



# Derivatives Weekly Statistics Report

From: 07/11/2011 To: 09/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	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
07/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	AL7T On 02-February-12			Index Future	413.97	414.0690	413.9660	414.0690	16.00
07/11/2011	AL7T On 03-May-12			Index Future	419.83	419.9620	419.8330	419.9620	0.00
07/11/2011	ALBI On 02-February-12			Index Future	377.76	377.7740	377.7600	377.7740	1,044.00
07/11/2011	ALBI On 03-May-12			Index Future	383.11	383.1510	383.1140	383.1510	0.00
07/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	CAAK On 19-December-11			Can-Do Future	0.09	0.0818	0.0873	0.0818	12,659.00
07/11/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0816	0.0870	0.0816	18,519.00
07/11/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1944	0.1922	0.1944	12,423.00
07/11/2011	CAAN On 30-March-12			Can-Do Future	0.36	0.3565	0.3616	0.3565	100,000.00
07/11/2011	CAAO On 30-March-12			Can-Do Future	0.15	0.1593	0.1535	0.1593	100,000.00
07/11/2011	CAAP On 19-December-11			Can-Do Future	0.22	0.2213	0.2195	0.2213	12,346.00
07/11/2011	CAAR On 19-December-11			Can-Do Future	0.09	0.0839	0.0891	0.0839	18,750.00
07/11/2011	CAAS On 31-January-12			Can-Do Future	0.07	0.0592	0.0678	0.0592	12,500.00
07/11/2011	CAAT On 29-February-12			Can-Do Future	0.06	0.0520	0.0616	0.0520	12,500.00
07/11/2011	CAAU On 31-January-12			Can-Do Future	0.09	0.0823	0.0891	0.0823	19,481.00
07/11/2011	CAAV On 29-February-12			Can-Do Future	0.12	0.1128	0.1161	0.1128	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
07/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2011	GOVI On 02-February-12			GOVI	379.10	379.1290	379.0950	379.1290	155.00
07/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	100950	10	10	10	0.00
07/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	100850	10	10	10	0.00
07/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	101050	10	10	10	0.00
07/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 03-May-12			GOVI	384.47	384.5240	384.4680	384.5240	0.00
07/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	24680	3	2	3	0.00
07/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	24580	3	2	3	0.00
07/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	24780	3	2	3	0.00
07/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
07/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
07/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2011	IGOV On 02-February-12			Index Future	163.32	163.2150	163.3210	163.2150	103.00
07/11/2011	IGOV On 03-May-12			Index Future	165.64	165.5370	165.6360	165.5370	0.00
07/11/2011	ILBI On 02-February-12			Index Future	442.30	440.3110	442.3040	440.3110	88.00
07/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

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07/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.41	94.5450	94.5900	94.5450	1,700.00
07/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.39	94.6450	94.6100	94.6450	5,541.00
07/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.7150	94.6600	94.7150	200.00
07/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.24	94.7950	94.7600	94.7950	0.00
07/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.20	94.8300	94.8000	94.8300	1,340.00
07/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.18	94.8550	94.8200	94.8550	0.00
07/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.18	94.8600	94.8200	94.8600	2,890.00
07/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.26	94.7800	94.7400	94.7800	44,760.00
07/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.41	94.6300	94.5900	94.6300	990.00
07/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.61	94.4200	94.3900	94.4200	790.00
07/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.85	94.1800	94.1500	94.1800	1,250.00
07/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.10	93.9150	93.9000	93.9150	0.00
07/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
07/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN05 On 02-February-12	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
07/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
07/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
07/11/2011	OTH1 On 02-February-12			Index Future	370.26	370.1740	370.2550	370.1740	0.00
07/11/2011	R157 On 03-November-11			Bond Future	6.60	125.1482	125.1138	125.1482	0.00
07/11/2011	R157 On 02-February-12			Bond Future	6.52	127.5022	127.4447	127.5022	15,280.00
07/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6854	7	7	7	0.00
07/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	7020	7	7	7	0.00
07/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	6688	7	7	7	0.00
07/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	1025	1	1	1	0.00
07/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	293	0	0	0	130.00
07/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	2200	2	2	2	0.00
07/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	553	1	1	1	3,960.00
07/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	847	1	1	1	1,320.00
07/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	1223	1	1	1	0.00
07/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2627	3	3	3	0.00
07/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	219	0	0	0	3,960.00
07/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	761	1	1	1	1,320.00
07/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1102	1	1	1	0.00
07/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	319	0	0	0	130.00
07/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1531	1	2	1	0.00
07/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	921	1	1	1	130.00
07/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2182	2	2	2	0.00
07/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	3	0	0	0	0.00
07/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
07/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	2	0	0	0	0.00

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07/11/2011	R157 On 03-May-12			Bond Future	6.59	122.5079	122.4444	122.5079	0.00
07/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5489	6	5	6	0.00
07/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	5343	5	5	5	0.00
07/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5636	6	6	6	0.00
07/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	98	0	0	0	0.00
07/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	120	0	0	0	0.00
07/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	108	0	0	0	0.00
07/11/2011	R157 On 02-August-12			Bond Future	6.67	124.2382	124.1672	124.2382	0.00
07/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4554	5	5	5	0.00
07/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4671	5	5	5	0.00
07/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4438	5	4	5	0.00
07/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	581	1	1	1	0.00
07/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	519	1	1	1	0.00
07/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	550	1	1	1	0.00
07/11/2011	R157 On 01-November-12			Bond Future	6.77	119.2062	119.1325	119.2062	0.00
07/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2426	2	2	2	0.00
07/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2347	2	2	2	0.00
07/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2506	2	3	2	0.00
07/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1716	2	2	2	0.00
07/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1838	2	2	2	0.00
07/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1777	2	2	2	0.00
07/11/2011	R186 On 03-November-11			Bond Future	8.38	122.1639	122.0297	122.1639	0.00
07/11/2011	R186 On 02-February-12			Bond Future	8.37	119.4276	119.2852	119.4276	24,262.00
07/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	7168	7	7	7	0.00
07/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	7497	8	7	8	0.00
07/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	6844	7	7	7	0.00
07/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	1319	1	1	1	6,000.00
07/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	115	0	0	0	6,000.00
07/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	35615	36	36	36	0.00
07/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	107389	108	107	108	0.00
07/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	2059	2	2	2	100.00
07/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00

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07/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	5646	6	6	6	0.00
07/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	17042	17	17	17	0.00
07/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1521	2	2	2	0.00
07/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	7420	7	7	7	0.00
07/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1292	1	1	1	0.00
07/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1403	2	1	2	100.00
07/11/2011	R186 On 03-May-12			Bond Future	8.45	121.1244	120.9753	121.1244	0.00
07/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	7778	8	8	8	0.00
07/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	8067	8	8	8	0.00
07/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	7494	8	7	8	0.00
07/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	2989	3	3	3	0.00
07/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	2688	3	3	3	0.00
07/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	2835	3	3	3	0.00
07/11/2011	R186 On 02-August-12			Bond Future	8.54	117.5519	117.3876	117.5519	0.00
07/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6886	7	7	7	0.00
07/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	6642	7	7	7	0.00
07/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	7132	7	7	7	0.00
07/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	4786	5	5	5	0.00
07/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5187	5	5	5	0.00
07/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	4984	5	5	5	0.00
07/11/2011	R186 On 01-November-12			Bond Future	8.63	119.2242	119.0631	119.2242	0.00
07/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	7489	8	7	8	0.00
07/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7722	8	8	8	0.00
07/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	7259	7	7	7	0.00
07/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	6609	6	7	6	0.00
07/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6190	6	6	6	0.00
07/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6397	6	6	6	0.00
07/11/2011	R189 On 03-November-11			Bond Future	215.68	215.6967	215.6751	215.6967	0.00
07/11/2011	R189 On 02-February-12			Bond Future	218.90	218.9235	218.9005	218.9235	0.00
07/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	900	1	1	1	0.00
07/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	950	1	1	1	0.00
07/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	850	1	1	1	0.00
