



# Derivatives Weekly Statistics Report

From: 09/05/2011 To: 12/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	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
09/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	AL7T On 04-August-11			Index Future	383.81	383.1210	383.8090	383.1210	30.00
09/05/2011	AL7T On 03-November-11			Index Future	389.59	388.8870	389.5860	388.8870	0.00
09/05/2011	ALBI On 04-August-11			Index Future	353.08	352.2950	353.0750	352.2950	1,005.00
09/05/2011	ALBI On 03-November-11			Index Future	358.39	357.5970	358.3890	357.5970	0.00
09/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	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
09/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CRD1 On 04-August-11			Index Future	159.47	159.1990	159.4670	159.1990	2.00
09/05/2011	CRD1 On 03-November-11			Index Future	161.60	161.3290	161.6000	161.3290	0.00
09/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	GOVI On 04-August-11			GOVI	354.03	353.2970	354.0290	353.2970	179.00
09/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	60290	5	6	5	0.00
09/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	60190	5	6	5	0.00
09/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	60390	5	6	5	0.00
09/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11			GOVI	359.36	358.6150	359.3580	358.6150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	23580	2	2	2	0.00
09/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	23480	2	2	2	0.00
09/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	23680	2	2	2	0.00
09/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
09/05/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2011	IGOV On 04-August-11			Index Future	153.43	153.2190	153.4320	153.2190	977.00
09/05/2011	IGOV On 03-November-11			Index Future	155.74	155.5250	155.7420	155.5250	0.00
09/05/2011	ILBI On 04-August-11			Index Future	409.70	409.5000	409.6950	409.5000	0.00
09/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,001.00
09/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4000	94.4200	94.4000	3,890.00
09/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	94.4000	94.3800	2,000.00
09/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.62	94.3500	94.3800	94.3500	0.00
09/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.2500	94.3300	94.2500	14,200.00
09/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.74	94.1600	94.2600	94.1600	0.00
09/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.97	93.9100	94.0300	93.9100	5,591.00
09/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.36	93.4800	93.6400	93.4800	1,090.00
09/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.79	93.0400	93.2100	93.0400	2,890.00
09/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.21	92.6100	92.7900	92.6100	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.59	92.2400	92.4100	92.2400	490.00
09/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.91	91.9200	92.0900	91.9200	290.00
09/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	OTH1 On 04-August-11			Index Future	347.54	346.5120	347.5440	346.5120	3.00
09/05/2011	OTH1 On 03-November-11			Index Future	352.78	351.7270	352.7760	351.7270	0.00
09/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	123.3237	123.4638	0.00
09/05/2011	R157 On 04-August-11			Bond Future	7.68	125.4734	125.5628	125.4734	3,260.00
09/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	604	1	1	1	1,000.00
09/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	684	1	1	1	0.00
09/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	530	1	1	1	0.00

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09/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	253	0	0	0	1,320.00
09/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	771	1	1	1	440.00
09/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1182	1	1	1	0.00
09/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2277	2	2	2	0.00
09/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	257	0	0	0	1,320.00
09/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	697	1	1	1	440.00
09/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1063	1	1	1	0.00
09/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1409	1	1	1	0.00
09/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2118	2	2	2	0.00
09/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1171	1	1	1	0.00
09/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1287	1	1	1	0.00
09/05/2011	R157 On 03-November-11			Bond Future	7.80	120.5309	120.6221	120.5309	3,684.00
09/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2249	2	2	2	0.00
09/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2379	2	2	2	0.00
09/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2122	2	2	2	0.00
09/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	681	1	1	1	0.00
09/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	579	1	1	1	0.00
09/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	628	1	1	1	0.00
09/05/2011	R157 On 02-February-12			Bond Future	7.94	122.3856	122.4742	122.3856	0.00
09/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2708	3	3	3	0.00
09/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2828	3	3	3	0.00
09/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2591	3	3	3	0.00
09/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	877	1	1	1	0.00
09/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	780	1	1	1	0.00
09/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	827	1	1	1	0.00
09/05/2011	R157 On 03-May-12			Bond Future	8.11	117.4296	117.5214	117.4296	0.00
09/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1981	2	2	2	0.00
09/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2074	2	2	2	0.00
09/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1891	2	2	2	0.00
09/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1591	2	2	2	0.00
09/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1459	2	1	2	0.00
09/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1523	2	2	2	0.00
09/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	119.5174	119.9329	0.00

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09/05/2011	R186 On 04-August-11			Bond Future	8.62	116.7806	117.2205	116.7806	19,446.00
09/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1087	1	1	1	0.00
09/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1234	1	1	1	0.00
09/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	956	1	1	1	0.00
09/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1392	1	1	1	600.00
09/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2868	3	3	3	200.00
09/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4293	4	4	4	0.00
09/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9688	9	10	9	0.00
09/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	200	0	0	0	600.00
09/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1291	1	1	1	200.00
09/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2158	2	2	2	0.00
09/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5037	5	5	5	0.00
09/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4006	4	4	4	0.00
09/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4334	5	4	5	0.00
09/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4676	5	5	5	0.00
09/05/2011	R186 On 03-November-11			Bond Future	8.70	118.5163	118.9667	118.5163	13,791.00
09/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5180	5	5	5	0.00
09/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5462	5	5	5	0.00
09/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4903	5	5	5	0.00
09/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3868	4	4	4	5,600.00
09/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2641	3	3	3	0.00
09/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3418	4	3	4	0.00
09/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2309	3	2	3	0.00
09/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2471	3	2	3	0.00
09/05/2011	R186 On 02-February-12			Bond Future	8.78	115.0435	115.4947	115.0435	2,500.00
09/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5661	5	6	5	0.00
09/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5408	5	5	5	0.00
09/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5921	6	6	6	0.00
09/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3506	4	4	4	0.00
09/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3875	4	4	4	0.00
09/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3686	4	4	4	0.00
09/05/2011	R186 On 03-May-12			Bond Future	8.86	116.7875	117.2568	116.7875	0.00
09/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5832	6	6	6	0.00

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09/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5589	5	6	5	0.00
09/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6085	6	6	6	0.00
09/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4424	5	4	5	0.00
09/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4803	5	5	5	0.00
09/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4607	5	5	5	0.00
09/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
09/05/2011	R189 On 04-August-11			Bond Future	212.34	212.2407	212.3373	212.2407	0.00
09/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	337	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	287	0	0	0	0.00
09/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	387	0	0	0	0.00
09/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
09/05/2011	R197 On 04-August-11			Bond Future	231.85	231.8178	231.8493	231.8178	0.00
09/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	349	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	399	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	299	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	108.0803	108.1738	0.00
09/05/2011	R201 On 04-August-11			Bond Future	7.24	105.5235	105.6080	105.5235	170.00
09/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	668	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	592	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	748	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	576	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	722	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	647	1	1	1	0.00
09/05/2011	R201 On 03-November-11			Bond Future	7.35	107.0951	107.1822	107.0951	317.00
09/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2107	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1998	2	2	2	0.00
09/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2218	2	2	2	0.00
09/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	264	0	0	0	0.00
09/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	319	0	0	0	0.00
09/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	290	0	0	0	0.00
09/05/2011	R201 On 02-February-12			Bond Future	7.46	104.3314	104.4170	104.3314	0.00
09/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2501	2	3	2	0.00
09/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	3	3	0.00
09/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2404	2	2	2	0.00
09/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	499	1	0	1	0.00
09/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	442	0	0	0	0.00
09/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	469	0	0	0	0.00
09/05/2011	R201 On 03-May-12			Bond Future	7.60	105.9137	106.0016	105.9137	0.00
09/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1448	1	1	1	0.00
09/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1521	1	2	1	0.00
09/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1377	1	1	1	0.00
09/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1132	1	1	1	0.00
09/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1040	1	1	1	0.00
09/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1085	1	1	1	0.00
09/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	114.4378	169.4034	0.00
09/05/2011	R202 On 04-August-11			Bond Future	0.25	169.6312	170.1920	169.6312	10,088.00
09/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	20678	20	21	20	0.00
09/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	19405	19	19	19	0.00
09/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21937	21	22	21	0.00
09/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 03-November-11			Bond Future	0.16	172.1740	172.7367	172.1740	400.00
09/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	9691	9	10	9	0.00
09/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	11069	11	11	11	0.00
09/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	8299	8	8	8	0.00
09/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 03-November-11	0.55	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
09/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	101.2865	101.5011	0.00
09/05/2011	R203 On 04-August-11			Bond Future	8.27	103.1680	103.2246	103.1680	824.00
09/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	619	1	1	1	0.00
09/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	704	1	1	1	0.00
09/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	541	1	1	1	0.00
09/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2049	2	2	2	0.00
09/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1734	2	2	2	0.00
09/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1888	2	2	2	0.00
09/05/2011	R203 On 03-November-11			Bond Future	8.38	100.5420	100.5964	100.5420	1,633.00
09/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1952	2	2	2	0.00
09/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2083	2	2	2	0.00
09/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1827	2	2	2	0.00
09/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1528	2	2	2	0.00
09/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1334	1	1	1	0.00
09/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1428	1	1	1	0.00
09/05/2011	R203 On 02-February-12			Bond Future	8.51	102.0892	102.1415	102.0892	0.00
09/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2783	3	3	3	0.00
09/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2654	3	3	3	0.00
09/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2914	3	3	3	0.00
09/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1653	2	2	2	0.00
09/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1822	2	2	2	0.00
09/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1736	2	2	2	0.00
09/05/2011	R203 On 03-May-12			Bond Future	8.64	99.4737	99.5321	99.4737	0.00
09/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2588	3	3	3	0.00
09/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2712	3	3	3	0.00
09/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2468	2	2	2	0.00
