



Derivatives Weekly Statistics Report

From: 10/10/2011 To: 10/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	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
10/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	AL7T On 03-November-11			Index Future	404.22	400.8300	404.2240	400.8300	16.00
10/10/2011	AL7T On 02-February-12			Index Future	410.02	406.5820	410.0240	406.5820	0.00
10/10/2011	ALBI On 03-November-11			Index Future	370.67	367.3100	370.6650	367.3100	1,692.00
10/10/2011	ALBI On 02-February-12			Index Future	375.98	372.5810	375.9830	372.5810	0.00
10/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C206 On 15-January-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
10/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	CAAG On 24-October-11			Can-Do Future	7.84	7.8844	7.8419	7.8844	0.00
10/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1142	1	1	1	0.00
10/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1092	1	1	1	0.00
10/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1192	1	1	1	0.00
10/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	843	1	1	1	14,286.00
10/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	452	1	0	1	6,757.00
10/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	16	0	0	0	11,429.00
10/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	29	0	0	0	11,765.00
10/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	8	0	0	0	11,111.00
10/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1166	1	1	1	0.00
10/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	687	1	1	1	0.00
10/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	924	1	1	1	0.00
10/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	10	0	0	0	0.00
10/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
10/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	1	0	0	0	0.00
10/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
10/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
10/10/2011	CAAJ On 20-October-11			Any day expiry	7.84	7.8796	7.8373	7.8796	0.00
10/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	175	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
10/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	150	0	0	0	0.00
10/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	203	0	0	0	0.00
10/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	66	0	0	0	0.00
10/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	113	0	0	0	0.00
10/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	88	0	0	0	0.00
10/10/2011	CAAK On 19-December-11			Can-Do Future	0.06	0.0633	0.0641	0.0633	12,659.00
10/10/2011	CAAL On 19-December-11			Can-Do Future	0.08	0.0819	0.0802	0.0819	18,519.00
10/10/2011	CAAM On 19-December-11			Can-Do Future	0.16	0.1467	0.1596	0.1467	12,423.00
10/10/2011	CAAN On 30-March-12			Can-Do Future	0.38	0.4150	0.3805	0.4150	100,000.00
10/10/2011	CAAO On 30-March-12			Can-Do Future	0.19	0.1803	0.1855	0.1803	100,000.00
10/10/2011	CAAP On 19-December-11			Can-Do Future	0.18	0.1657	0.1802	0.1657	12,346.00
10/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
10/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
10/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2011	GOVI On 03-November-11			GOVI	371.62	368.5040	371.6220	368.5040	163.00
10/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	146220	12	15	12	0.00
10/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	146120	11	15	11	0.00
10/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	146320	12	15	12	0.00
10/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 03-November-11	357.00	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
10/10/2011	GOVI On 02-February-12			GOVI	376.95	373.7920	376.9540	373.7920	0.00
10/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	79540	5	8	5	0.00
10/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	79440	5	8	5	0.00
10/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	79640	5	8	5	0.00
10/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
10/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
10/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2011	IGOV On 03-November-11			Index Future	160.25	160.0490	160.2530	160.0490	85.00
10/10/2011	IGOV On 02-February-12			Index Future	162.55	162.3460	162.5520	162.3460	0.00
10/10/2011	ILBI On 02-February-12			Index Future	440.18	440.8800	440.1840	440.8800	88.00
10/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.56	94.4100	94.4380	94.4100	1,000.00
10/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.50	94.5700	94.4960	94.5700	1,700.00
10/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.38	94.6100	94.6190	94.6100	5,541.00
10/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.6500	94.6600	94.6500	0.00
10/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.28	94.7200	94.7240	94.7200	0.00
10/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.25	94.7400	94.7510	94.7400	1,340.00
10/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.26	94.7300	94.7400	94.7300	2,890.00
10/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.38	94.6400	94.6240	94.6400	44,760.00
10/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.53	94.4800	94.4700	94.4800	990.00

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10/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.79	94.2300	94.2130	94.2300	790.00
10/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.08	93.9400	93.9200	93.9400	1,250.00
10/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.35	93.6500	93.6500	93.6500	500.00
10/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/10/2011	OTH1 On 03-November-11			Index Future	365.19	360.5820	365.1880	360.5820	0.00
10/10/2011	OTH1 On 02-February-12			Index Future	370.43	365.7570	370.4270	365.7570	0.00