07/11/2011	R189 On 02-February-12	218.05	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
07/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R197 On 03-November-11			Bond Future	242.77	242.7810	242.7721	242.7810	0.00
07/11/2011	R197 On 02-February-12			Bond Future	242.21	242.2228	242.2128	242.2228	418.00
07/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5213	5	5	5	0.00
07/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5163	5	5	5	0.00
07/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5263	5	5	5	0.00
07/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R201 On 03-November-11			Bond Future	6.20	110.4930	110.4638	110.4930	0.00
07/11/2011	R201 On 02-February-12			Bond Future	6.07	108.1302	108.1004	108.1302	3,124.00
07/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5716	6	6	6	0.00
07/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5842	6	6	6	0.00
07/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5589	6	6	6	0.00
07/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
07/11/2011	R201 On 03-May-12			Bond Future	6.10	109.6694	109.6321	109.6694	0.00
07/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	4062	4	4	4	0.00
07/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3951	4	4	4	0.00
07/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	4173	4	4	4	0.00
07/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	61	0	0	0	0.00
07/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	76	0	0	0	0.00
07/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	69	0	0	0	0.00
07/11/2011	R201 On 02-August-12			Bond Future	6.15	106.8110	106.7682	106.8110	0.00
07/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3327	3	3	3	0.00
07/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3415	3	3	3	0.00
07/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	3239	3	3	3	0.00
07/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	358	0	0	0	0.00
07/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	317	0	0	0	0.00
07/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	337	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
07/11/2011	R201 On 01-November-12			Bond Future	6.20	108.3356	108.2931	108.3356	0.00
07/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1827	2	2	2	0.00
07/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1768	1	2	1	0.00
07/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1887	2	2	2	0.00
07/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1175	1	1	1	0.00
07/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1257	1	1	1	0.00
07/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1216	1	1	1	0.00
07/11/2011	R202 On 03-November-11			Bond Future	175.94	175.9409	175.9354	175.9409	0.00
07/11/2011	R202 On 02-February-12			Bond Future	177.09	176.8184	177.0938	176.8184	34,606.00
07/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	94	0	0	0	0.00
07/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	144	0	0	0	0.00
07/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	44	0	0	0	0.00
07/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R203 On 03-November-11			Bond Future	7.36	105.3741	105.3789	105.3741	0.00
07/11/2011	R203 On 02-February-12			Bond Future	7.28	107.6814	107.6860	107.6814	2,201.00
07/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	6645	7	7	7	0.00
07/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6852	7	7	7	0.00
07/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	6438	7	6	7	0.00
07/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	804	1	1	1	2,640.00
07/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	1278	1	1	1	880.00
07/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1632	2	2	2	0.00
07/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	3496	4	3	4	0.00
07/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	419	1	0	1	2,640.00
07/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1293	1	1	1	880.00
07/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	1637	2	2	2	0.00
07/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	62	0	0	0	0.00
07/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2341	2	2	2	0.00
07/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	46	0	0	0	0.00
07/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	54	0	0	0	0.00
07/11/2011	R203 On 03-May-12			Bond Future	7.37	105.0573	105.0528	105.0573	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
07/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	6393	7	6	7	0.00
07/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	6570	7	7	7	0.00
07/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	6218	6	6	6	0.00
07/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	464	1	0	1	0.00
07/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	401	1	0	1	0.00
07/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	431	1	0	1	0.00
07/11/2011	R203 On 02-August-12			Bond Future	7.46	106.5378	106.5336	106.5378	0.00
07/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5646	6	6	6	0.00
07/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5790	6	6	6	0.00
07/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5500	6	6	6	0.00
07/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1387	2	1	2	0.00
07/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1272	1	1	1	0.00
07/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1330	2	1	2	0.00
07/11/2011	R203 On 01-November-12			Bond Future	7.57	103.9026	103.8945	103.9026	0.00
07/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3758	3	4	3	0.00
07/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3869	4	4	4	0.00
07/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3648	3	4	3	0.00
07/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3117	3	3	3	0.00
07/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	2934	3	3	3	0.00
07/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3025	3	3	3	0.00
07/11/2011	R204 On 03-November-11			Bond Future	7.64	104.9897	104.9952	104.9897	0.00
07/11/2011	R204 On 02-February-12			Bond Future	7.59	103.1877	103.2198	103.1877	3,192.00
07/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	7360	7	7	7	0.00
07/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	7132	7	7	7	0.00
07/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	7588	8	8	8	0.00
07/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	115	0	0	0	0.00
07/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	147	0	0	0	0.00
07/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	131	0	0	0	0.00
07/11/2011	R204 On 03-May-12			Bond Future	7.68	104.6560	104.6818	104.6560	0.00
07/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	6211	6	6	6	0.00
07/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	6026	6	6	6	0.00
07/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	6399	7	6	7	0.00
07/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	789	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
07/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	899	1	1	1	0.00
07/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	842	1	1	1	0.00
07/11/2011	R204 On 02-August-12			Bond Future	7.78	102.1018	102.1267	102.1018	0.00
07/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5512	6	6	6	0.00
07/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	5354	6	5	6	0.00
07/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5672	6	6	6	0.00
07/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	1897	2	2	2	0.00
07/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2056	2	2	2	0.00
07/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	1975	2	2	2	0.00
07/11/2011	R204 On 01-November-12			Bond Future	7.88	103.5617	103.5858	103.5617	0.00
07/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	4353	4	4	4	0.00
07/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	4226	4	4	4	0.00
07/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	4481	4	4	4	0.00
07/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3659	3	4	3	0.00
07/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	3881	4	4	4	0.00
07/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3769	4	4	4	0.00
07/11/2011	R206 On 03-November-11			Bond Future	5.94	105.5453	105.5144	105.5453	0.00
07/11/2011	R206 On 02-February-12			Bond Future	5.79	103.5977	103.5663	103.5977	0.00
07/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3981	4	4	4	0.00
07/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	4069	4	4	4	0.00
07/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3894	4	4	4	0.00
07/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R206 On 03-May-12			Bond Future	5.80	105.0731	105.0343	105.0731	0.00
07/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2726	3	3	3	0.00
07/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2801	3	3	3	0.00
07/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2651	3	3	3	0.00
07/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	27	0	0	0	0.00
07/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	21	0	0	0	0.00
07/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	24	0	0	0	0.00
07/11/2011	R206 On 02-August-12			Bond Future	5.82	102.7935	102.7493	102.7935	0.00
07/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	2138	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
07/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	2194	2	2	2	0.00
07/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	2082	2	2	2	0.00
07/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	197	0	0	0	0.00
07/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	174	0	0	0	0.00
07/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	186	0	0	0	0.00
07/11/2011	R206 On 01-November-12			Bond Future	5.82	104.2608	104.2148	104.2608	0.00
07/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	1018	1	1	1	0.00
07/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	1051	1	1	1	0.00
07/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	986	1	1	1	0.00
07/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	838	1	1	1	0.00
07/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	788	0	1	0	0.00
07/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	812	0	1	0	0.00
07/11/2011	R207 On 03-November-11			Bond Future	7.88	98.5734	98.5211	98.5734	0.00
07/11/2011	R207 On 02-February-12			Bond Future	7.91	96.7336	96.6200	96.7336	28,092.00
07/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	6123	6	6	6	0.00
07/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	6361	7	6	7	0.00
07/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5884	6	6	6	0.00
07/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	551	1	1	1	1,920.00
07/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	1070	1	1	1	640.00
07/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1553	2	2	2	0.00
07/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3845	4	4	4	0.00
07/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	564	1	1	1	1,920.00
07/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	1888	2	2	2	640.00