09/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2235	2	2	2	0.00
09/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2064	2	2	2	0.00
09/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2147	2	2	2	0.00
09/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	100.8998	101.1408	0.00
09/05/2011	R204 On 04-August-11			Bond Future	8.40	98.7901	98.9074	98.7901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	509	0	1	0	0.00
09/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	442	0	0	0	0.00
09/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	585	1	1	1	0.00
09/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2481	3	2	3	0.00
09/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2887	3	3	3	0.00
09/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2679	3	3	3	0.00
09/05/2011	R204 On 03-November-11			Bond Future	8.51	100.2603	100.3792	100.2603	2,134.00
09/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2668	3	3	3	0.00
09/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2513	2	3	2	0.00
09/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2827	3	3	3	0.00
09/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1326	1	1	1	0.00
09/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1521	2	2	2	0.00
09/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1421	1	1	1	0.00
09/05/2011	R204 On 02-February-12			Bond Future	8.62	97.7687	97.8887	97.7687	0.00
09/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3520	3	4	3	0.00
09/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3679	4	4	4	0.00
09/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3363	3	3	3	0.00
09/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1709	2	2	2	0.00
09/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1537	2	2	2	0.00
09/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1622	2	2	2	0.00
09/05/2011	R204 On 03-May-12			Bond Future	8.74	99.2553	99.3761	99.2553	0.00
09/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2786	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2656	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2922	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2618	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2835	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2723	3	3	3	0.00
09/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	103.7050	103.7755	0.00
09/05/2011	R206 On 04-August-11			Bond Future	6.96	101.6681	101.7191	101.6681	9,798.00
09/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	496	0	0	0	0.00
09/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	559	1	1	1	0.00
09/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	436	0	0	0	0.00
09/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	449	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	351	0	0	0	0.00
09/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	398	0	0	0	0.00
09/05/2011	R206 On 03-November-11			Bond Future	7.06	103.1815	103.2336	103.1815	0.00
09/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1573	2	2	2	0.00
09/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1655	2	2	2	0.00
09/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1494	1	1	1	0.00
09/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	213	0	0	0	0.00
09/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	177	0	0	0	0.00
09/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	193	0	0	0	0.00
09/05/2011	R206 On 02-February-12			Bond Future	7.17	101.0018	101.0536	101.0018	0.00
09/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1756	2	2	2	0.00
09/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1687	2	2	2	0.00
09/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1826	2	2	2	0.00
09/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	270	0	0	0	0.00
09/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	306	0	0	0	0.00
09/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	287	0	0	0	0.00
09/05/2011	R206 On 03-May-12			Bond Future	7.34	102.5357	102.5889	102.5357	0.00
09/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	946	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	995	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	899	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	721	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	661	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	690	1	1	1	0.00
09/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	95.0647	95.2908	0.00
09/05/2011	R207 On 04-August-11			Bond Future	8.45	93.2574	93.3764	93.2574	5,725.00
09/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	900	1	1	1	0.00
09/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	795	1	1	1	0.00
09/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1014	1	1	1	0.00
09/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1864	2	2	2	0.00
09/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2221	2	2	2	0.00
09/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2038	2	2	2	0.00
09/05/2011	R207 On 03-November-11			Bond Future	8.54	94.6427	94.7697	94.6427	600.00
09/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2655	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2493	2	2	2	0.00
09/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2822	3	3	3	0.00
09/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1410	1	1	1	0.00
09/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1625	2	2	2	0.00
09/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1514	2	2	2	0.00
09/05/2011	R207 On 02-February-12			Bond Future	8.64	92.4595	92.5830	92.4595	0.00
09/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3778	4	4	4	0.00
09/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3945	4	4	4	0.00
09/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3614	4	4	4	0.00
09/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1966	2	2	2	0.00
09/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1774	2	2	2	0.00
09/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1868	2	2	2	0.00
09/05/2011	R207 On 03-May-12			Bond Future	8.75	93.8597	93.9902	93.8597	0.00
09/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2981	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2842	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3126	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2860	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3098	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2976	3	3	3	0.00
09/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	89.1750	89.4440	0.00
09/05/2011	R208 On 04-August-11			Bond Future	8.49	90.9706	91.1027	90.9706	100.00
09/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	870	1	1	1	0.00
09/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	983	1	1	1	0.00
09/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	765	1	1	1	0.00
09/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2550	3	3	3	0.00
09/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2153	2	2	2	0.00
09/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2347	2	2	2	0.00
09/05/2011	R208 On 03-November-11			Bond Future	8.58	88.9260	89.0610	88.9260	5,999.00
09/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2748	3	3	3	0.00
09/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2922	3	3	3	0.00
09/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2581	3	3	3	0.00
09/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1885	2	2	2	0.00
09/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1647	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1762	2	2	2	0.00
09/05/2011	R208 On 02-February-12			Bond Future	8.67	90.2962	90.4281	90.2962	0.00
09/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3926	4	4	4	0.00
09/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3752	4	4	4	0.00
09/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4103	4	4	4	0.00
09/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1955	2	2	2	0.00
09/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2163	2	2	2	0.00
09/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2057	2	2	2	0.00
09/05/2011	R208 On 03-May-12			Bond Future	8.77	88.2717	88.4061	88.2717	0.00
09/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3919	4	4	4	0.00
09/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4090	4	4	4	0.00
09/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3750	4	4	4	0.00
09/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2732	3	3	3	0.00
09/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2522	3	3	3	0.00
09/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2626	3	3	3	0.00
09/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	74.7752	75.2028	0.00
09/05/2011	R209 On 04-August-11			Bond Future	8.83	76.1755	76.4977	76.1755	0.00
09/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1011	1	1	1	0.00
09/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1142	1	1	1	0.00
09/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	891	1	1	1	0.00
09/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9113	9	9	9	0.00
09/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	98	0	0	0	0.00
09/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3987	4	4	4	0.00
09/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3403	4	3	4	0.00
09/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3688	4	4	4	0.00
09/05/2011	R209 On 03-November-11			Bond Future	8.89	74.1595	74.4932	74.1595	1,318.00
09/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2506	2	3	2	0.00
09/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2333	2	2	2	0.00
09/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2687	3	3	3	0.00
09/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3417	4	3	4	0.00
09/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3861	4	4	4	0.00
09/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3633	4	4	4	0.00
09/05/2011	R209 On 02-February-12			Bond Future	8.96	75.2975	75.6349	75.2975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4045	4	4	4	0.00
09/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4248	4	4	4	0.00
09/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3849	4	4	4	0.00
09/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3895	4	4	4	0.00
09/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3530	4	4	4	0.00
09/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3708	4	4	4	0.00
09/05/2011	R209 On 03-May-12			Bond Future	9.02	73.3018	73.6426	73.3018	0.00
09/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4294	4	4	4	0.00
09/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4105	4	4	4	0.00
09/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4489	4	4	4	0.00
09/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4277	4	4	4	0.00
09/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4656	5	5	5	0.00
09/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4462	5	4	5	0.00
09/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
09/05/2011	R210 On 04-August-11			Bond Future	128.46	128.4464	128.4638	128.4464	270.00
09/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22464	22	22	22	0.00
09/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22414	22	22	22	0.00
09/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22514	22	23	22	0.00
09/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	102.9113	105.9646	0.00
09/05/2011	R211 On 04-August-11			Bond Future	1.26	106.5727	106.5836	106.5727	0.00
09/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1281	1	1	1	0.00
09/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1011	1	1	1	0.00
09/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1550	2	2	2	0.00
09/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11			Bond Future	1.03	108.1580	108.1686	108.1580	539.00
09/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1183	1	1	1	0.00
09/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1444	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	921	1	1	1	0.00
09/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	101.8651	104.6582	0.00
09/05/2011	R212 On 04-August-11			Bond Future	2.22	105.0027	105.0122	105.0027	2,292.00
09/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2647	3	3	3	0.00
09/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3110	3	3	3	0.00
09/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2182	2	2	2	0.00
09/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5679	106.5774	106.5679	240.00
09/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3588	4	4	4	0.00
09/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4042	4	4	4	0.00
09/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3132	3	3	3	0.00
09/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	84.1093	84.5448	0.00
09/05/2011	R213 On 04-August-11			Bond Future	8.85	85.6489	86.0242	85.6489	0.00
09/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6812	7	7	7	0.00
09/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7721	8	8	8	0.00
09/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7265	8	7	8	0.00
09/05/2011	R213 On 03-November-11			Bond Future	8.92	83.3890	83.7671	83.3890	0.00
09/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	973	1	1	1	0.00
09/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377	2	1	2	0.00
09/05/2011	R213 On 02-February-12			Bond Future	9.00	84.6655	85.0537	84.6655	0.00
09/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	39	0	0	0	0.00
09/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	427	0	0	0	0.00
09/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	352	1	0	1	0.00
09/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12			Bond Future	9.07	82.4109	82.8013	82.4109	0.00
09/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1381	1	1	1	0.00
09/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1754	1	2	1	0.00
09/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1005	1	1	1	0.00
09/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/05/2011	TRT1 On 04-August-11			Index Future	349.59	348.8770	349.5930	348.8770	100.00
09/05/2011	TRT1 On 03-November-11			Index Future	354.27	353.5440	354.2700	353.5440	0.00
10/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0807 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
10/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	AL7T On 04-August-11			Index Future	384.80	383.8090	384.7960	383.8090	30.00
10/05/2011	AL7T On 03-November-11			Index Future	390.59	389.5860	390.5880	389.5860	0.00
10/05/2011	ALBI On 04-August-11			Index Future	353.73	353.0750	353.7310	353.0750	1,005.00
10/05/2011	ALBI On 03-November-11			Index Future	359.06	358.3890	359.0560	358.3890	0.00