10/10/2011	R157 On 03-November-11			Bond Future	6.63	124.5340	125.0067	124.5340	15,680.00
10/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	6005	6	6	6	0.00
10/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	6185	6	6	6	0.00
10/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5826	5	6	5	0.00

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10/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	378	0	0	0	1,200.00
10/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1504	1	2	1	400.00
10/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1839	1	2	1	0.00
10/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3462	3	3	3	0.00
10/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	2	0	0	0	1,200.00
10/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	52	0	0	0	400.00
10/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	93	0	0	0	0.00
10/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	677	1	1	1	0.00
10/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R157 On 02-February-12			Bond Future	6.70	126.3201	126.8005	126.3201	0.00
10/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	6242	6	6	6	0.00
10/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6404	6	6	6	0.00
10/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	6079	6	6	6	0.00
10/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	961	1	1	1	0.00
10/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	334	0	0	0	130.00
10/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1945	2	2	2	0.00
10/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	708	1	1	1	130.00
10/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1501	2	2	2	130.00
10/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	2868	3	3	3	0.00
10/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	38	0	0	0	0.00
10/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	30	0	0	0	0.00
10/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	34	0	0	0	0.00
10/10/2011	R157 On 03-May-12			Bond Future	6.76	121.4150	121.8985	121.4150	0.00
10/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	5040	5	5	5	0.00
10/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4898	4	5	4	0.00
10/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	5182	5	5	5	0.00
10/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	190	0	0	0	0.00
10/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	221	0	0	0	0.00
10/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	205	0	0	0	0.00
10/10/2011	R157 On 02-August-12			Bond Future	6.79	123.3100	123.8007	123.3100	0.00
10/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	4245	4	4	4	0.00

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10/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	4128	4	4	4	0.00
10/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4363	4	4	4	0.00
10/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	578	1	1	1	0.00
10/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	638	1	1	1	0.00
10/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	607	1	1	1	0.00
10/10/2011	R186 On 03-November-11			Bond Future	8.29	121.3241	122.8381	121.3241	30,166.00
10/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	6646	5	7	5	0.00
10/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	7073	6	7	6	0.00
10/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	6220	5	6	5	0.00
10/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	4566	3	5	3	0.00
10/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	769	0	1	0	1,275.00
10/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1823	1	2	1	425.00
10/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	3062	2	3	2	0.00
10/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	7501	6	8	6	0.00
10/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	1122	1	1	1	0.00
10/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	184	0	0	0	250.00
10/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	503	0	1	0	0.00
10/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	3366	5	3	5	250.00
10/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2007	3	2	3	250.00
10/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	36	0	0	0	1,275.00
10/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	5073	7	5	7	0.00
10/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	595	1	1	1	425.00
10/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1254	2	1	2	0.00
10/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	2637	4	3	4	0.00
10/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	86	0	0	0	0.00
10/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	244	1	0	1	0.00
10/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	49	0	0	0	0.00
10/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	66	0	0	0	0.00
10/10/2011	R186 On 02-February-12			Bond Future	8.37	117.7810	119.3042	117.7810	2,501.00
10/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	7143	6	7	6	0.00
10/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	7475	6	7	6	0.00
10/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	6817	6	7	6	0.00
10/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	1296	1	1	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	113	0	0	0	6,000.00
10/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	35634	34	36	34	0.00
10/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	107408	106	107	106	0.00
10/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	2023	2	2	2	100.00
10/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	5591	7	6	7	0.00
10/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	17021	19	17	19	0.00
10/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1475	2	1	2	0.00
10/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	7378	9	7	9	0.00
10/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1251	2	1	2	0.00