07/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2553	3	3	3	0.00
07/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	199	0	0	0	0.00
07/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	3789	4	4	4	0.00
07/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	153	0	0	0	0.00
07/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	176	0	0	0	0.00
07/11/2011	R207 On 03-May-12			Bond Future	8.00	98.1081	97.9868	98.1081	0.00
07/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5362	6	5	6	0.00
07/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	5181	5	5	5	0.00
07/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	5547	6	6	6	0.00
07/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1285	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
07/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1441	2	1	2	0.00
07/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1360	1	1	1	0.00
07/11/2011	R207 On 02-August-12			Bond Future	8.11	95.8561	95.7278	95.8561	0.00
07/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5574	6	6	6	0.00
07/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5408	6	5	6	0.00
07/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5741	6	6	6	0.00
07/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2127	2	2	2	0.00
07/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2305	2	2	2	0.00
07/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2215	2	2	2	0.00
07/11/2011	R207 On 01-November-12			Bond Future	8.21	97.2270	97.0974	97.2270	0.00
07/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4409	4	4	4	0.00
07/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	4276	4	4	4	0.00
07/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4543	4	5	4	0.00
07/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4073	4	4	4	0.00
07/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4323	4	4	4	0.00
07/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4197	4	4	4	0.00
07/11/2011	R208 On 03-November-11			Bond Future	7.93	92.9891	92.9953	92.9891	0.00
07/11/2011	R208 On 02-February-12			Bond Future	7.94	94.8354	94.7438	94.8354	16,841.00
07/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	6348	7	6	7	0.00
07/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6604	7	7	7	0.00
07/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	6091	6	6	6	0.00
07/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	605	1	1	1	2,880.00
07/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1085	1	1	1	960.00
07/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1610	2	2	2	0.00
07/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	4127	5	4	5	0.00
07/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	504	1	1	1	2,880.00
07/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	1861	2	2	2	960.00
07/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	2570	3	3	3	0.00
07/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	186	0	0	0	0.00
07/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	3663	4	4	4	0.00
07/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	140	0	0	0	0.00
07/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	163	0	0	0	0.00
07/11/2011	R208 On 03-May-12			Bond Future	8.03	92.7873	92.6920	92.7873	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
07/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6552	7	7	7	0.00
07/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6763	7	7	7	0.00
07/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6340	7	6	7	0.00
07/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1036	1	1	1	0.00
07/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	909	1	1	1	0.00
07/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	973	1	1	1	0.00
07/11/2011	R208 On 02-August-12			Bond Future	8.12	94.0978	93.9933	94.0978	0.00
07/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5857	6	6	6	0.00
07/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	6038	6	6	6	0.00
07/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5678	6	6	6	0.00
07/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2367	3	2	3	0.00
07/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2175	2	2	2	0.00
07/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2270	2	2	2	0.00
07/11/2011	R208 On 01-November-12			Bond Future	8.21	92.0473	91.9398	92.0473	0.00
07/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4364	4	4	4	0.00
07/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4511	5	5	5	0.00
07/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	4221	4	4	4	0.00
07/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4278	4	4	4	0.00
07/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4004	4	4	4	0.00
07/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4138	4	4	4	0.00
07/11/2011	R209 On 03-November-11			Bond Future	8.85	74.9787	74.8686	74.9787	0.00
07/11/2011	R209 On 02-February-12			Bond Future	8.84	76.4815	76.5207	76.4815	2,587.00
07/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3608	4	4	4	0.00
07/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	3402	3	3	3	0.00
07/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3819	4	4	4	0.00
07/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2215	2	2	2	0.00
07/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2562	3	3	3	0.00
07/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2385	2	2	2	0.00
07/11/2011	R209 On 03-May-12			Bond Future	8.92	74.4245	74.4631	74.4245	0.00
07/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4452	4	4	4	0.00
07/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	4256	4	4	4	0.00
07/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4650	5	5	5	0.00
07/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3617	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
07/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	3986	4	4	4	0.00
07/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	3799	4	4	4	0.00
07/11/2011	R209 On 02-August-12			Bond Future	8.99	75.4740	75.5121	75.4740	0.00
07/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	6125	6	6	6	0.00
07/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5934	6	6	6	0.00
07/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	6318	6	6	6	0.00
07/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4020	4	4	4	0.00
07/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4367	4	4	4	0.00
07/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4191	4	4	4	0.00
07/11/2011	R209 On 01-November-12			Bond Future	9.07	73.4118	73.4494	73.4118	0.00
07/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5563	6	6	6	0.00
07/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5383	5	5	5	0.00
07/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5743	6	6	6	0.00
07/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	5879	6	6	6	0.00
07/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6279	6	6	6	0.00
07/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6077	6	6	6	0.00
07/11/2011	R210 On 03-November-11			Bond Future	131.31	131.3119	131.3078	131.3119	0.00
07/11/2011	R210 On 02-February-12			Bond Future	134.19	134.0163	134.1890	134.0163	750.00
07/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	3189	3	3	3	0.00
07/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	3139	3	3	3	0.00
07/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	3239	3	3	3	0.00
07/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R211 On 03-November-11			Bond Future	114.28	114.2917	114.2838	114.2917	0.00
07/11/2011	R211 On 02-February-12			Bond Future	114.69	114.6998	114.6914	114.6998	480.00
07/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4191	4	4	4	0.00
07/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4141	4	4	4	0.00
07/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4241	4	4	4	0.00
07/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	R212 On 03-November-11			Bond Future	110.23	110.2327	110.2286	110.2327	0.00
07/11/2011	R212 On 02-February-12			Bond Future	110.88	110.8853	110.8808	110.8853	2,677.00
07/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2381	2	2	2	0.00
07/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2431	2	2	2	0.00
07/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2331	2	2	2	0.00
07/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
07/11/2011	R213 On 03-November-11			Bond Future	8.82	84.6515	84.5792	84.6515	0.00
07/11/2011	R213 On 02-February-12			Bond Future	8.81	86.4983	86.5463	86.4983	0.00
07/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	4016	4	4	4	0.00
07/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	4251	4	4	4	0.00
07/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3787	4	4	4	0.00
07/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2646	3	3	3	0.00
07/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2332	2	2	2	0.00
07/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2484	3	2	3	0.00
07/11/2011	R213 On 03-May-12			Bond Future	8.88	84.1943	84.2337	84.1943	0.00
07/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5941	6	6	6	0.00
07/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	6177	6	6	6	0.00
07/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5709	6	6	6	0.00
07/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3272	3	3	3	0.00
07/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	2991	3	3	3	0.00
07/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3128	3	3	3	0.00
07/11/2011	R213 On 02-August-12			Bond Future	8.97	85.3824	85.4213	85.3824	0.00
07/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	6416	6	6	6	0.00
07/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6639	7	7	7	0.00
07/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	6195	6	6	6	0.00
07/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4400	4	4	4	0.00
07/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4098	4	4	4	0.00
07/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4247	4	4	4	0.00
07/11/2011	R213 On 01-November-12			Bond Future	9.05	83.0653	83.1035	83.0653	0.00
07/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5812	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	6015	6	6	6	0.00
07/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5606	6	6	6	0.00
07/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6376	6	6	6	0.00
07/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6015	6	6	6	0.00
07/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6196	6	6	6	0.00
07/11/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
07/11/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
07/11/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
07/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
08/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	AL7T On 02-February-12			Index Future	416.72	413.9660	416.7220	413.9660	16.00
08/11/2011	AL7T On 03-May-12			Index Future	422.65	419.8330	422.6500	419.8330	0.00
08/11/2011	ALBI On 02-February-12			Index Future	380.28	377.7600	380.2840	377.7600	1,044.00