10/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C189 On 01-April-13			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
10/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CRD1 On 04-August-11			Index Future	159.65	159.4670	159.6450	159.4670	2.00
10/05/2011	CRD1 On 03-November-11			Index Future	161.78	161.6000	161.7810	161.6000	0.00
10/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2011	CS33 On 15-September-33			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
10/05/2011	GOVI On 04-August-11			GOVI	354.65	354.0290	354.6510	354.0290	179.00
10/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	66510	6	7	6	0.00
10/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	66610	6	7	6	0.00
10/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	66410	6	7	6	0.00
10/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11			GOVI	359.99	359.3580	359.9890	359.3580	0.00
10/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	29890	2	3	2	0.00
10/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	29790	2	3	2	0.00
10/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	29990	2	3	2	0.00
10/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
10/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
10/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2011	IGOV On 04-August-11			Index Future	154.09	153.4320	154.0880	153.4320	977.00
10/05/2011	IGOV On 03-November-11			Index Future	156.41	155.7420	156.4080	155.7420	0.00
10/05/2011	ILBI On 04-August-11			Index Future	411.49	409.6950	411.4870	409.6950	0.00
10/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,001.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	3,890.00
10/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.4000	94.3900	94.4000	2,000.00
10/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.64	94.3800	94.3600	94.3800	0.00
10/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	14,200.00
10/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.77	94.2600	94.2300	94.2600	0.00
10/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.00	94.0300	94.0000	94.0300	5,591.00
10/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.42	93.6400	93.5800	93.6400	1,090.00
10/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.2100	93.1600	93.2100	2,890.00
10/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.26	92.7900	92.7400	92.7900	44,710.00
10/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.63	92.4100	92.3700	92.4100	490.00
10/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.98	92.0900	92.0200	92.0900	290.00
10/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
10/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	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
10/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2011	OTH1 On 04-August-11			Index Future	348.39	347.5440	348.3870	347.5440	3.00
10/05/2011	OTH1 On 03-November-11			Index Future	353.63	352.7760	353.6310	352.7760	0.00
10/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	123.3237	123.4638	0.00
10/05/2011	R157 On 04-August-11			Bond Future	7.67	125.5628	125.5901	125.5628	3,760.00
10/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	610	1	1	1	1,000.00
10/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	691	1	1	1	0.00
10/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	535	1	1	1	0.00
10/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	255	0	0	0	1,320.00
10/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2295	2	2	2	0.00
10/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	778	1	1	1	440.00
10/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1193	1	1	1	0.00
10/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	681	1	1	1	440.00
10/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	248	0	0	0	1,320.00
10/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1043	1	1	1	0.00
10/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1387	1	1	1	0.00
10/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2093	2	2	2	0.00
10/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1151	1	1	1	0.00
10/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1266	1	1	1	0.00
10/05/2011	R157 On 03-November-11			Bond Future	7.80	120.6221	120.6476	120.6221	3,684.00
10/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2264	2	2	2	0.00
10/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2136	2	2	2	0.00
10/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2394	2	2	2	0.00
10/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	569	1	1	1	0.00
10/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	669	1	1	1	0.00
10/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	618	1	1	1	0.00
10/05/2011	R157 On 02-February-12			Bond Future	7.94	122.4742	122.4980	122.4742	0.00
10/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2722	3	3	3	0.00
10/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2604	3	3	3	0.00
10/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2842	3	3	3	0.00
10/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	770	1	1	1	0.00
10/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	866	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
10/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	817	1	1	1	0.00
10/05/2011	R157 On 03-May-12			Bond Future	8.10	117.5214	117.5499	117.5214	0.00
10/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1994	2	2	2	0.00
10/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2087	2	2	2	0.00
10/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1904	2	2	2	0.00
10/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1575	2	2	2	0.00
10/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1443	1	1	1	0.00
10/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1508	2	2	2	0.00
10/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	119.5174	119.9329	0.00
10/05/2011	R186 On 04-August-11			Bond Future	8.59	117.2205	117.5685	117.2205	20,446.00
10/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1180	1	1	1	0.00
10/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1335	1	1	1	0.00
10/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	1039	1	1	1	0.00
10/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1503	1	2	1	600.00
10/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10009	10	10	10	0.00
10/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3051	3	3	3	200.00
10/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4525	4	5	4	0.00
10/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1175	1	1	1	200.00
10/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	173	0	0	0	600.00
10/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1993	2	2	2	0.00
10/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4772	5	5	5	0.00
10/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3769	4	4	4	0.00
10/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4087	4	4	4	0.00
10/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4421	5	4	5	0.00
10/05/2011	R186 On 03-November-11			Bond Future	8.66	118.9667	119.3177	118.9667	13,791.00
10/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5394	5	5	5	0.00
10/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5683	5	6	5	0.00
10/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4048	4	4	4	5,600.00
10/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5111	5	5	5	0.00
10/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2498	3	2	3	0.00
10/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3247	3	3	3	0.00
10/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2179	2	2	2	0.00
10/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2334	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
10/05/2011	R186 On 02-February-12			Bond Future	8.74	115.4947	115.8576	115.4947	2,500.00
10/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5868	6	6	6	0.00
10/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6133	6	6	6	0.00
10/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5609	5	6	5	0.00
10/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3714	4	4	4	0.00
10/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3355	4	3	4	0.00
10/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3530	4	4	4	0.00
10/05/2011	R186 On 03-May-12			Bond Future	8.82	117.2568	117.6218	117.2568	0.00
10/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6031	6	6	6	0.00
10/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5783	6	6	6	0.00
10/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6289	6	6	6	0.00
10/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4263	4	4	4	0.00
10/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4632	5	5	5	0.00
10/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4441	5	4	5	0.00
10/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
10/05/2011	R189 On 04-August-11			Bond Future	212.36	212.3373	212.3587	212.3373	0.00
10/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	359	0	0	0	0.00
10/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	309	0	0	0	0.00
10/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	409	0	0	0	0.00
10/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
10/05/2011	R197 On 04-August-11			Bond Future	232.10	231.8493	232.1049	231.8493	0.00
10/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	605	0	1	0	0.00
10/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	655	0	1	0	0.00
10/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	555	0	1	0	0.00
10/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	108.0803	108.1738	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
10/05/2011	R201 On 04-August-11			Bond Future	7.24	105.6080	105.6141	105.6080	170.00
10/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	667	1	1	1	0.00
10/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	748	1	1	1	0.00
10/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	591	1	1	1	0.00
10/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	715	1	1	1	0.00
10/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	570	1	1	1	0.00
10/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	640	1	1	1	0.00
10/05/2011	R201 On 03-November-11			Bond Future	7.35	107.1822	107.1850	107.1822	317.00
10/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2107	2	2	2	0.00
10/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2219	2	2	2	0.00
10/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1998	2	2	2	0.00
10/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	316	0	0	0	0.00
10/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	262	0	0	0	0.00
10/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	287	0	0	0	0.00
10/05/2011	R201 On 02-February-12			Bond Future	7.46	104.4170	104.4196	104.4170	0.00
10/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2502	3	3	3	0.00
10/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2404	2	2	2	0.00
10/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	3	3	0.00
10/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	439	0	0	0	0.00
10/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	496	0	0	0	0.00
10/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	467	0	0	0	0.00
10/05/2011	R201 On 03-May-12			Bond Future	7.60	106.0016	106.0064	106.0016	0.00
10/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1448	1	1	1	0.00
10/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1522	2	2	2	0.00
10/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1377	1	1	1	0.00
10/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1128	1	1	1	0.00
10/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1036	1	1	1	0.00
10/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1080	1	1	1	0.00
10/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	114.4378	169.4034	0.00
10/05/2011	R202 On 04-August-11			Bond Future	0.16	170.1920	172.7281	170.1920	10,088.00
10/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23214	21	23	21	0.00
10/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	21941	19	22	19	0.00
10/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24473	22	24	22	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
10/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11			Bond Future	0.08	172.7367	175.3115	172.7367	400.00
10/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12266	10	12	10	0.00
10/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13643	11	14	11	0.00
10/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10874	8	11	8	0.00
10/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	101.2865	101.5011	0.00
10/05/2011	R203 On 04-August-11			Bond Future	8.24	103.2246	103.3520	103.2246	824.00
10/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	656	1	1	1	0.00
10/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	575	1	1	1	0.00
10/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	745	1	1	1	0.00
10/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1647	2	2	2	0.00
10/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1956	2	2	2	0.00
10/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1797	2	2	2	0.00
10/05/2011	R203 On 03-November-11			Bond Future	8.35	100.5964	100.7326	100.5964	1,633.00
10/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2024	2	2	2	0.00
10/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1896	2	2	2	0.00
10/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2158	2	2	2	0.00
10/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1272	1	1	1	0.00
10/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1461	2	1	2	0.00
10/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1363	1	1	1	0.00
10/05/2011	R203 On 02-February-12			Bond Future	8.48	102.1415	102.2766	102.1415	0.00
10/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2858	3	3	3	0.00
10/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2992	3	3	3	0.00
10/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2728	3	3	3	0.00
10/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1761	2	2	2	0.00
10/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1595	2	2	2	0.00
10/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1676	2	2	2	0.00
10/05/2011	R203 On 03-May-12			Bond Future	8.61	99.5321	99.6657	99.5321	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
10/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2657	3	3	3	0.00
10/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2783	3	3	3	0.00
10/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2536	2	3	2	0.00
10/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2169	2	2	2	0.00
10/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2001	2	2	2	0.00
10/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2082	2	2	2	0.00