10/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1359	2	1	2	100.00
10/10/2011	R186 On 03-May-12			Bond Future	8.44	119.5548	121.1057	119.5548	0.00
10/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7795	7	8	7	0.00
10/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	8087	7	8	7	0.00
10/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	7507	7	8	7	0.00
10/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	2872	3	3	3	0.00
10/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2577	3	3	3	0.00
10/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	2721	3	3	3	0.00
10/10/2011	R186 On 02-August-12			Bond Future	8.51	116.1296	117.6983	116.1296	0.00
10/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	6840	6	7	6	0.00
10/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	7093	6	7	6	0.00
10/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	6592	6	7	6	0.00
10/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	4826	6	5	6	0.00
10/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4436	5	4	5	0.00
10/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	4627	5	5	5	0.00
10/10/2011	R189 On 03-November-11			Bond Future	214.48	214.4262	214.4850	214.4262	0.00
10/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2485	2	2	2	0.00
10/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2535	2	3	2	0.00
10/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2435	2	2	2	0.00
10/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	R197 On 03-November-11			Bond Future	242.03	241.7936	242.0287	241.7936	183.00
10/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3529	3	4	3	0.00
10/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3479	3	3	3	0.00
10/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3579	3	4	3	0.00
10/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R201 On 03-November-11			Bond Future	6.25	109.9864	110.3325	109.9864	3,084.00
10/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4967	5	5	5	0.00
10/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	5105	5	5	5	0.00
10/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4830	4	5	4	0.00
10/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R201 On 02-February-12			Bond Future	6.29	107.1570	107.5062	107.1570	0.00
10/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	5122	5	5	5	0.00
10/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5249	5	5	5	0.00
10/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4996	5	5	5	0.00
10/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
10/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
10/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
10/10/2011	R201 On 03-May-12			Bond Future	6.31	108.7698	109.1245	108.7698	0.00
10/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3572	3	4	3	0.00
10/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3462	3	3	3	0.00
10/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3681	3	4	3	0.00
10/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	77	0	0	0	0.00
10/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	95	0	0	0	0.00
10/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	86	0	0	0	0.00
10/10/2011	R201 On 02-August-12			Bond Future	6.31	106.0586	106.4171	106.0586	0.00
10/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2852	3	3	3	0.00
10/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2759	2	3	2	0.00
10/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2945	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
10/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	198	0	0	0	0.00
10/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	229	0	0	0	0.00
10/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	214	0	0	0	0.00
10/10/2011	R202 On 03-November-11			Bond Future	176.99	176.9808	176.9900	176.9808	32,686.00
10/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	176490	176	176	176	0.00
10/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	176440	176	176	176	0.00
10/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	176540	177	177	177	0.00
10/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 02-February-12			Bond Future	176.87	176.8573	176.8662	176.8573	0.00
10/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
10/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	84	0	0	0	0.00
10/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	184	0	0	0	0.00
10/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	134	0	0	0	0.00
10/10/2011	R203 On 03-November-11			Bond Future	7.48	104.1950	104.8278	104.1950	2,109.00
10/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4758	4	5	4	0.00
10/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4534	4	5	4	0.00
10/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4982	4	5	4	0.00
10/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	1	0	0	0	0.00
10/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	4	0	0	0	0.00
10/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	2	0	0	0	0.00
10/10/2011	R203 On 02-February-12			Bond Future	7.57	105.6885	106.3323	105.6885	0.00
10/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5476	5	5	5	0.00
10/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5285	5	5	5	0.00
10/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5668	5	6	5	0.00
10/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	216	0	0	0	0.00
10/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	263	0	0	0	0.00
10/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	238	0	0	0	0.00
10/10/2011	R203 On 03-May-12			Bond Future	7.65	103.1202	103.7726	103.1202	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
10/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5332	5	5	5	0.00
10/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5500	5	6	5	0.00
10/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5166	5	5	5	0.00