08/11/2011	ALBI On 03-May-12			Index Future	385.69	383.1140	385.6940	383.1140	0.00
08/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0873	0.0759	0.0873	12,659.00
08/11/2011	CAAL On 19-December-11			Can-Do Future	0.07	0.0870	0.0741	0.0870	18,519.00
08/11/2011	CAAM On 19-December-11			Can-Do Future	0.21	0.1922	0.2101	0.1922	12,423.00
08/11/2011	CAAN On 30-March-12			Can-Do Future	0.33	0.3616	0.3305	0.3616	100,000.00
08/11/2011	CAAO On 30-March-12			Can-Do Future	0.17	0.1535	0.1714	0.1535	100,000.00
08/11/2011	CAAP On 19-December-11			Can-Do Future	0.24	0.2195	0.2383	0.2195	12,346.00
08/11/2011	CAAR On 19-December-11			Can-Do Future	0.08	0.0891	0.0779	0.0891	18,750.00
08/11/2011	CAAS On 31-January-12			Can-Do Future	0.06	0.0678	0.0631	0.0678	12,500.00
08/11/2011	CAAT On 29-February-12			Can-Do Future	0.06	0.0616	0.0572	0.0616	12,500.00
08/11/2011	CAAU On 31-January-12			Can-Do Future	0.10	0.0891	0.0976	0.0891	19,481.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	CAAV On 29-February-12			Can-Do Future	0.13	0.1161	0.1270	0.1161	12,987.00
08/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
08/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2011	GOVI On 02-February-12			GOVI	381.45	379.0950	381.4480	379.0950	155.00
08/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	124480	10	12	10	0.00
08/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	124380	10	12	10	0.00
08/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	124580	10	12	10	0.00
08/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
08/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
08/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
08/11/2011	GOVI On 03-May-12			GOVI	386.87	384.4680	386.8740	384.4680	0.00
08/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	48740	2	5	2	0.00
08/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	48640	2	5	2	0.00
08/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	48840	2	5	2	0.00
08/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
08/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
08/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
08/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2011	IGOV On 02-February-12			Index Future	163.75	163.3210	163.7460	163.3210	103.00
08/11/2011	IGOV On 03-May-12			Index Future	166.08	165.6360	166.0750	165.6360	0.00
08/11/2011	ILBI On 02-February-12			Index Future	442.30	442.3040	442.3040	442.3040	88.00
08/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.38	94.5900	94.6200	94.5900	1,700.00
08/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.35	94.6100	94.6500	94.6100	5,541.00
08/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.30	94.6600	94.7000	94.6600	101.00
08/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.19	94.7600	94.8100	94.7600	0.00
08/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.16	94.8000	94.8400	94.8000	1,340.00
08/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.13	94.8200	94.8700	94.8200	0.00
08/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.12	94.8200	94.8800	94.8200	2,890.00
08/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.20	94.7400	94.8000	94.7400	44,760.00
08/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.33	94.5900	94.6700	94.5900	990.00
08/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.53	94.3900	94.4700	94.3900	790.00
08/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.76	94.1500	94.2400	94.1500	1,250.00
08/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.02	93.9000	93.9800	93.9000	0.00
08/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
08/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
08/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
08/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
08/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
08/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
08/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
08/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
08/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
08/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
08/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
08/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
08/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
08/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
08/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
08/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
08/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
08/11/2011	OTH1 On 02-February-12			Index Future	373.64	370.2550	373.6420	370.2550	0.00
08/11/2011	R157 On 03-November-11			Bond Future	6.60	125.1482	125.1138	125.1482	0.00
08/11/2011	R157 On 02-February-12			Bond Future	6.42	127.4447	127.7973	127.4447	16,934.00
08/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	7206	7	7	7	0.00
08/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	7372	7	7	7	0.00
08/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	7039	7	7	7	0.00
08/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	374	0	0	0	130.00
08/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	2478	2	2	2	0.00
08/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	1213	1	1	1	0.00
08/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	680	1	1	1	3,960.00
08/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2925	3	3	3	0.00
08/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	1015	1	1	1	1,320.00
08/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	1432	1	1	1	0.00
08/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	617	1	1	1	1,320.00
08/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	165	0	0	0	3,960.00
08/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	918	1	1	1	0.00
08/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	756	1	1	1	130.00
08/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	1911	2	2	2	0.00
08/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	244	0	0	0	130.00
08/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1306	2	1	2	0.00
08/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
08/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
08/11/2011	R157 On 03-May-12			Bond Future	6.48	122.4444	122.8091	122.4444	0.00
08/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5831	5	6	5	0.00
08/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	5683	5	6	5	0.00
08/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5980	6	6	6	0.00
08/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	77	0	0	0	0.00
08/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	95	0	0	0	0.00
08/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	85	0	0	0	0.00
08/11/2011	R157 On 02-August-12			Bond Future	6.55	124.1672	124.5383	124.1672	0.00
08/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4853	5	5	5	0.00
08/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4974	5	5	5	0.00
08/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4734	4	5	4	0.00
08/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	506	1	1	1	0.00
08/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	451	1	0	1	0.00
08/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	477	1	0	1	0.00
08/11/2011	R157 On 01-November-12			Bond Future	6.63	119.1325	119.5186	119.1325	0.00
08/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2644	2	3	2	0.00
08/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2561	2	3	2	0.00
08/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2729	3	3	3	0.00
08/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1553	2	2	2	0.00
08/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1666	2	2	2	0.00
08/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1608	2	2	2	0.00
08/11/2011	R186 On 03-November-11			Bond Future	8.38	122.1639	122.0297	122.1639	0.00
08/11/2011	R186 On 02-February-12			Bond Future	8.25	119.2852	120.4799	119.2852	24,262.00
08/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	8076	7	8	7	0.00
08/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	8423	7	8	7	0.00
08/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	7733	7	8	7	0.00
08/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	1638	1	2	1	6,000.00
08/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	159	0	0	0	6,000.00
08/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	2497	2	2	2	100.00
08/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	36809	36	37	36	0.00
08/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	108584	107	109	107	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	4890	6	5	6	0.00
08/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	15891	17	16	17	0.00
08/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1215	2	1	2	0.00
08/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	6544	7	7	7	0.00
08/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1023	1	1	1	0.00
08/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1116	1	1	1	100.00
08/11/2011	R186 On 03-May-12			Bond Future	8.32	120.9753	122.1941	120.9753	0.00
08/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	8609	8	9	8	0.00
08/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	8913	8	9	8	0.00
08/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	8310	7	8	7	0.00
08/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	2586	3	3	3	0.00
08/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	2315	3	2	3	0.00
08/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	2447	3	2	3	0.00
08/11/2011	R186 On 02-August-12			Bond Future	8.40	117.3876	118.6283	117.3876	0.00
08/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	7610	7	8	7	0.00
08/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	7352	7	7	7	0.00
08/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	7871	7	8	7	0.00
08/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	4284	5	4	5	0.00
08/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	4656	5	5	5	0.00
08/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	4467	5	4	5	0.00
08/11/2011	R186 On 01-November-12			Bond Future	8.49	119.0631	120.3244	119.0631	0.00
08/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	8196	7	8	7	0.00
08/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	8442	8	8	8	0.00
08/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	7953	7	8	7	0.00
08/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	6042	7	6	7	0.00
08/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	5649	6	6	6	0.00
08/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	5843	6	6	6	0.00
08/11/2011	R189 On 03-November-11			Bond Future	215.68	215.6967	215.6751	215.6967	0.00
08/11/2011	R189 On 02-February-12			Bond Future	218.88	218.9005	218.8791	218.9005	0.00
08/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	879	1	1	1	0.00
08/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	929	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	829	1	1	1	0.00