10/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	100.8998	101.1408	0.00
10/05/2011	R204 On 04-August-11			Bond Future	8.37	98.9074	99.0837	98.9074	0.00
10/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	551	1	1	1	0.00
10/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	631	1	1	1	0.00
10/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	479	0	0	0	0.00
10/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2747	3	3	3	0.00
10/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2351	2	2	2	0.00
10/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2545	3	3	3	0.00
10/05/2011	R204 On 03-November-11			Bond Future	8.47	100.3792	100.5552	100.3792	2,134.00
10/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2771	3	3	3	0.00
10/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2934	3	3	3	0.00
10/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2612	3	3	3	0.00
10/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1444	2	1	2	0.00
10/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1257	1	1	1	0.00
10/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1348	1	1	1	0.00
10/05/2011	R204 On 02-February-12			Bond Future	8.58	97.8887	98.0691	97.8887	0.00
10/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3631	4	4	4	0.00
10/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3472	3	3	3	0.00
10/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3793	4	4	4	0.00
10/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1471	2	1	2	0.00
10/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1638	2	2	2	0.00
10/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1552	2	2	2	0.00
10/05/2011	R204 On 03-May-12			Bond Future	8.70	99.3761	99.5552	99.3761	0.00
10/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2876	3	3	3	0.00
10/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2743	3	3	3	0.00
10/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3014	3	3	3	0.00
10/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2531	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
10/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2743	3	3	3	0.00
10/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2634	3	3	3	0.00
10/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	103.7050	103.7755	0.00
10/05/2011	R206 On 04-August-11			Bond Future	6.97	101.7191	101.6969	101.7191	9,798.00
10/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	0	0	0.00
10/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	423	0	0	0	0.00
10/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	544	1	1	1	0.00
10/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	358	0	0	0	0.00
10/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	458	0	0	0	0.00
10/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	407	0	0	0	0.00
10/05/2011	R206 On 03-November-11			Bond Future	7.07	103.2336	103.2115	103.2336	0.00
10/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1554	2	2	2	0.00
10/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1475	1	1	1	0.00
10/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1636	2	2	2	0.00
10/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	180	0	0	0	0.00
10/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	216	0	0	0	0.00
10/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	196	0	0	0	0.00
10/05/2011	R206 On 02-February-12			Bond Future	7.18	101.0536	101.0304	101.0536	0.00
10/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1737	2	2	2	0.00
10/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1807	2	2	2	0.00
10/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1669	2	2	2	0.00
10/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	311	0	0	0	0.00
10/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	274	0	0	0	0.00
10/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	291	0	0	0	0.00
10/05/2011	R206 On 03-May-12			Bond Future	7.35	102.5889	102.5654	102.5889	0.00
10/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	932	1	1	1	0.00
10/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	981	1	1	1	0.00
10/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	885	1	1	1	0.00
10/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	730	1	1	1	0.00
10/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	670	1	1	1	0.00
10/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	699	1	1	1	0.00
10/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	95.0647	95.2908	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
10/05/2011	R207 On 04-August-11			Bond Future	8.41	93.3764	93.6207	93.3764	5,725.00
10/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	989	1	1	1	0.00
10/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1110	1	1	1	0.00
10/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	876	1	1	1	0.00
10/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2058	2	2	2	0.00
10/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1716	2	2	2	0.00
10/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1882	2	2	2	0.00
10/05/2011	R207 On 03-November-11			Bond Future	8.50	94.7697	95.0188	94.7697	600.00
10/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2801	3	3	3	0.00
10/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2973	3	3	3	0.00
10/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2634	2	3	2	0.00
10/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1517	2	2	2	0.00
10/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1312	1	1	1	0.00
10/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1411	2	1	2	0.00
10/05/2011	R207 On 02-February-12			Bond Future	8.59	92.5830	92.8361	92.5830	0.00
10/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3933	4	4	4	0.00
10/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3765	4	4	4	0.00
10/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4104	4	4	4	0.00
10/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1680	2	2	2	0.00
10/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1864	2	2	2	0.00
10/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1770	2	2	2	0.00
10/05/2011	R207 On 03-May-12			Bond Future	8.70	93.9902	94.2465	93.9902	0.00
10/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3111	3	3	3	0.00
10/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2968	3	3	3	0.00
10/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3260	3	3	3	0.00
10/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2738	3	3	3	0.00
10/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2968	3	3	3	0.00
10/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2849	3	3	3	0.00
10/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	89.1750	89.4440	0.00
10/05/2011	R208 On 04-August-11			Bond Future	8.44	91.1027	91.4222	91.1027	100.00
10/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	980	1	1	1	0.00
10/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1103	1	1	1	0.00
10/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	866	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
10/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2331	3	2	3	0.00
10/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1954	2	2	2	0.00
10/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2137	2	2	2	0.00
10/05/2011	R208 On 03-November-11			Bond Future	8.53	89.0610	89.3850	89.0610	5,999.00
10/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2935	3	3	3	0.00
10/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2761	3	3	3	0.00
10/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3115	3	3	3	0.00
10/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1516	2	2	2	0.00
10/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1741	2	2	2	0.00
10/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1625	2	2	2	0.00
10/05/2011	R208 On 02-February-12			Bond Future	8.61	90.4281	90.7562	90.4281	0.00
10/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4126	4	4	4	0.00
10/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4308	4	4	4	0.00
10/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3947	4	4	4	0.00
10/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2030	2	2	2	0.00
10/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1832	2	2	2	0.00
10/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1929	2	2	2	0.00
10/05/2011	R208 On 03-May-12			Bond Future	8.71	88.4061	88.7375	88.4061	0.00
10/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4109	4	4	4	0.00
10/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4285	4	4	4	0.00
10/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3936	4	4	4	0.00
10/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2587	3	3	3	0.00
10/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2386	3	2	3	0.00
10/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2484	3	2	3	0.00
10/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	74.7752	75.2028	0.00
10/05/2011	R209 On 04-August-11			Bond Future	8.80	76.4977	76.7110	76.4977	0.00
10/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1069	1	1	1	0.00
10/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1206	1	1	1	0.00
10/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9315	9	9	9	0.00
10/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	943	1	1	1	0.00
10/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3825	4	4	4	0.00
10/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	87	0	0	0	0.00
10/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3254	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
10/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3532	4	4	4	0.00
10/05/2011	R209 On 03-November-11			Bond Future	8.87	74.4932	74.7040	74.4932	1,318.00
10/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2596	3	3	3	0.00
10/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2781	3	3	3	0.00
10/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2418	2	2	2	0.00
10/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3735	4	4	4	0.00
10/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3300	3	3	3	0.00
10/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3513	4	4	4	0.00
10/05/2011	R209 On 02-February-12			Bond Future	8.93	75.6349	75.8509	75.6349	0.00
10/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4156	4	4	4	0.00
10/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3956	4	4	4	0.00
10/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4362	4	4	4	0.00
10/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3428	4	3	4	0.00
10/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3786	4	4	4	0.00
10/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3603	4	4	4	0.00
10/05/2011	R209 On 03-May-12			Bond Future	8.99	73.6426	73.8635	73.6426	0.00
10/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4405	4	4	4	0.00
10/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4213	4	4	4	0.00
10/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4603	4	5	4	0.00
10/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4170	4	4	4	0.00
10/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4543	5	5	5	0.00
10/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4352	4	4	4	0.00
10/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
10/05/2011	R210 On 04-August-11			Bond Future	129.71	128.4638	129.7055	128.4638	270.00
10/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	23706	22	24	22	0.00
10/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23656	22	24	22	0.00
10/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	23756	23	24	23	0.00
10/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	1	0	0	0	0.00
10/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	1	0	0	0	0.00
10/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	1	0	0	0	0.00
10/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	102.9113	105.9646	0.00
10/05/2011	R211 On 04-August-11			Bond Future	1.24	106.5836	106.7093	106.5836	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
10/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1406	1	1	1	0.00
10/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1136	1	1	1	0.00
10/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1675	2	2	2	0.00
10/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11			Bond Future	1.00	108.1686	108.3009	108.1686	539.00
10/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1315	1	1	1	0.00
10/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1576	1	2	1	0.00
10/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1054	1	1	1	0.00
10/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	101.8651	104.6582	0.00
10/05/2011	R212 On 04-August-11			Bond Future	2.22	105.0122	105.0313	105.0122	2,292.00
10/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2666	3	3	3	0.00
10/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3129	3	3	3	0.00
10/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2201	2	2	2	0.00
10/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5774	106.5963	106.5774	240.00
10/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3607	4	4	4	0.00
10/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4061	4	4	4	0.00
10/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3151	3	3	3	0.00
10/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	1	0	0	0	0.00
10/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	84.1093	84.5448	0.00
10/05/2011	R213 On 04-August-11			Bond Future	8.81	86.0242	86.3618	86.0242	0.00
10/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7383	8	7	8	0.00
10/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6475	7	6	7	0.00
10/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6927	7	7	7	0.00
10/05/2011	R213 On 03-November-11			Bond Future	8.88	83.7671	84.1080	83.7671	0.00
10/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1442	2	1	2	0.00
10/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	632	1	1	1	0.00
10/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1036	1	1	1	0.00
10/05/2011	R213 On 02-February-12			Bond Future	8.95	85.0537	85.3976	85.0537	0.00
10/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	383	0	0	0	0.00
10/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	771	0	1	0	0.00
10/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	8	0	0	0	0.00
10/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-May-12			Bond Future	9.02	82.8013	83.1559	82.8013	0.00
10/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1735	1	2	1	0.00
10/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2108	2	2	2	0.00
10/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1359	1	1	1	0.00
10/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
10/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
10/05/2011	TRT1 On 04-August-11			Index Future	350.27	349.5930	350.2700	349.5930	100.00