10/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	692	1	1	1	0.00
10/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	611	1	1	1	0.00
10/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	650	1	1	1	0.00
10/10/2011	R203 On 02-August-12			Bond Future	7.73	104.7308	105.3891	104.7308	0.00
10/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4604	4	5	4	0.00
10/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4464	4	4	4	0.00
10/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4745	4	5	4	0.00
10/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1372	2	1	2	0.00
10/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1496	2	1	2	0.00
10/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1433	2	1	2	0.00
10/10/2011	R204 On 03-November-11			Bond Future	7.73	103.8146	104.5035	103.8146	3,163.00
10/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5374	5	5	5	0.00
10/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5627	5	6	5	0.00
10/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	5120	4	5	4	0.00
10/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	4	0	0	0	0.00
10/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	2	0	0	0	0.00
10/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	3	0	0	0	0.00
10/10/2011	R204 On 02-February-12			Bond Future	7.82	101.2740	101.9719	101.2740	0.00
10/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	6217	6	6	6	0.00
10/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6437	6	6	6	0.00
10/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5998	5	6	5	0.00
10/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	261	0	0	0	0.00
10/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	212	0	0	0	0.00
10/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	236	0	0	0	0.00
10/10/2011	R204 On 03-May-12			Bond Future	7.90	102.7963	103.5116	102.7963	0.00
10/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	5175	5	5	5	0.00
10/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4994	4	5	4	0.00
10/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5364	5	5	5	0.00
10/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	924	1	1	1	0.00
10/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1038	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
10/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	977	1	1	1	0.00
10/10/2011	R204 On 02-August-12			Bond Future	7.98	100.3706	101.0911	100.3706	0.00
10/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4480	4	4	4	0.00
10/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4635	4	5	4	0.00
10/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4328	4	4	4	0.00
10/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2066	2	2	2	0.00
10/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1896	2	2	2	0.00
10/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	1979	2	2	2	0.00
10/10/2011	R206 On 03-November-11			Bond Future	5.93	105.2630	105.5206	105.2630	12,577.00
10/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3667	3	4	3	0.00
10/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3568	3	4	3	0.00
10/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3765	4	4	4	0.00
10/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R206 On 02-February-12			Bond Future	5.95	103.0111	103.2699	103.0111	0.00
10/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3687	3	4	3	0.00
10/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3599	3	4	3	0.00
10/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3774	4	4	4	0.00
10/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
10/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	0	0	0.00
10/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
10/10/2011	R206 On 03-May-12			Bond Future	5.93	104.5624	104.8262	104.5624	0.00
10/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2576	2	3	2	0.00
10/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2647	2	3	2	0.00
10/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2506	2	3	2	0.00
10/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	91	0	0	0	0.00
10/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	76	0	0	0	0.00
10/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	83	0	0	0	0.00
10/10/2011	R206 On 02-August-12			Bond Future	5.86	102.4292	102.6954	102.4292	0.00
10/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	2080	2	2	2	0.00
10/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	2023	2	2	2	0.00
10/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	2136	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
10/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	170	0	0	0	0.00
10/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	192	0	0	0	0.00
10/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	182	0	0	0	0.00
10/10/2011	R207 On 03-November-11			Bond Future	7.97	97.2136	97.9769	97.2136	8,999.00
10/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4370	4	4	4	0.00
10/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4635	4	5	4	0.00
10/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	4105	3	4	3	0.00
10/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	686	0	1	0	2,000.00
10/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1479	1	1	1	0.00
10/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	2338	2	2	2	0.00
10/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	32	0	0	0	900.00
10/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	816	1	1	1	0.00
10/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2575	2	3	2	0.00
10/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	380	0	0	0	300.00
10/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	955	1	1	1	300.00
10/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	157	0	0	0	900.00
10/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1683	2	2	2	0.00