08/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R197 On 03-November-11			Bond Future	242.77	242.7810	242.7721	242.7810	0.00
08/11/2011	R197 On 02-February-12			Bond Future	242.20	242.2128	242.2047	242.2128	418.00
08/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5205	5	5	5	0.00
08/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5155	5	5	5	0.00
08/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5255	5	5	5	0.00
08/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R201 On 03-November-11			Bond Future	6.20	110.4930	110.4638	110.4930	0.00
08/11/2011	R201 On 02-February-12			Bond Future	5.97	108.1004	108.3692	108.1004	3,124.00
08/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5984	6	6	6	0.00
08/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5858	6	6	6	0.00
08/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	6111	6	6	6	0.00
08/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R201 On 03-May-12			Bond Future	5.99	109.6321	109.9108	109.6321	0.00
08/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	4325	4	4	4	0.00
08/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	4213	4	4	4	0.00
08/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	4437	4	4	4	0.00
08/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	47	0	0	0	0.00
08/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	59	0	0	0	0.00
08/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	53	0	0	0	0.00
08/11/2011	R201 On 02-August-12			Bond Future	6.02	106.7682	107.0528	106.7682	0.00
08/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3561	3	4	3	0.00
08/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3652	3	4	3	0.00
08/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	3471	3	3	3	0.00
08/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	306	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	269	0	0	0	0.00
08/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	287	0	0	0	0.00
08/11/2011	R201 On 01-November-12			Bond Future	6.05	108.2931	108.5873	108.2931	0.00
08/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1998	2	2	2	0.00
08/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1936	2	2	2	0.00
08/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	2061	2	2	2	0.00
08/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1055	1	1	1	0.00
08/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1131	1	1	1	0.00
08/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1092	1	1	1	0.00
08/11/2011	R202 On 03-November-11			Bond Future	175.94	175.9409	175.9354	175.9409	0.00
08/11/2011	R202 On 02-February-12			Bond Future	178.22	177.0938	178.2208	177.0938	34,606.00
08/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	1221	0	1	0	0.00
08/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	1271	0	1	0	0.00
08/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	1171	0	1	0	0.00
08/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R203 On 03-November-11			Bond Future	7.36	105.3741	105.3789	105.3741	0.00
08/11/2011	R203 On 02-February-12			Bond Future	7.18	107.6860	108.1344	107.6860	2,201.00
08/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	7078	7	7	7	0.00
08/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	7287	7	7	7	0.00
08/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	6869	6	7	6	0.00
08/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	959	1	1	1	2,640.00
08/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	3857	3	4	3	0.00
08/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	1490	1	1	1	880.00
08/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1878	2	2	2	0.00
08/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1090	1	1	1	880.00
08/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	331	0	0	0	2,640.00
08/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	1401	2	1	2	0.00
08/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	44	0	0	0	0.00
08/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2048	2	2	2	0.00
08/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	33	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	38	0	0	0	0.00
08/11/2011	R203 On 03-May-12			Bond Future	7.26	105.0528	105.5138	105.0528	0.00
08/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	6790	6	7	6	0.00
08/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	6970	7	7	7	0.00
08/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	6611	6	7	6	0.00
08/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	396	0	0	0	0.00
08/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	340	0	0	0	0.00
08/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	367	0	0	0	0.00
08/11/2011	R203 On 02-August-12			Bond Future	7.35	106.5336	107.0000	106.5336	0.00
08/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5986	6	6	6	0.00
08/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	6134	6	6	6	0.00
08/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5836	6	6	6	0.00
08/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1257	1	1	1	0.00
08/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1150	1	1	1	0.00
08/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1204	1	1	1	0.00
08/11/2011	R203 On 01-November-12			Bond Future	7.45	103.8945	104.3761	103.8945	0.00
08/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	4024	4	4	4	0.00
08/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	4140	4	4	4	0.00
08/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3909	4	4	4	0.00
08/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	2896	3	3	3	0.00
08/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	2723	3	3	3	0.00
08/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	2809	3	3	3	0.00
08/11/2011	R204 On 03-November-11			Bond Future	7.64	104.9897	104.9952	104.9897	0.00
08/11/2011	R204 On 02-February-12			Bond Future	7.47	103.2198	103.8428	103.2198	3,192.00
08/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	7947	7	8	7	0.00
08/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	8179	8	8	8	0.00
08/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	7715	7	8	7	0.00
08/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	107	0	0	0	0.00
08/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	83	0	0	0	0.00
08/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	95	0	0	0	0.00
08/11/2011	R204 On 03-May-12			Bond Future	7.55	104.6818	105.3202	104.6818	0.00
08/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	6721	6	7	6	0.00
08/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	6528	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	6915	6	7	6	0.00
08/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	667	1	1	1	0.00
08/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	763	1	1	1	0.00
08/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	714	1	1	1	0.00
08/11/2011	R204 On 02-August-12			Bond Future	7.65	102.1267	102.7725	102.1267	0.00
08/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5950	6	6	6	0.00
08/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	5785	5	6	5	0.00
08/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	6116	6	6	6	0.00
08/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	1695	2	2	2	0.00
08/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	1842	2	2	2	0.00
08/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	1768	2	2	2	0.00
08/11/2011	R204 On 01-November-12			Bond Future	7.74	103.5858	104.2465	103.5858	0.00
08/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	4714	4	5	4	0.00
08/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	4581	4	5	4	0.00
08/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	4848	4	5	4	0.00
08/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3365	4	3	4	0.00
08/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	3575	4	4	4	0.00
08/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3469	4	3	4	0.00
08/11/2011	R206 On 03-November-11			Bond Future	5.94	105.5453	105.5144	105.5453	0.00
08/11/2011	R206 On 02-February-12			Bond Future	5.71	103.5663	103.7122	103.5663	0.00
08/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	4127	4	4	4	0.00
08/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	4040	4	4	4	0.00
08/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	4215	4	4	4	0.00
08/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R206 On 03-May-12			Bond Future	5.70	105.0343	105.1880	105.0343	0.00
08/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2874	3	3	3	0.00
08/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2949	3	3	3	0.00
08/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2798	3	3	3	0.00
08/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	21	0	0	0	0.00
08/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	16	0	0	0	0.00
08/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	19	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R206 On 02-August-12			Bond Future	5.71	102.7493	102.9070	102.7493	0.00
08/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	2270	2	2	2	0.00
08/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	2327	2	2	2	0.00
08/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	2213	2	2	2	0.00
08/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	170	0	0	0	0.00
08/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	150	0	0	0	0.00
08/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	160	0	0	0	0.00
08/11/2011	R206 On 01-November-12			Bond Future	5.68	104.2148	104.3820	104.2148	0.00
08/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	1110	1	1	1	0.00
08/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	1145	1	1	1	0.00
08/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	1076	1	1	1	0.00
08/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	760	1	1	1	0.00
08/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	715	1	1	1	0.00
08/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	737	1	1	1	0.00
08/11/2011	R207 On 03-November-11			Bond Future	7.88	98.5734	98.5211	98.5734	0.00
08/11/2011	R207 On 02-February-12			Bond Future	7.78	96.6200	97.3381	96.6200	35,552.00
08/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	6786	6	7	6	0.00
08/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	7031	6	7	6	0.00
08/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	6541	6	7	6	0.00
08/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	727	1	1	1	1,920.00
08/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	4416	4	4	4	0.00
08/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	1351	1	1	1	640.00
08/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1910	2	2	2	0.00
08/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	1527	2	2	2	640.00
08/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	417	1	0	1	1,920.00
08/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2116	3	2	3	0.00
08/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	138	0	0	0	0.00
08/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	3246	4	3	4	0.00