10/05/2011	TRT1 On 03-November-11			Index Future	354.96	354.2700	354.9580	354.2700	0.00
11/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	AL7T On 04-August-11			Index Future	384.09	384.7960	384.0860	384.7960	30.00
11/05/2011	AL7T On 03-November-11			Index Future	389.87	390.5880	389.8680	390.5880	0.00
11/05/2011	ALBI On 04-August-11			Index Future	352.99	353.7310	352.9900	353.7310	1,007.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	ALBI On 03-November-11			Index Future	358.30	359.0560	358.3030	359.0560	0.00
11/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	C214 On 28-February-41			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
11/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	CRD1 On 04-August-11			Index Future	159.40	159.6450	159.3990	159.6450	2.00
11/05/2011	CRD1 On 03-November-11			Index Future	161.53	161.7810	161.5330	161.7810	0.00
11/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2011	GOVI On 04-August-11			GOVI	353.92	354.6510	353.9200	354.6510	179.00
11/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	59200	7	6	7	0.00
11/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	59300	7	6	7	0.00
11/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	59100	7	6	7	0.00
11/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 03-November-11			GOVI	359.25	359.9890	359.2480	359.9890	0.00
11/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	22480	3	2	3	0.00
11/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	22380	3	2	3	0.00
11/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	22580	3	2	3	0.00
11/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
11/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
11/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2011	IGOV On 04-August-11			Index Future	154.07	154.0880	154.0670	154.0880	977.00
11/05/2011	IGOV On 03-November-11			Index Future	156.39	156.4080	156.3860	156.4080	0.00
11/05/2011	ILBI On 04-August-11			Index Future	411.65	411.4870	411.6480	411.4870	0.00
11/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
11/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,001.00
11/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	3,890.00
11/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	2,000.00
11/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3600	94.3400	94.3600	0.00
11/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.3200	94.2800	94.3200	14,200.00
11/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.2300	94.1500	94.2300	0.00
11/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.08	94.0000	93.9200	94.0000	5,591.00
11/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.47	93.5800	93.5300	93.5800	1,090.00
11/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.89	93.1600	93.1100	93.1600	2,890.00
11/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.32	92.7400	92.6800	92.7400	44,710.00
11/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.68	92.3700	92.3200	92.3700	490.00
11/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.96	92.0200	92.0400	92.0200	290.00
11/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/05/2011	JN05 On 04-August-11	7.25	Put	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
11/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2011	OTH1 On 04-August-11			Index Future	347.60	348.3870	347.5960	348.3870	3.00
11/05/2011	OTH1 On 03-November-11			Index Future	352.83	353.6310	352.8280	353.6310	0.00
11/05/2011	R157 On 04-August-11			Bond Future	7.72	125.5901	125.3958	125.5901	3,760.00
11/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	532	1	1	1	1,000.00
11/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	607	1	1	1	0.00
11/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	464	1	0	1	0.00
11/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	214	0	0	0	1,320.00
11/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2136	2	2	2	0.00
11/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	687	1	1	1	440.00
11/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1075	1	1	1	0.00
11/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	757	1	1	1	440.00
11/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	283	0	0	0	1,320.00
11/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1146	1	1	1	0.00
11/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1510	1	2	1	0.00
11/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2246	2	2	2	0.00
11/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1261	1	1	1	0.00
11/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1382	1	1	1	0.00
11/05/2011	R157 On 03-November-11			Bond Future	7.85	120.6476	120.4544	120.6476	3,684.00
11/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2127	2	2	2	0.00
11/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2254	2	2	2	0.00
11/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2003	2	2	2	0.00
11/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	729	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
11/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	622	1	1	1	0.00
11/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	674	1	1	1	0.00
11/05/2011	R157 On 02-February-12			Bond Future	7.99	122.4980	122.3006	122.4980	0.00
11/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2585	3	3	3	0.00
11/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2470	3	2	3	0.00
11/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2702	3	3	3	0.00
11/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	827	1	1	1	0.00
11/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	929	1	1	1	0.00
11/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	877	1	1	1	0.00
11/05/2011	R157 On 03-May-12			Bond Future	8.16	117.5499	117.3474	117.5499	0.00
11/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1882	2	2	2	0.00
11/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1795	2	2	2	0.00
11/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1972	2	2	2	0.00
11/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1531	1	2	1	0.00
11/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1669	2	2	2	0.00
11/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1598	2	2	2	0.00
11/05/2011	R186 On 04-August-11			Bond Future	8.62	117.5685	117.3050	117.5685	20,446.00
11/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1088	1	1	1	0.00
11/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1235	1	1	1	0.00
11/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	955	1	1	1	0.00
11/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1396	2	1	2	600.00
11/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9757	10	10	10	0.00
11/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2886	3	3	3	200.00
11/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4326	5	4	5	0.00
11/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1240	1	1	1	200.00
11/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	185	0	0	0	600.00
11/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2091	2	2	2	0.00
11/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4952	5	5	5	0.00
11/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3926	4	4	4	0.00
11/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4251	4	4	4	0.00
11/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4593	4	5	4	0.00
11/05/2011	R186 On 03-November-11			Bond Future	8.69	119.3177	119.0497	119.3177	13,791.00
11/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5212	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
11/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5497	6	5	6	0.00
11/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4934	5	5	5	0.00
11/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3892	4	4	4	5,600.00
11/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2589	2	3	2	0.00
11/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3359	3	3	3	0.00
11/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2261	2	2	2	0.00
11/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2420	2	2	2	0.00
11/05/2011	R186 On 02-February-12			Bond Future	8.77	115.8576	115.5853	115.8576	2,500.00
11/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5697	6	6	6	0.00
11/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5959	6	6	6	0.00
11/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5443	6	5	6	0.00
11/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3820	4	4	4	0.00
11/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3454	3	3	3	0.00
11/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3631	4	4	4	0.00
11/05/2011	R186 On 03-May-12			Bond Future	8.85	117.6218	117.3367	117.6218	0.00
11/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5862	6	6	6	0.00
11/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6116	6	6	6	0.00
11/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5618	6	6	6	0.00
11/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4752	5	5	5	0.00
11/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4375	4	4	4	0.00
11/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4557	4	5	4	0.00
11/05/2011	R189 On 04-August-11			Bond Future	212.42	212.3587	212.4236	212.3587	0.00
11/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	424	0	0	0	0.00
11/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	474	0	0	0	0.00
11/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	374	0	0	0	0.00
11/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R197 On 04-August-11			Bond Future	232.20	232.1049	232.2035	232.1049	0.00
11/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	753	1	1	1	0.00
11/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	653	1	1	1	0.00
11/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	703	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
11/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R201 On 04-August-11			Bond Future	7.28	105.6141	105.4933	105.6141	170.00
11/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	603	1	1	1	0.00
11/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	680	1	1	1	0.00
11/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	532	1	1	1	0.00
11/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	777	1	1	1	0.00
11/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	623	1	1	1	0.00
11/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	697	1	1	1	0.00
11/05/2011	R201 On 03-November-11			Bond Future	7.39	107.1850	107.0643	107.1850	317.00
11/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2011	2	2	2	0.00
11/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1904	2	2	2	0.00
11/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2121	2	2	2	0.00
11/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	285	0	0	0	0.00
11/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	343	0	0	0	0.00
11/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	312	0	0	0	0.00
11/05/2011	R201 On 02-February-12			Bond Future	7.50	104.4196	104.2951	104.4196	0.00
11/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2407	3	2	3	0.00
11/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2311	2	2	2	0.00
11/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2504	3	3	3	0.00
11/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	467	0	0	0	0.00
11/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	528	0	1	0	0.00
11/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	497	0	0	0	0.00
11/05/2011	R201 On 03-May-12			Bond Future	7.65	106.0064	105.8805	106.0064	0.00
11/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1378	1	1	1	0.00
11/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1450	2	1	2	0.00
11/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1309	1	1	1	0.00
11/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1186	1	1	1	0.00
11/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1090	1	1	1	0.00
11/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1136	1	1	1	0.00
11/05/2011	R202 On 04-August-11			Bond Future	0.16	172.7281	172.7884	172.7281	10,088.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23274	23	23	23	0.00
11/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22002	22	22	22	0.00
11/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24533	24	25	24	0.00
11/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 03-November-11			Bond Future	0.07	175.3115	175.3719	175.3115	400.00
11/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12326	12	12	12	0.00
11/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13704	14	14	14	0.00
11/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10934	11	11	11	0.00
11/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R203 On 04-August-11			Bond Future	8.27	103.3520	103.2246	103.3520	824.00
11/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	607	1	1	1	0.00
11/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	530	1	1	1	0.00
11/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	691	1	1	1	0.00
11/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1721	2	2	2	0.00
11/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2038	2	2	2	0.00
11/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1876	2	2	2	0.00
11/05/2011	R203 On 03-November-11			Bond Future	8.38	100.7326	100.5964	100.7326	1,631.00
11/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1943	2	2	2	0.00
11/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2074	2	2	2	0.00
11/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1817	2	2	2	0.00
11/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1518	1	2	1	0.00
11/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1325	1	1	1	0.00
11/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1419	1	1	1	0.00
11/05/2011	R203 On 02-February-12			Bond Future	8.51	102.2766	102.1415	102.2766	0.00
11/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2775	3	3	3	0.00
11/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2906	3	3	3	0.00
11/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2646	3	3	3	0.00
11/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1814	2	2	2	0.00
11/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1645	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
11/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1728	2	2	2	0.00
11/05/2011	R203 On 03-May-12			Bond Future	8.64	99.6657	99.5321	99.6657	0.00
11/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2581	3	3	3	0.00
11/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2705	3	3	3	0.00
11/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2462	3	2	3	0.00
11/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2229	2	2	2	0.00
11/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2057	2	2	2	0.00