10/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	200	0	0	0	2,000.00
10/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4021	5	4	5	0.00
10/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	470	1	0	1	2,000.00
10/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	30	0	0	0	0.00
10/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1114	2	1	2	0.00
10/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	16	0	0	0	0.00
10/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	22	0	0	0	0.00
10/10/2011	R207 On 02-February-12			Bond Future	8.06	94.9702	95.7458	94.9702	0.00
10/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5535	5	6	5	0.00
10/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5756	5	6	5	0.00
10/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5317	5	5	5	0.00
10/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	507	1	1	1	0.00
10/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	422	1	0	1	0.00
10/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	462	1	0	1	0.00
10/10/2011	R207 On 03-May-12			Bond Future	8.15	96.4002	97.1866	96.4002	0.00
10/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4724	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
10/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4542	4	5	4	0.00
10/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4904	4	5	4	0.00
10/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1442	2	1	2	0.00
10/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1602	2	2	2	0.00
10/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1522	2	2	2	0.00
10/10/2011	R207 On 02-August-12			Bond Future	8.23	94.2675	95.0630	94.2675	0.00
10/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4834	4	5	4	0.00
10/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4998	5	5	5	0.00
10/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4671	4	5	4	0.00
10/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2233	3	2	3	0.00
10/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2049	2	2	2	0.00
10/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2140	2	2	2	0.00
10/10/2011	R208 On 03-November-11			Bond Future	8.01	91.6718	92.5185	91.6718	7,097.00
10/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	4473	4	4	4	0.00
10/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4754	4	5	4	0.00
10/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	4192	3	4	3	0.00
10/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	768	1	1	1	1,995.00
10/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	5319	5	5	5	0.00
10/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1645	1	2	1	665.00
10/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2579	2	3	2	0.00
10/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	194	0	0	0	665.00
10/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	12	0	0	0	1,995.00
10/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	464	1	0	1	0.00
10/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	39	0	0	0	0.00
10/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1121	2	1	2	0.00
10/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	21	0	0	0	0.00
10/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	29	0	0	0	0.00
10/10/2011	R208 On 02-February-12			Bond Future	8.09	92.9896	93.8463	92.9896	0.00
10/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5818	5	6	5	0.00
10/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5586	5	6	5	0.00
10/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	6052	5	6	5	0.00
10/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	486	1	0	1	0.00
10/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	578	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
10/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	531	1	1	1	0.00
10/10/2011	R208 On 03-May-12			Bond Future	8.17	90.9919	91.8634	90.9919	0.00
10/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5928	5	6	5	0.00
10/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	6137	6	6	6	0.00
10/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5722	5	6	5	0.00
10/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1247	2	1	2	0.00
10/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1112	1	1	1	0.00
10/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1177	1	1	1	0.00
10/10/2011	R208 On 02-August-12			Bond Future	8.24	92.4151	93.2947	92.4151	0.00
10/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	5180	5	5	5	0.00
10/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	5002	4	5	4	0.00
10/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	5360	5	5	5	0.00
10/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2196	3	2	3	0.00
10/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2390	3	2	3	0.00
10/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2291	3	2	3	0.00
10/10/2011	R209 On 03-November-11			Bond Future	8.65	74.9079	76.4012	74.9079	1,374.00
10/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	1733	1	2	1	0.00
10/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1977	1	2	1	0.00
10/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	1505	1	2	1	0.00
10/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1125	2	1	2	0.00
10/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	799	2	1	2	0.00
10/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	952	2	1	2	0.00
10/10/2011	R209 On 02-February-12			Bond Future	8.72	75.9825	77.4958	75.9825	0.00
10/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	4234	3	4	3	0.00
10/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	4471	4	4	4	0.00
10/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	4004	3	4	3	0.00
10/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2189	3	2	3	0.00
10/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	1892	3	2	3	0.00