08/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	105	0	0	0	0.00
08/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	121	0	0	0	0.00
08/11/2011	R207 On 03-May-12			Bond Future	7.87	97.9868	98.7230	97.9868	0.00
08/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5897	5	6	5	0.00
08/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	5707	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	6090	6	6	6	0.00
08/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1091	1	1	1	0.00
08/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1231	1	1	1	0.00
08/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1159	1	1	1	0.00
08/11/2011	R207 On 02-August-12			Bond Future	7.97	95.7278	96.4740	95.7278	0.00
08/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	6071	6	6	6	0.00
08/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5899	5	6	5	0.00
08/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	6246	6	6	6	0.00
08/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	1886	2	2	2	0.00
08/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2050	2	2	2	0.00
08/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	1966	2	2	2	0.00
08/11/2011	R207 On 01-November-12			Bond Future	8.06	97.0974	97.8575	97.0974	0.00
08/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4816	4	5	4	0.00
08/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	4676	4	5	4	0.00
08/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4957	5	5	5	0.00
08/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	3727	4	4	4	0.00
08/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	3963	4	4	4	0.00
08/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	3844	4	4	4	0.00
08/11/2011	R208 On 03-November-11			Bond Future	7.93	92.9891	92.9953	92.9891	0.00
08/11/2011	R208 On 02-February-12			Bond Future	7.84	94.7438	95.3812	94.7438	16,841.00
08/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	6939	6	7	6	0.00
08/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	7201	7	7	7	0.00
08/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	6676	6	7	6	0.00
08/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	769	1	1	1	2,880.00
08/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	4644	4	5	4	0.00
08/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1332	1	1	1	960.00
08/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1928	2	2	2	0.00
08/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	1541	2	2	2	960.00
08/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	384	1	0	1	2,880.00
08/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	2180	3	2	3	0.00
08/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	134	0	0	0	0.00
08/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	3190	4	3	4	0.00
08/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	100	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	117	0	0	0	0.00
08/11/2011	R208 On 03-May-12			Bond Future	7.92	92.6920	93.3437	92.6920	0.00
08/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	7066	7	7	7	0.00
08/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	7284	7	7	7	0.00
08/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6847	6	7	6	0.00
08/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	891	1	1	1	0.00
08/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	778	1	1	1	0.00
08/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	835	1	1	1	0.00
08/11/2011	R208 On 02-August-12			Bond Future	8.00	93.9933	94.6636	93.9933	0.00
08/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	6305	6	6	6	0.00
08/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	6493	6	6	6	0.00
08/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	6119	6	6	6	0.00
08/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2138	2	2	2	0.00
08/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	1960	2	2	2	0.00
08/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2047	2	2	2	0.00
08/11/2011	R208 On 01-November-12			Bond Future	8.09	91.9398	92.6210	91.9398	0.00
08/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4729	4	5	4	0.00
08/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4883	5	5	5	0.00
08/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	4579	4	5	4	0.00
08/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	3954	4	4	4	0.00
08/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	3695	4	4	4	0.00
08/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	3822	4	4	4	0.00
08/11/2011	R209 On 03-November-11			Bond Future	8.85	74.9787	74.8686	74.9787	0.00
08/11/2011	R209 On 02-February-12			Bond Future	8.71	76.5207	77.5920	76.5207	2,587.00
08/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	4247	4	4	4	0.00
08/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	4480	4	4	4	0.00
08/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	4020	3	4	3	0.00
08/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2109	3	2	3	0.00
08/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	1805	2	2	2	0.00
08/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	1953	2	2	2	0.00
08/11/2011	R209 On 03-May-12			Bond Future	8.78	74.4631	75.5513	74.4631	0.00
08/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	5064	4	5	4	0.00
08/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	4852	4	5	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	5278	5	5	5	0.00
08/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3157	4	3	4	0.00
08/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	3494	4	3	4	0.00
08/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	3323	4	3	4	0.00
08/11/2011	R209 On 02-August-12			Bond Future	8.85	75.5121	76.6161	75.5121	0.00
08/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	6789	6	7	6	0.00
08/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	6586	6	7	6	0.00
08/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	6995	6	7	6	0.00
08/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	3593	4	4	4	0.00
08/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	3915	4	4	4	0.00
08/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	3751	4	4	4	0.00
08/11/2011	R209 On 01-November-12			Bond Future	8.92	73.4494	74.5685	73.4494	0.00
08/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	6160	6	6	6	0.00
08/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5968	5	6	5	0.00
08/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	6351	6	6	6	0.00
08/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	5367	6	5	6	0.00
08/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	5745	6	6	6	0.00
08/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	5555	6	6	6	0.00
08/11/2011	R210 On 03-November-11			Bond Future	131.31	131.3119	131.3078	131.3119	0.00
08/11/2011	R210 On 02-February-12			Bond Future	135.43	134.1890	135.4346	134.1890	750.00
08/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	4435	3	4	3	0.00
08/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	4385	3	4	3	0.00
08/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	4485	3	4	3	0.00
08/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R211 On 03-November-11			Bond Future	114.28	114.2917	114.2838	114.2917	0.00
08/11/2011	R211 On 02-February-12			Bond Future	114.68	114.6914	114.6838	114.6914	480.00
08/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4184	4	4	4	0.00
08/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4134	4	4	4	0.00
08/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4234	4	4	4	0.00
08/11/2011	R211 On 02-February-12	110.45	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
08/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R212 On 03-November-11			Bond Future	110.23	110.2327	110.2286	110.2327	0.00
08/11/2011	R212 On 02-February-12			Bond Future	111.37	110.8808	111.3742	110.8808	2,677.00
08/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2874	2	3	2	0.00
08/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2924	2	3	2	0.00
08/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2824	2	3	2	0.00
08/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
08/11/2011	R213 On 03-November-11			Bond Future	8.82	84.6515	84.5792	84.6515	0.00
08/11/2011	R213 On 02-February-12			Bond Future	8.67	86.5463	87.6376	86.5463	487.00
08/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	4675	4	5	4	0.00
08/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	4425	4	4	4	0.00
08/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	4929	4	5	4	0.00
08/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	1918	2	2	2	0.00
08/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2193	3	2	3	0.00
08/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2052	2	2	2	0.00
08/11/2011	R213 On 03-May-12			Bond Future	8.74	84.2337	85.3489	84.2337	0.00
08/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	6649	6	7	6	0.00
08/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	6899	6	7	6	0.00
08/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	6402	6	6	6	0.00
08/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	2850	3	3	3	0.00
08/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	2598	3	3	3	0.00
08/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	2721	3	3	3	0.00
08/11/2011	R213 On 02-August-12			Bond Future	8.82	85.4213	86.5509	85.4213	0.00
08/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	7097	6	7	6	0.00
08/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	7333	7	7	7	0.00
08/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	6864	6	7	6	0.00
08/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	3939	4	4	4	0.00
08/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	3662	4	4	4	0.00
08/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	3798	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
08/11/2011	R213 On 01-November-12			Bond Future	8.90	83.1035	84.2543	83.1035	0.00
08/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	6426	6	6	6	0.00
08/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	6641	6	7	6	0.00
08/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	6208	6	6	6	0.00
08/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	5827	6	6	6	0.00
08/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	5490	6	5	6	0.00
08/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	5659	6	6	6	0.00
08/11/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
08/11/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
08/11/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
08/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
09/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0908 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
09/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	AL7T On 02-February-12			Index Future	413.88	416.7220	413.8750	416.7220	16.00
09/11/2011	AL7T On 03-May-12			Index Future	419.75	422.6500	419.7450	422.6500	0.00
09/11/2011	ALBI On 02-February-12			Index Future	377.79	380.2840	377.7860	380.2840	1,044.00
09/11/2011	ALBI On 03-May-12			Index Future	383.14	385.6940	383.1430	385.6940	0.00