11/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2140	2	2	2	0.00
11/05/2011	R204 On 04-August-11			Bond Future	8.38	99.0837	99.0196	99.0837	0.00
11/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	527	1	1	1	0.00
11/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	605	1	1	1	0.00
11/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	457	0	0	0	0.00
11/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2790	3	3	3	0.00
11/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2389	2	2	2	0.00
11/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2585	3	3	3	0.00
11/05/2011	R204 On 03-November-11			Bond Future	8.49	100.5552	100.4930	100.5552	2,134.00
11/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2727	3	3	3	0.00
11/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2570	3	3	3	0.00
11/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2889	3	3	3	0.00
11/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1275	1	1	1	0.00
11/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1464	1	1	1	0.00
11/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1367	1	1	1	0.00
11/05/2011	R204 On 02-February-12			Bond Future	8.59	98.0691	97.9989	98.0691	0.00
11/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3581	4	4	4	0.00
11/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3423	3	3	3	0.00
11/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3742	4	4	4	0.00
11/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1490	1	1	1	0.00
11/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1659	2	2	2	0.00
11/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1573	2	2	2	0.00
11/05/2011	R204 On 03-May-12			Bond Future	8.71	99.5552	99.4923	99.5552	0.00
11/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2839	3	3	3	0.00
11/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2707	3	3	3	0.00
11/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2977	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
11/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2557	3	3	3	0.00
11/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2770	3	3	3	0.00
11/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2660	3	3	3	0.00
11/05/2011	R206 On 04-August-11			Bond Future	7.05	101.6969	101.5087	101.6969	9,798.00
11/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	386	0	0	0	0.00
11/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	334	0	0	0	0.00
11/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	440	1	0	1	0.00
11/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	442	0	0	0	0.00
11/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	558	0	1	0	0.00
11/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	499	0	0	0	0.00
11/05/2011	R206 On 03-November-11			Bond Future	7.16	103.2115	103.0213	103.2115	0.00
11/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1405	2	1	2	0.00
11/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1484	2	1	2	0.00
11/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1329	1	1	1	0.00
11/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	260	0	0	0	0.00
11/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	218	0	0	0	0.00
11/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	238	0	0	0	0.00
11/05/2011	R206 On 02-February-12			Bond Future	7.29	101.0304	100.8360	101.0304	0.00
11/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1591	2	2	2	0.00
11/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1658	2	2	2	0.00
11/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1525	2	2	2	0.00
11/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	362	0	0	0	0.00
11/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	319	0	0	0	0.00
11/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	340	0	0	0	0.00
11/05/2011	R206 On 03-May-12			Bond Future	7.48	102.5654	102.3686	102.5654	0.00
11/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	827	1	1	1	0.00
11/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	872	1	1	1	0.00
11/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	783	1	1	1	0.00
11/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	825	1	1	1	0.00
11/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	758	1	1	1	0.00
11/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	791	1	1	1	0.00
11/05/2011	R207 On 04-August-11			Bond Future	8.44	93.6207	93.4048	93.6207	5,725.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	896	1	1	1	0.00
11/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1010	1	1	1	0.00
11/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	790	1	1	1	0.00
11/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2188	2	2	2	0.00
11/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1832	2	2	2	0.00
11/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2005	2	2	2	0.00
11/05/2011	R207 On 03-November-11			Bond Future	8.54	95.0188	94.7974	95.0188	600.00
11/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2660	3	3	3	0.00
11/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2498	3	2	3	0.00
11/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2828	3	3	3	0.00
11/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1388	1	1	1	0.00
11/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1602	2	2	2	0.00
11/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1492	1	1	1	0.00
11/05/2011	R207 On 02-February-12			Bond Future	8.64	92.8361	92.6099	92.8361	0.00
11/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3785	4	4	4	0.00
11/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3620	4	4	4	0.00
11/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3953	4	4	4	0.00
11/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1755	2	2	2	0.00
11/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1946	2	2	2	0.00
11/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1848	2	2	2	0.00
11/05/2011	R207 On 03-May-12			Bond Future	8.74	94.2465	94.0163	94.2465	0.00
11/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2986	3	3	3	0.00
11/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2847	3	3	3	0.00
11/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3132	3	3	3	0.00
11/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2840	3	3	3	0.00
11/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3077	3	3	3	0.00
11/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2955	3	3	3	0.00
11/05/2011	R208 On 04-August-11			Bond Future	8.46	91.4222	91.3135	91.4222	100.00
11/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	930	1	1	1	0.00
11/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1050	1	1	1	0.00
11/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	820	1	1	1	0.00
11/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2394	2	2	2	0.00
11/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2010	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
11/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2196	2	2	2	0.00
11/05/2011	R208 On 03-November-11			Bond Future	8.55	89.3850	89.2729	89.3850	5,999.00
11/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2861	3	3	3	0.00
11/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3039	3	3	3	0.00
11/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2690	3	3	3	0.00
11/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1782	2	2	2	0.00
11/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1552	2	2	2	0.00
11/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1663	2	2	2	0.00
11/05/2011	R208 On 02-February-12			Bond Future	8.63	90.7562	90.6467	90.7562	0.00
11/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4051	4	4	4	0.00
11/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4232	4	4	4	0.00
11/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3874	4	4	4	0.00
11/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2066	2	2	2	0.00
11/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1865	2	2	2	0.00
11/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1963	2	2	2	0.00
11/05/2011	R208 On 03-May-12			Bond Future	8.73	88.7375	88.6250	88.7375	0.00
11/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4038	4	4	4	0.00
11/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4213	4	4	4	0.00
11/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3867	4	4	4	0.00
11/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2630	3	3	3	0.00
11/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2426	2	2	2	0.00
11/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2526	2	3	2	0.00
11/05/2011	R209 On 04-August-11			Bond Future	8.83	76.7110	76.4819	76.7110	0.00
11/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	985	1	1	1	0.00
11/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1115	1	1	1	0.00
11/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	866	1	1	1	0.00
11/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9092	9	9	9	0.00
11/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	93	0	0	0	0.00
11/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3978	4	4	4	0.00
11/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3392	3	3	3	0.00
11/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3678	4	4	4	0.00
11/05/2011	R209 On 03-November-11			Bond Future	8.90	74.7040	74.4776	74.7040	1,318.00
11/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2482	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
11/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2309	2	2	2	0.00
11/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2662	3	3	3	0.00
11/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3408	3	3	3	0.00
11/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3853	4	4	4	0.00
11/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3625	4	4	4	0.00
11/05/2011	R209 On 02-February-12			Bond Future	8.96	75.8509	75.6195	75.8509	0.00
11/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4023	4	4	4	0.00
11/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3826	4	4	4	0.00
11/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4225	4	4	4	0.00
11/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3523	3	4	3	0.00
11/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3888	4	4	4	0.00
11/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3701	4	4	4	0.00
11/05/2011	R209 On 03-May-12			Bond Future	9.03	73.8635	73.6198	73.8635	0.00
11/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4270	4	4	4	0.00
11/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4082	4	4	4	0.00
11/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4465	5	4	5	0.00
11/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4275	4	4	4	0.00
11/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4655	5	5	5	0.00
11/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4460	4	4	4	0.00
11/05/2011	R210 On 04-August-11			Bond Future	129.76	129.7055	129.7593	129.7055	270.00
11/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	23759	24	24	24	0.00
11/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23709	24	24	24	0.00
11/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	23809	24	24	24	0.00
11/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 04-August-11			Bond Future	1.22	106.7093	106.8079	106.7093	0.00
11/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1505	1	2	1	0.00
11/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1235	1	1	1	0.00
11/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1774	2	2	2	0.00
11/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 04-August-11	1.45	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
11/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 03-November-11			Bond Future	0.98	108.3009	108.3963	108.3009	539.00
11/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1411	1	1	1	0.00
11/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1672	2	2	2	0.00
11/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1149	1	1	1	0.00
11/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 04-August-11			Bond Future	2.21	105.0313	105.0792	105.0313	2,292.00
11/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2714	3	3	3	0.00
11/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3177	3	3	3	0.00
11/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2248	2	2	2	0.00
11/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5963	106.6436	106.5963	240.00
11/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3654	4	4	4	0.00
11/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4108	4	4	4	0.00
11/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3199	3	3	3	0.00
11/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 04-August-11			Bond Future	8.84	86.3618	86.1365	86.3618	0.00
11/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6700	6	7	6	0.00
11/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7609	7	8	7	0.00
11/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7153	7	7	7	0.00
11/05/2011	R213 On 03-November-11			Bond Future	8.91	84.1080	83.8778	84.1080	0.00
11/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1672	1	2	1	0.00
11/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	862	1	1	1	0.00
11/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1266	1	1	1	0.00
11/05/2011	R213 On 02-February-12			Bond Future	8.98	85.3976	85.1629	85.3976	0.00
11/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	148	0	0	0	0.00
11/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	536	1	1	1	0.00
11/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	243	0	0	0	0.00
11/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-May-12			Bond Future	9.05	83.1559	82.9167	83.1559	0.00
11/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1496	2	1	2	0.00
11/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1869	2	2	2	0.00
11/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1120	1	1	1	0.00
11/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/05/2011	TRT1 On 04-August-11			Index Future	349.57	350.2700	349.5690	350.2700	100.00
11/05/2011	TRT1 On 03-November-11			Index Future	354.25	354.9580	354.2490	354.9580	0.00
12/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	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
12/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	AL7T On 04-August-11			Index Future	384.09	384.0860	384.0870	384.0860	30.00
12/05/2011	AL7T On 03-November-11			Index Future	389.87	389.8680	389.8680	389.8680	0.00
12/05/2011	ALBI On 04-August-11			Index Future	352.89	352.9900	352.8860	352.9900	1,019.00
12/05/2011	ALBI On 03-November-11			Index Future	358.20	358.3030	358.1980	358.3030	0.00
12/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	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