10/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2036	3	2	3	0.00
10/10/2011	R209 On 03-May-12			Bond Future	8.78	73.9782	75.5196	73.9782	0.00
10/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4904	4	5	4	0.00
10/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	4692	4	5	4	0.00
10/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	5121	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
10/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3032	4	3	4	0.00
10/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3365	4	3	4	0.00
10/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3194	4	3	4	0.00
10/10/2011	R209 On 02-August-12			Bond Future	8.84	75.1322	76.6943	75.1322	0.00
10/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	6598	6	7	6	0.00
10/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	6818	6	7	6	0.00
10/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	6381	5	6	5	0.00
10/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	3632	4	4	4	0.00
10/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3338	4	3	4	0.00
10/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	3482	4	3	4	0.00
10/10/2011	R210 On 03-November-11			Bond Future	132.04	132.0367	132.0435	132.0367	750.00
10/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	1043	1	1	1	0.00
10/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	1093	1	1	1	0.00
10/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	993	1	1	1	0.00
10/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 03-November-11			Bond Future	113.15	113.1440	113.1462	113.1440	529.00
10/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	111896	112	112	112	0.00
10/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	111946	112	112	112	0.00
10/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111846	112	112	112	0.00
10/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 02-February-12			Bond Future	113.43	113.4299	113.4318	113.4299	0.00
10/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	2932	3	3	3	0.00
10/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	2882	3	3	3	0.00
10/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	2982	3	3	3	0.00
10/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R211 On 02-February-12	110.50	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
10/10/2011	R212 On	03-November-11			Bond Future	109.69	109.5873	109.6902	109.5873	2,677.00
10/10/2011	R212 On	03-November-11	2.50	Call	Bond Future	107190	107	107	107	0.00
10/10/2011	R212 On	03-November-11	2.55	Call	Bond Future	107140	107	107	107	0.00
10/10/2011	R212 On	03-November-11	2.45	Call	Bond Future	107240	107	107	107	0.00
10/10/2011	R212 On	03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On	03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On	03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On	02-February-12			Bond Future	109.80	109.6916	109.7956	109.6916	0.00
10/10/2011	R212 On	02-February-12	108.50	Call	Bond Future	1296	1	1	1	0.00
10/10/2011	R212 On	02-February-12	108.45	Call	Bond Future	1346	1	1	1	0.00
10/10/2011	R212 On	02-February-12	108.55	Call	Bond Future	1246	1	1	1	0.00
10/10/2011	R212 On	02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On	02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R212 On	02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On	03-November-11			Bond Future	8.73	83.9888	85.3384	83.9888	0.00
10/10/2011	R213 On	03-November-11	8.75	Call	Bond Future	195	0	0	0	0.00
10/10/2011	R213 On	03-November-11	8.80	Call	Bond Future	599	0	1	0	0.00
10/10/2011	R213 On	03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On	03-November-11	8.70	Put	Bond Future	212	2	0	2	0.00
10/10/2011	R213 On	03-November-11	8.80	Put	Bond Future	0	1	0	1	0.00
10/10/2011	R213 On	03-November-11	8.75	Put	Bond Future	0	1	0	1	0.00
10/10/2011	R213 On	02-February-12			Bond Future	8.80	85.1941	86.5624	85.1941	0.00
10/10/2011	R213 On	02-February-12	9.00	Call	Bond Future	1548	0	2	0	0.00
10/10/2011	R213 On	02-February-12	8.95	Call	Bond Future	1157	0	1	0	0.00
10/10/2011	R213 On	02-February-12	9.05	Call	Bond Future	1936	1	2	1	0.00
10/10/2011	R213 On	02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On	02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On	02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On	03-May-12			Bond Future	8.87	82.9398	84.3205	82.9398	0.00
10/10/2011	R213 On	03-May-12	9.25	Call	Bond Future	2900	2	3	2	0.00
10/10/2011	R213 On	03-May-12	9.30	Call	Bond Future	3273	2	3	2	0.00
10/10/2011	R213 On	03-May-12	9.20	Call	Bond Future	2524	1	3	1	0.00
10/10/2011	R213 On	03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00

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10/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 02-August-12			Bond Future	8.94	84.2383	85.6391	84.2383	0.00
10/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	2387	1	2	1	0.00
10/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	2759	1	3	1	0.00
10/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	2013	1	2	1	0.00
10/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
10/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
10/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
10/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
10/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
10/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
10/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
10/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
10/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
10/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
10/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
10/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
10/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
10/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00