09/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C203 On 15-September-17			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
09/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	CAAK On 19-December-11			Can-Do Future	0.10	0.0759	0.1030	0.0759	12,659.00
09/11/2011	CAAL On 19-December-11			Can-Do Future	0.10	0.0741	0.1041	0.0741	18,519.00
09/11/2011	CAAM On 19-December-11			Can-Do Future	0.17	0.2101	0.1741	0.2101	12,423.00
09/11/2011	CAAN On 30-March-12			Can-Do Future	0.39	0.3305	0.3924	0.3305	100,000.00
09/11/2011	CAAO On 30-March-12			Can-Do Future	0.13	0.1714	0.1317	0.1714	100,000.00
09/11/2011	CAAP On 19-December-11			Can-Do Future	0.20	0.2383	0.2009	0.2383	12,346.00
09/11/2011	CAAR On 19-December-11			Can-Do Future	0.11	0.0779	0.1065	0.0779	18,750.00
09/11/2011	CAAS On 31-January-12			Can-Do Future	0.08	0.0631	0.0782	0.0631	12,500.00
09/11/2011	CAAT On 29-February-12			Can-Do Future	0.07	0.0572	0.0689	0.0572	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	CAAU On 31-January-12			Can-Do Future	0.08	0.0976	0.0786	0.0976	19,481.00
09/11/2011	CAAV On 29-February-12			Can-Do Future	0.10	0.1270	0.1034	0.1270	12,987.00
09/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
09/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2011	GOVI On 02-February-12			GOVI	379.04	381.4480	379.0430	381.4480	155.00
09/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	100430	12	10	12	0.00
09/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	100330	12	10	12	0.00
09/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	100530	12	10	12	0.00
09/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
09/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
09/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
09/11/2011	GOVI On 03-May-12			GOVI	384.42	386.8740	384.4180	386.8740	0.00
09/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	24180	5	2	5	0.00
09/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	24080	5	2	5	0.00
09/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	24280	5	2	5	0.00
09/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
09/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
09/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
09/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2011	IGOV On 02-February-12			Index Future	163.69	163.7460	163.6900	163.7460	103.00
09/11/2011	IGOV On 03-May-12			Index Future	166.01	166.0750	166.0120	166.0750	0.00
09/11/2011	ILBI On 02-February-12			Index Future	442.30	442.3040	442.3040	442.3040	88.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.41	94.6200	94.5900	94.6200	1,700.00
09/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.41	94.6500	94.5900	94.6500	5,541.00
09/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.36	94.7000	94.6400	94.7000	101.00
09/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.25	94.8100	94.7500	94.8100	0.00
09/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.22	94.8400	94.7800	94.8400	1,340.00
09/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.20	94.8700	94.8000	94.8700	0.00
09/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.22	94.8800	94.7800	94.8800	2,890.00
09/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.30	94.8000	94.7000	94.8000	44,760.00
09/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.43	94.6700	94.5700	94.6700	990.00
09/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.62	94.4700	94.3800	94.4700	790.00
09/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	5.85	94.2400	94.1500	94.2400	1,250.00
09/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.11	93.9800	93.8900	93.9800	0.00
09/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
09/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
09/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
09/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
09/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
09/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
09/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
09/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
09/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/11/2011	OTH1 On 02-February-12			Index Future	370.67	373.6420	370.6700	373.6420	0.00
09/11/2011	R157 On 02-February-12			Bond Future	6.54	127.7973	127.3765	127.7973	16,934.00
09/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6786	7	7	7	0.00
09/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	6952	7	7	7	0.00
09/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	6619	7	7	7	0.00
09/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	979	1	1	1	0.00
09/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	271	0	0	0	130.00
09/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	2139	2	2	2	0.00
09/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	520	1	1	1	3,960.00
09/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	805	1	1	1	1,320.00
09/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	1173	1	1	1	0.00
09/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	2563	3	3	3	0.00
09/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	223	0	0	0	3,960.00
09/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	779	1	1	1	1,320.00
09/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1129	1	1	1	0.00
09/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	326	0	0	0	130.00
09/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	1566	1	2	1	0.00
09/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	943	1	1	1	130.00
09/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2229	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
09/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	2	0	0	0	0.00
09/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	2	0	0	0	0.00
09/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	2	0	0	0	0.00
09/11/2011	R157 On 03-May-12			Bond Future	6.61	122.8091	122.3777	122.8091	0.00
09/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	5424	6	5	6	0.00
09/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	5279	6	5	6	0.00
09/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	5571	6	6	6	0.00
09/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	99	0	0	0	0.00
09/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	122	0	0	0	0.00
09/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	110	0	0	0	0.00
09/11/2011	R157 On 02-August-12			Bond Future	6.70	124.5383	124.0993	124.5383	0.00
09/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	4495	5	4	5	0.00
09/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4612	5	5	5	0.00
09/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	4379	5	4	5	0.00
09/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	590	1	1	1	0.00
09/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	528	0	1	0	0.00
09/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	558	0	1	0	0.00
09/11/2011	R157 On 01-November-12			Bond Future	6.80	119.5186	119.0588	119.5186	0.00
09/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2379	3	2	3	0.00
09/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2459	3	2	3	0.00
09/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2301	3	2	3	0.00
09/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	1866	2	2	2	0.00
09/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1743	2	2	2	0.00
09/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	1803	2	2	2	0.00
09/11/2011	R186 On 02-February-12			Bond Future	8.35	120.4799	119.4657	120.4799	24,262.00
09/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	7272	8	7	8	0.00
09/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	7605	8	8	8	0.00
09/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	6944	8	7	8	0.00
09/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	1333	2	1	2	6,000.00
09/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	114	0	0	0	6,000.00
09/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	35795	37	36	37	0.00
09/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	107569	109	108	109	0.00
09/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	2086	2	2	2	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	5493	5	5	5	0.00
09/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	16861	16	17	16	0.00
09/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1441	1	1	1	0.00
09/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	7253	7	7	7	0.00
09/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1219	1	1	1	0.00
09/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1326	1	1	1	100.00
09/11/2011	R186 On 03-May-12			Bond Future	8.43	122.1941	121.1617	122.1941	0.00
09/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	7879	9	8	9	0.00
09/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	8171	9	8	9	0.00
09/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	7592	8	8	8	0.00
09/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	2901	3	3	3	0.00
09/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	2605	2	3	2	0.00
09/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	2749	2	3	2	0.00
09/11/2011	R186 On 02-August-12			Bond Future	8.52	118.6283	117.5793	118.6283	0.00
09/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6975	8	7	8	0.00
09/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	6729	7	7	7	0.00
09/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	7224	8	7	8	0.00
09/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	4686	4	5	4	0.00
09/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5082	5	5	5	0.00
09/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	4881	4	5	4	0.00
09/11/2011	R186 On 01-November-12			Bond Future	8.61	120.3244	119.2510	120.3244	0.00
09/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	7574	8	8	8	0.00
09/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	7342	8	7	8	0.00
09/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7809	8	8	8	0.00
09/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6089	6	6	6	0.00
09/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	6504	6	7	6	0.00
09/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6294	6	6	6	0.00
09/11/2011	R189 On 02-February-12			Bond Future	218.82	218.8791	218.8187	218.8791	0.00
09/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	819	1	1	1	0.00
09/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	769	1	1	1	0.00
09/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	869	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
09/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R197 On 02-February-12			Bond Future	242.18	242.2047	242.1843	242.2047	418.00
09/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5184	5	5	5	0.00
09/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5234	5	5	5	0.00
09/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5134	5	5	5	0.00
09/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R201 On 02-February-12			Bond Future	6.09	108.3692	108.0327	108.3692	3,124.00