12/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	CRD1 On 04-August-11			Index Future	159.37	159.3990	159.3680	159.3990	2.00
12/05/2011	CRD1 On 03-November-11			Index Future	161.50	161.5330	161.5020	161.5330	0.00
12/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	CS26 On 02-April-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
12/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2011	GOVI On 04-August-11			GOVI	353.82	353.9200	353.8240	353.9200	179.00
12/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	58240	6	6	6	0.00
12/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	58340	6	6	6	0.00
12/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	58140	6	6	6	0.00
12/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 03-November-11			GOVI	359.15	359.2480	359.1500	359.2480	0.00
12/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	21500	2	2	2	0.00
12/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	21400	2	2	2	0.00
12/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	21600	2	2	2	0.00
12/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2011	IGOV On 04-August-11			Index Future	154.12	154.0670	154.1220	154.0670	977.00
12/05/2011	IGOV On 03-November-11			Index Future	156.44	156.3860	156.4420	156.3860	0.00
12/05/2011	ILBI On 04-August-11			Index Future	419.95	411.6480	419.9500	411.6480	0.00
12/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
12/05/2011	JBAF On	18-May-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,001.00
12/05/2011	JBAF On	15-June-11			Jibar Tradeable Future	5.62	94.4000	94.3800	94.4000	3,890.00
12/05/2011	JBAF On	20-July-11			Jibar Tradeable Future	5.66	94.3800	94.3400	94.3800	4,000.00
12/05/2011	JBAF On	17-August-11			Jibar Tradeable Future	5.71	94.3400	94.2900	94.3400	0.00
12/05/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.78	94.2800	94.2200	94.2800	14,200.00
12/05/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.90	94.1500	94.1000	94.1500	0.00
12/05/2011	JBAF On	21-December-11			Jibar Tradeable Future	6.15	93.9200	93.8500	93.9200	5,591.00
12/05/2011	JBAF On	20-March-12			Jibar Tradeable Future	6.56	93.5300	93.4400	93.5300	1,090.00
12/05/2011	JBAF On	20-June-12			Jibar Tradeable Future	7.00	93.1100	93.0000	93.1100	2,890.00
12/05/2011	JBAF On	19-September-12			Jibar Tradeable Future	7.41	92.6800	92.5900	92.6800	44,710.00
12/05/2011	JBAF On	19-December-12			Jibar Tradeable Future	7.77	92.3200	92.2300	92.3200	490.00
12/05/2011	JBAF On	20-March-13			Jibar Tradeable Future	8.06	92.0400	91.9400	92.0400	290.00
12/05/2011	JN02 On	04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2011	JN02 On	04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN02 On	04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN02 On	04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/05/2011	JN02 On	04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN02 On	04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/05/2011	JN02 On	04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN05 On	04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2011	JN05 On	04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN05 On	04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/05/2011	JN05 On	04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN05 On	04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/05/2011	JN05 On	04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN05 On	04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN10 On	04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2011	JN10 On	04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN10 On	04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2011	JN10 On	04-August-11	7.25	Call	JNOTE	250000	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
12/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2011	OTH1 On 04-August-11			Index Future	347.45	347.5960	347.4450	347.5960	3.00
12/05/2011	OTH1 On 03-November-11			Index Future	352.68	352.8280	352.6750	352.8280	0.00
12/05/2011	R157 On 04-August-11			Bond Future	7.73	125.3958	125.3609	125.3958	3,760.00
12/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	515	1	1	1	1,000.00
12/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	588	1	1	1	0.00
12/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	449	0	0	0	0.00
12/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	204	0	0	0	1,320.00
12/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	667	1	1	1	440.00
12/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1051	1	1	1	0.00
12/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2105	2	2	2	0.00
12/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	287	0	0	0	1,320.00
12/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	768	1	1	1	440.00
12/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1161	1	1	1	0.00
12/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1530	2	2	2	0.00
12/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2271	2	2	2	0.00
12/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1277	1	1	1	0.00
12/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1400	1	1	1	0.00
12/05/2011	R157 On 03-November-11			Bond Future	7.86	120.4544	120.4179	120.4544	3,684.00
12/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2099	2	2	2	0.00
12/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2225	2	2	2	0.00
12/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1976	2	2	2	0.00
12/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	739	1	1	1	0.00
12/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	629	1	1	1	0.00
12/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	682	1	1	1	0.00
12/05/2011	R157 On 02-February-12			Bond Future	8.00	122.3006	122.2632	122.3006	0.00
12/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2557	3	3	3	0.00
12/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2443	2	2	2	0.00
12/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2674	3	3	3	0.00
12/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	837	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
12/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	940	1	1	1	0.00
12/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	887	1	1	1	0.00
12/05/2011	R157 On 03-May-12			Bond Future	8.17	117.3474	117.3094	117.3474	0.00
12/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1860	2	2	2	0.00
12/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1949	2	2	2	0.00
12/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1773	2	2	2	0.00
12/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1685	2	2	2	0.00
12/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1546	2	2	2	0.00
12/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1614	2	2	2	0.00
12/05/2011	R186 On 04-August-11			Bond Future	8.63	117.3050	117.2111	117.3050	21,027.00
12/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1048	1	1	1	0.00
12/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1193	1	1	1	0.00
12/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	919	1	1	1	0.00
12/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1350	1	1	1	600.00
12/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2819	3	3	3	200.00
12/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4248	4	4	4	0.00
12/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9664	10	10	10	0.00
12/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	186	0	0	0	600.00
12/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1256	1	1	1	200.00
12/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2118	2	2	2	0.00
12/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5010	5	5	5	0.00
12/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3973	4	4	4	0.00
12/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4303	4	4	4	0.00
12/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4647	5	5	5	0.00
12/05/2011	R186 On 03-November-11			Bond Future	8.70	119.0497	118.9575	119.0497	13,791.00
12/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5144	5	5	5	0.00
12/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5427	5	5	5	0.00
12/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4867	5	5	5	0.00
12/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3832	4	4	4	5,600.00
12/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2614	3	3	3	0.00
12/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3391	3	3	3	0.00
12/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2284	2	2	2	0.00
12/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2445	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
12/05/2011	R186 On 02-February-12			Bond Future	8.78	115.5853	115.4947	115.5853	2,500.00
12/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5635	6	6	6	0.00
12/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5895	6	6	6	0.00
12/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5382	5	5	5	0.00
12/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3849	4	4	4	0.00
12/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3480	3	3	3	0.00
12/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3660	4	4	4	0.00
12/05/2011	R186 On 03-May-12			Bond Future	8.86	117.3367	117.2479	117.3367	0.00
12/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5805	6	6	6	0.00
12/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5563	6	6	6	0.00
12/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6058	6	6	6	0.00
12/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4406	4	4	4	0.00
12/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4785	5	5	5	0.00
12/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4589	5	5	5	0.00
12/05/2011	R189 On 04-August-11			Bond Future	212.44	212.4236	212.4449	212.4236	0.00
12/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	445	0	0	0	0.00
12/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	395	0	0	0	0.00
12/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	495	0	0	0	0.00
12/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R197 On 04-August-11			Bond Future	232.24	232.2035	232.2359	232.2035	0.00
12/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	736	1	1	1	0.00
12/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	786	1	1	1	0.00
12/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	686	1	1	1	0.00
12/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R201 On 04-August-11			Bond Future	7.30	105.4933	105.4481	105.4933	170.00
12/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	578	1	1	1	0.00
12/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	509	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
12/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	653	1	1	1	0.00
12/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	641	1	1	1	0.00
12/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	799	1	1	1	0.00
12/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	717	1	1	1	0.00
12/05/2011	R201 On 03-November-11			Bond Future	7.40	107.0643	107.0194	107.0643	317.00
12/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1975	2	2	2	0.00
12/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1868	2	2	2	0.00
12/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2084	2	2	2	0.00
12/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	293	0	0	0	0.00
12/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	351	0	0	0	0.00
12/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	321	0	0	0	0.00
12/05/2011	R201 On 02-February-12			Bond Future	7.52	104.2951	104.2485	104.2951	0.00
12/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2371	2	2	2	0.00
12/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2276	2	2	2	0.00
12/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2467	3	2	3	0.00
12/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	477	0	0	0	0.00
12/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	539	1	1	1	0.00
12/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	507	0	1	0	0.00
12/05/2011	R201 On 03-May-12			Bond Future	7.67	105.8805	105.8330	105.8805	0.00
12/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1351	1	1	1	0.00
12/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1422	1	1	1	0.00
12/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1283	1	1	1	0.00
12/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1207	1	1	1	0.00
12/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1109	1	1	1	0.00
12/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1157	1	1	1	0.00
12/05/2011	R202 On 04-August-11			Bond Future	0.16	172.7884	172.8185	172.7884	10,088.00
12/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23304	23	23	23	0.00
12/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22032	22	22	22	0.00
12/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24564	25	25	25	0.00
12/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 03-November-11			Bond Future	0.07	175.3719	175.4021	175.3719	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12356	12	12	12	0.00
12/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13734	14	14	14	0.00
12/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10965	11	11	11	0.00
12/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R203 On 04-August-11			Bond Future	8.27	103.2246	103.2293	103.2246	824.00
12/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	602	1	1	1	0.00
12/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	687	1	1	1	0.00
12/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	525	1	1	1	0.00
12/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2029	2	2	2	0.00
12/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1712	2	2	2	0.00
12/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1866	2	2	2	0.00
12/05/2011	R203 On 03-November-11			Bond Future	8.38	100.5964	100.6055	100.5964	1,631.00
12/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1943	2	2	2	0.00
12/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2075	2	2	2	0.00
12/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1817	2	2	2	0.00
12/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1509	2	2	2	0.00
12/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1316	1	1	1	0.00
12/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1409	1	1	1	0.00
12/05/2011	R203 On 02-February-12			Bond Future	8.51	102.1415	102.1458	102.1415	0.00
12/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2773	3	3	3	0.00
12/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2905	3	3	3	0.00
12/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2644	3	3	3	0.00
12/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1808	2	2	2	0.00
12/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1639	2	2	2	0.00
