.00
12/08/2011	R207 On 03-November-11			Bond Future	8.11	97.5914	97.2136	97.5914	7,499.00
12/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	3820	4	4	4	0.00
12/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4057	4	4	4	0.00
12/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3586	4	4	4	0.00
12/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	763	1	1	1	2,000.00
12/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1410	2	1	2	0.00
12/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2098	2	2	2	0.00
12/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	85	0	0	0	900.00
12/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	873	1	1	1	0.00
12/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2291	3	2	3	0.00
12/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	490	1	0	1	300.00
12/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1775	2	2	2	300.00
12/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	636	1	1	1	900.00
12/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2557	2	3	2	0.00
12/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	723	1	1	1	2,000.00
12/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4838	4	5	4	0.00
12/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	1165	1	1	1	2,000.00
12/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	274	0	0	0	0.00
12/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1954	2	2	2	0.00
12/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	201	0	0	0	0.00
12/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	236	0	0	0	0.00
12/08/2011	R207 On 02-February-12			Bond Future	8.19	95.4380	95.0535	95.4380	0.00
12/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	4994	5	5	5	0.00
12/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5207	6	5	6	0.00
12/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	4784	5	5	5	0.00
12/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	666	1	1	1	0.00
12/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	565	1	1	1	0.00
12/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	614	1	1	1	0.00
12/08/2011	R207 On 03-May-12			Bond Future	8.28	96.8765	96.4812	96.8765	0.00
12/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4072	4	4	4	0.00
12/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4248	5	4	5	0.00
12/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	3899	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
12/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1664	2	2	2	0.00
12/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1491	1	1	1	0.00
12/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1576	1	2	1	0.00
12/08/2011	R207 On 02-August-12			Bond Future	8.38	94.6668	94.2675	94.6668	0.00
12/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	3810	4	4	4	0.00
12/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3645	4	4	4	0.00
12/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	3979	4	4	4	0.00
12/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1825	2	2	2	0.00
12/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	2002	2	2	2	0.00
12/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1911	2	2	2	0.00
12/08/2011	R208 On 03-November-11			Bond Future	8.18	91.9958	91.4343	91.9958	6,767.00
12/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	3703	4	4	4	0.00
12/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	3946	4	4	4	0.00
12/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3464	4	3	4	0.00
12/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	785	1	1	1	1,995.00
12/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4445	5	4	5	0.00
12/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1450	2	1	2	665.00
12/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2159	3	2	3	0.00
12/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	858	1	1	1	665.00
12/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	222	0	0	0	1,995.00
12/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1353	1	1	1	0.00
12/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	395	0	0	0	0.00
12/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	2222	2	2	2	0.00
12/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	297	0	0	0	0.00
12/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	344	0	0	0	0.00
12/08/2011	R208 On 02-February-12			Bond Future	8.26	93.3957	92.8231	93.3957	0.00
12/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5021	5	5	5	0.00
12/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	4802	5	5	5	0.00
12/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5243	6	5	6	0.00
12/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	700	1	1	1	0.00
12/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	818	1	1	1	0.00
12/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	757	1	1	1	0.00
12/08/2011	R208 On 03-May-12			Bond Future	8.34	91.4059	90.8235	91.4059	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5074	6	5	6	0.00
12/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	4877	5	5	5	0.00
12/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5275	6	5	6	0.00
12/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1290	1	1	1	0.00
12/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1442	1	1	1	0.00
12/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1363	1	1	1	0.00
12/08/2011	R208 On 02-August-12			Bond Future	8.44	92.7565	92.1658	92.7565	0.00
12/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	3929	4	4	4	0.00
12/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4110	4	4	4	0.00
12/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	3754	4	4	4	0.00
12/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2271	2	2	2	0.00
12/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	2075	2	2	2	0.00
12/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	2169	2	2	2	0.00
12/08/2011	R209 On 03-November-11			Bond Future	8.74	76.2635	75.7325	76.2635	1,316.00
12/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2005	2	2	2	0.00
12/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2214	3	2	3	0.00
12/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	1806	2	2	2	0.00
12/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2095	2	2	2	0.00
12/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1705	1	2	1	0.00
12/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1893	2	2	2	0.00
12/08/2011	R209 On 02-February-12			Bond Future	8.80	77.4237	76.8909	77.4237	0.00
12/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	3952	4	4	4	0.00
12/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4180	5	4	5	0.00
12/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3731	4	4	4	0.00
12/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2521	2	3	2	0.00
12/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2206	2	2	2	0.00
12/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2359	2	2	2	0.00
12/08/2011	R209 On 03-May-12			Bond Future	8.86	75.4484	74.8985	75.4484	0.00
12/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4420	5	4	5	0.00
12/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4634	5	5	5	0.00
12/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4212	5	4	5	0.00
12/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3507	3	4	3	0.00
12/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3166	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
12/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3332	3	3	3	0.00
12/08/2011	R209 On 02-August-12			Bond Future	8.93	76.5615	76.0107	76.5615	0.00
12/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5667	6	6	6	0.00
12/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5446	6	5	6	0.00
12/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	5894	6	6	6	0.00
12/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3097	3	3	3	0.00
12/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3380	3	3	3	0.00
12/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3234	3	3	3	0.00
12/08/2011	R210 On 03-November-11			Bond Future	135.79	135.7839	135.7935	135.7839	600.00
12/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4793	5	5	5	0.00
12/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4743	5	5	5	0.00
12/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4843	5	5	5	0.00
12/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 03-November-11			Bond Future	111.87	111.6924	111.8687	111.6924	529.00
12/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110619	110	111	110	0.00
12/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110669	110	111	110	0.00
12/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110569	110	111	110	0.00
12/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 02-February-12			Bond Future	112.23	112.0554	112.2343	112.0554	0.00
12/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1734	2	2	2	0.00
12/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1784	2	2	2	0.00
12/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1684	2	2	2	0.00
12/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 03-November-11			Bond Future	110.48	110.4716	110.4791	110.4716	2,667.00
12/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107979	108	108	108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107929	108	108	108	0.00
12/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108029	108	108	108	0.00
12/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 02-February-12			Bond Future	110.69	110.6853	110.6930	110.6853	0.00
12/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2193	2	2	2	0.00
12/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2143	2	2	2	0.00
12/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2243	2	2	2	0.00
12/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-November-11			Bond Future	8.74	85.7465	85.2085	85.7465	0.00
12/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	65	1	0	1	0.00
12/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	469	1	0	1	0.00
12/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	342	0	0	0	0.00
12/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-February-12			Bond Future	8.81	87.0449	86.4983	87.0449	0.00
12/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	1484	2	1	2	0.00
12/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	1871	2	2	2	0.00
12/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1093	2	1	2	0.00
12/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-May-12			Bond Future	8.88	84.8124	84.2652	84.8124	0.00
12/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	2844	3	3	3	0.00
12/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3218	4	3	4	0.00
12/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	2469	3	2	3	0.00
12/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2011	R213 On 02-August-12			Bond Future	8.95	86.0696	85.5067	86.0696	0.00
12/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2255	3	2	3	0.00
12/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	2627	3	3	3	0.00
12/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	1881	2	2	2	0.00
12/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
12/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
12/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
12/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
12/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
12/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
12/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
12/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
12/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
12/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
12/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
12/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
12/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
12/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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