12/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1722	2	2	2	0.00
12/05/2011	R203 On 03-May-12			Bond Future	8.64	99.5321	99.5363	99.5321	0.00
12/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2580	3	3	3	0.00
12/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2704	3	3	3	0.00
12/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2461	2	2	2	0.00
12/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2223	2	2	2	0.00
12/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2051	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
12/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2135	2	2	2	0.00
12/05/2011	R204 On 04-August-11			Bond Future	8.37	99.0196	99.0784	99.0196	0.00
12/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	536	1	1	1	0.00
12/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	0	0	0	0.00
12/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	616	1	1	1	0.00
12/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2341	2	2	2	0.00
12/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2739	3	3	3	0.00
12/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2535	3	3	3	0.00
12/05/2011	R204 On 03-November-11			Bond Future	8.47	100.4930	100.5552	100.4930	2,134.00
12/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2760	3	3	3	0.00
12/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2602	3	3	3	0.00
12/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2923	3	3	3	0.00
12/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1246	1	1	1	0.00
12/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1434	1	1	1	0.00
12/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1337	1	1	1	0.00
12/05/2011	R204 On 02-February-12			Bond Future	8.58	97.9989	98.0641	97.9989	0.00
12/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3619	4	4	4	0.00
12/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3460	3	3	3	0.00
12/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3781	4	4	4	0.00
12/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1464	1	1	1	0.00
12/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1631	2	2	2	0.00
12/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1545	2	2	2	0.00
12/05/2011	R204 On 03-May-12			Bond Future	8.70	99.4923	99.5552	99.4923	0.00
12/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2868	3	3	3	0.00
12/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2736	3	3	3	0.00
12/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3007	3	3	3	0.00
12/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2524	3	3	3	0.00
12/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2736	3	3	3	0.00
12/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2626	3	3	3	0.00
12/05/2011	R206 On 04-August-11			Bond Future	7.07	101.5087	101.4644	101.5087	9,798.00
12/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	363	0	0	0	0.00
12/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	416	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
12/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	313	0	0	0	0.00
12/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	581	1	1	1	0.00
12/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	462	0	0	0	0.00
12/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	520	0	1	0	0.00
12/05/2011	R206 On 03-November-11			Bond Future	7.19	103.0213	102.9753	103.0213	0.00
12/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1368	1	1	1	0.00
12/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1447	1	1	1	0.00
12/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1294	1	1	1	0.00
12/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	271	0	0	0	0.00
12/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	227	0	0	0	0.00
12/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	247	0	0	0	0.00
12/05/2011	R206 On 02-February-12			Bond Future	7.32	100.8360	100.7897	100.8360	0.00
12/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1556	2	2	2	0.00
12/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1622	2	2	2	0.00
12/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1490	2	1	2	0.00
12/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	373	0	0	0	0.00
12/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	330	0	0	0	0.00
12/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	351	0	0	0	0.00
12/05/2011	R206 On 03-May-12			Bond Future	7.51	102.3686	102.3202	102.3686	0.00
12/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	801	1	1	1	0.00
12/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	846	1	1	1	0.00
12/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	758	1	1	1	0.00
12/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	848	1	1	1	0.00
12/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	781	1	1	1	0.00
12/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	813	1	1	1	0.00
12/05/2011	R207 On 04-August-11			Bond Future	8.45	93.4048	93.3821	93.4048	5,725.00
12/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	879	1	1	1	0.00
12/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	775	1	1	1	0.00
12/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	993	1	1	1	0.00
12/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1837	2	2	2	0.00
12/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2196	2	2	2	0.00
12/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2011	2	2	2	0.00
12/05/2011	R207 On 03-November-11			Bond Future	8.54	94.7974	94.7752	94.7974	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2641	3	3	3	0.00
12/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2480	2	2	2	0.00
12/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2809	3	3	3	0.00
12/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1391	1	1	1	0.00
12/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1606	2	2	2	0.00
12/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1495	1	1	1	0.00
12/05/2011	R207 On 02-February-12			Bond Future	8.64	92.6099	92.5884	92.6099	0.00
12/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3767	4	4	4	0.00
12/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3602	4	4	4	0.00
12/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3934	4	4	4	0.00
12/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1758	2	2	2	0.00
12/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1949	2	2	2	0.00
12/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1852	2	2	2	0.00
12/05/2011	R207 On 03-May-12			Bond Future	8.75	94.0163	93.9954	94.0163	0.00
12/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2971	3	3	3	0.00
12/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2832	3	3	3	0.00
12/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3116	3	3	3	0.00
12/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2845	3	3	3	0.00
12/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3083	3	3	3	0.00
12/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2961	3	3	3	0.00
12/05/2011	R208 On 04-August-11			Bond Future	8.46	91.3135	91.2894	91.3135	100.00
12/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	913	1	1	1	0.00
12/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1032	1	1	1	0.00
12/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	804	1	1	1	0.00
12/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2402	2	2	2	0.00
12/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2016	2	2	2	0.00
12/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2203	2	2	2	0.00
12/05/2011	R208 On 03-November-11			Bond Future	8.55	89.2729	89.2494	89.2729	5,999.00
12/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2841	3	3	3	0.00
12/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3019	3	3	3	0.00
12/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2670	3	3	3	0.00
12/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1786	2	2	2	0.00
12/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1555	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
12/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1666	2	2	2	0.00
12/05/2011	R208 On 02-February-12			Bond Future	8.64	90.6467	90.6179	90.6467	0.00
12/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4028	4	4	4	0.00
12/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4208	4	4	4	0.00
12/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3851	4	4	4	0.00
12/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2072	2	2	2	0.00
12/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1870	2	2	2	0.00
12/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1969	2	2	2	0.00
12/05/2011	R208 On 03-May-12			Bond Future	8.73	88.6250	88.5969	88.6250	0.00
12/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4017	4	4	4	0.00
12/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4191	4	4	4	0.00
12/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3846	4	4	4	0.00
12/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2637	3	3	3	0.00
12/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2432	2	2	2	0.00
12/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2533	3	3	3	0.00
12/05/2011	R209 On 04-August-11			Bond Future	8.84	76.4819	76.4110	76.4819	0.00
12/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	953	1	1	1	0.00
12/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1080	1	1	1	0.00
12/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9021	9	9	9	0.00
12/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	836	1	1	1	0.00
12/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4018	4	4	4	0.00
12/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	93	0	0	0	0.00
12/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3428	3	3	3	0.00
12/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3716	4	4	4	0.00
12/05/2011	R209 On 03-November-11			Bond Future	8.91	74.4776	74.3998	74.4776	1,318.00
12/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2438	2	2	2	0.00
12/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2267	2	2	2	0.00
12/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2617	3	3	3	0.00
12/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3440	3	3	3	0.00
12/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3889	4	4	4	0.00
12/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3659	4	4	4	0.00
12/05/2011	R209 On 02-February-12			Bond Future	8.97	75.6195	75.5426	75.6195	0.00
12/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3974	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
12/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3779	4	4	4	0.00
12/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4175	4	4	4	0.00
12/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3550	4	4	4	0.00
12/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3917	4	4	4	0.00
12/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3729	4	4	4	0.00
12/05/2011	R209 On 03-May-12			Bond Future	9.04	73.6198	73.5439	73.6198	0.00
12/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4225	4	4	4	0.00
12/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4037	4	4	4	0.00
12/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4418	4	4	4	0.00
12/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4304	4	4	4	0.00
12/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4686	5	5	5	0.00
12/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4491	4	4	4	0.00
12/05/2011	R210 On 04-August-11			Bond Future	129.78	129.7593	129.7771	129.7593	270.00
12/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	23777	24	24	24	0.00
12/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23727	24	24	24	0.00
12/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	23827	24	24	24	0.00
12/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 04-August-11			Bond Future	1.22	106.8079	106.8188	106.8079	0.00
12/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1516	2	2	2	0.00
12/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1246	1	1	1	0.00
12/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1785	2	2	2	0.00
12/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 03-November-11			Bond Future	0.98	108.3963	108.4123	108.3963	539.00
12/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1427	1	1	1	0.00
12/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1165	1	1	1	0.00
12/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1687	2	2	2	0.00
12/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R211 On 03-November-11	1.20	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
12/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 04-August-11			Bond Future	2.16	105.0792	105.5778	105.0792	2,292.00
12/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3213	3	3	3	0.00
12/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3676	3	4	3	0.00
12/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2747	2	3	2	0.00
12/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 03-November-11			Bond Future	2.05	106.6436	107.1559	106.6436	240.00
12/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4167	4	4	4	0.00
12/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4620	4	5	4	0.00
12/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3711	3	4	3	0.00
12/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 04-August-11			Bond Future	8.85	86.1365	86.0563	86.1365	0.00
12/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7689	8	8	8	0.00
12/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6780	7	7	7	0.00
12/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7233	7	7	7	0.00
12/05/2011	R213 On 03-November-11			Bond Future	8.92	83.8778	83.7987	83.8778	0.00
12/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1752	2	2	2	0.00
12/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	941	1	1	1	0.00
12/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1345	1	1	1	0.00
12/05/2011	R213 On 02-February-12			Bond Future	8.99	85.1629	85.0849	85.1629	0.00
12/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	70	0	0	0	0.00
12/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	458	1	0	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
12/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	321	0	0	0	0.00
12/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-May-12			Bond Future	9.06	82.9167	82.8398	82.9167	0.00
12/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1419	1	1	1	0.00
12/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1792	2	2	2	0.00
12/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1043	1	1	1	0.00
12/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/05/2011	TRT1 On 04-August-11			Index Future	349.47	349.5690	349.4730	349.5690	100.00
12/05/2011	TRT1 On 03-November-11			Index Future	354.15	354.2490	354.1520	354.2490	0.00