09/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5648	6	6	6	0.00
09/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5774	6	6	6	0.00
09/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	5521	6	6	6	0.00
09/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R201 On 03-May-12			Bond Future	6.13	109.9108	109.5651	109.9108	0.00
09/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3997	4	4	4	0.00
09/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3887	4	4	4	0.00
09/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	4108	4	4	4	0.00
09/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	63	0	0	0	0.00
09/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	79	0	0	0	0.00
09/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	71	0	0	0	0.00
09/11/2011	R201 On 02-August-12			Bond Future	6.18	107.0528	106.6983	107.0528	0.00
09/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3266	4	3	4	0.00
09/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3354	4	3	4	0.00
09/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	3179	3	3	3	0.00
09/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	368	0	0	0	0.00
09/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	326	0	0	0	0.00
09/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	346	0	0	0	0.00
09/11/2011	R201 On 01-November-12			Bond Future	6.24	108.5873	108.2161	108.5873	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
09/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1779	2	2	2	0.00
09/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1838	2	2	2	0.00
09/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1721	2	2	2	0.00
09/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1287	1	1	1	0.00
09/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1203	1	1	1	0.00
09/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1245	1	1	1	0.00
09/11/2011	R202 On 02-February-12			Bond Future	178.21	178.2208	178.2079	178.2208	34,606.00
09/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	1208	1	1	1	0.00
09/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	1258	1	1	1	0.00
09/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	1158	1	1	1	0.00
09/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R203 On 02-February-12			Bond Future	7.29	108.1344	107.6069	108.1344	2,201.00
09/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	6565	7	7	7	0.00
09/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6772	7	7	7	0.00
09/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	6358	7	6	7	0.00
09/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	762	1	1	1	2,640.00
09/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	1225	1	1	1	880.00
09/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1572	2	2	2	0.00
09/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	3420	4	3	4	0.00
09/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	422	0	0	0	2,640.00
09/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1312	1	1	1	880.00
09/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	1664	1	2	1	0.00
09/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	61	0	0	0	0.00
09/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2378	2	2	2	0.00
09/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	45	0	0	0	0.00
09/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	53	0	0	0	0.00
09/11/2011	R203 On 03-May-12			Bond Future	7.38	105.5138	104.9725	105.5138	0.00
09/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	6317	7	6	7	0.00
09/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	6493	7	6	7	0.00
09/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	6143	7	6	7	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
09/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	469	0	0	0	0.00
09/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	404	0	0	0	0.00
09/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	435	0	0	0	0.00
09/11/2011	R203 On 02-August-12			Bond Future	7.48	107.0000	106.4525	107.0000	0.00
09/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5578	6	6	6	0.00
09/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5721	6	6	6	0.00
09/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	5432	6	5	6	0.00
09/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1400	1	1	1	0.00
09/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1284	1	1	1	0.00
09/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1343	1	1	1	0.00
09/11/2011	R203 On 01-November-12			Bond Future	7.59	104.3761	103.8050	104.3761	0.00
09/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3700	4	4	4	0.00
09/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3590	4	4	4	0.00
09/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3810	4	4	4	0.00
09/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	2965	3	3	3	0.00
09/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3148	3	3	3	0.00
09/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3056	3	3	3	0.00
09/11/2011	R204 On 02-February-12			Bond Future	7.61	103.8428	103.1021	103.8428	3,192.00
09/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	7242	8	7	8	0.00
09/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	7015	8	7	8	0.00
09/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	7471	8	7	8	0.00
09/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	116	0	0	0	0.00
09/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	148	0	0	0	0.00
09/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	130	0	0	0	0.00
09/11/2011	R204 On 03-May-12			Bond Future	7.70	105.3202	104.5630	105.3202	0.00
09/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	6106	7	6	7	0.00
09/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5921	7	6	7	0.00
09/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	6293	7	6	7	0.00
09/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	802	1	1	1	0.00
09/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	913	1	1	1	0.00
09/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	856	1	1	1	0.00
09/11/2011	R204 On 02-August-12			Bond Future	7.80	102.7725	102.0071	102.7725	0.00
09/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	5420	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	5263	6	5	6	0.00
09/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5578	6	6	6	0.00
09/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	1923	2	2	2	0.00
09/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2085	2	2	2	0.00
09/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2003	2	2	2	0.00
09/11/2011	R204 On 01-November-12			Bond Future	7.91	104.2465	103.4562	104.2465	0.00
09/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	4271	5	4	5	0.00
09/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	4399	5	4	5	0.00
09/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	4146	5	4	5	0.00
09/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	3930	4	4	4	0.00
09/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3707	3	4	3	0.00
09/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3817	3	4	3	0.00
09/11/2011	R206 On 02-February-12			Bond Future	5.85	103.7122	103.4428	103.7122	0.00
09/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3858	4	4	4	0.00
09/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3946	4	4	4	0.00
09/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3770	4	4	4	0.00
09/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
09/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R206 On 03-May-12			Bond Future	5.88	105.1880	104.9100	105.1880	0.00
09/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2606	3	3	3	0.00
09/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2680	3	3	3	0.00
09/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2532	3	3	3	0.00
09/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	33	0	0	0	0.00
09/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	25	0	0	0	0.00
09/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	29	0	0	0	0.00
09/11/2011	R206 On 02-August-12			Bond Future	5.91	102.9070	102.6222	102.9070	0.00
09/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	2031	2	2	2	0.00
09/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	2086	2	2	2	0.00
09/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1976	2	2	2	0.00
09/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	218	0	0	0	0.00
09/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	194	0	0	0	0.00
09/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	206	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
09/11/2011	R206 On	01-November-12				Bond Future	5.94	104.3820	104.0813	104.3820	0.00
09/11/2011	R206 On	01-November-12	6.00	Call		Bond Future	945	1	1	1	0.00
09/11/2011	R206 On	01-November-12	5.95	Call		Bond Future	915	1	1	1	0.00
09/11/2011	R206 On	01-November-12	6.05	Call		Bond Future	977	1	1	1	0.00
09/11/2011	R206 On	01-November-12	6.05	Put		Bond Future	847	1	1	1	0.00
09/11/2011	R206 On	01-November-12	5.95	Put		Bond Future	900	1	1	1	0.00
09/11/2011	R206 On	01-November-12	6.00	Put		Bond Future	873	1	1	1	0.00
09/11/2011	R207 On	02-February-12				Bond Future	7.89	97.3381	96.7336	97.3381	37,303.00
09/11/2011	R207 On	02-February-12	9.00	Call		Bond Future	6219	7	6	7	0.00
09/11/2011	R207 On	02-February-12	9.05	Call		Bond Future	6460	7	6	7	0.00
09/11/2011	R207 On	02-February-12	8.95	Call		Bond Future	5979	7	6	7	0.00
09/11/2011	R207 On	02-February-12	7.35	Call		Bond Future	562	1	1	1	1,920.00
09/11/2011	R207 On	02-February-12	7.65	Call		Bond Future	1094	1	1	1	640.00
09/11/2011	R207 On	02-February-12	7.85	Call		Bond Future	1588	2	2	2	0.00
09/11/2011	R207 On	02-February-12	8.50	Call		Bond Future	3920	4	4	4	0.00
09/11/2011	R207 On	02-February-12	8.50	Put		Bond Future	526	0	1	0	1,920.00
09/11/2011	R207 On	02-February-12	7.85	Put		Bond Future	1810	2	2	2	640.00
09/11/2011	R207 On	02-February-12	7.65	Put		Bond Future	2464	2	2	2	0.00
09/11/2011	R207 On	02-February-12	8.95	Put		Bond Future	181	0	0	0	0.00
09/11/2011	R207 On	02-February-12	7.35	Put		Bond Future	3686	3	4	3	0.00
09/11/2011	R207 On	02-February-12	9.05	Put		Bond Future	138	0	0	0	0.00
09/11/2011	R207 On	02-February-12	9.00	Put		Bond Future	159	0	0	0	0.00
09/11/2011	R207 On	03-May-12				Bond Future	7.98	98.7230	98.1026	98.7230	0.00
09/11/2011	R207 On	03-May-12	8.75	Call		Bond Future	5432	6	5	6	0.00
09/11/2011	R207 On	03-May-12	8.70	Call		Bond Future	5248	6	5	6	0.00
09/11/2011	R207 On	03-May-12	8.80	Call		Bond Future	5618	6	6	6	0.00
09/11/2011	R207 On	03-May-12	8.80	Put		Bond Future	1240	1	1	1	0.00
09/11/2011	R207 On	03-May-12	8.70	Put		Bond Future	1392	1	1	1	0.00
09/11/2011	R207 On	03-May-12	8.75	Put		Bond Future	1314	1	1	1	0.00
09/11/2011	R207 On	02-August-12				Bond Future	8.09	96.4740	95.8455	96.4740	0.00
09/11/2011	R207 On	02-August-12	8.75	Call		Bond Future	5639	6	6	6	0.00
09/11/2011	R207 On	02-August-12	8.70	Call		Bond Future	5472	6	5	6	0.00
09/11/2011	R207 On	02-August-12	8.80	Call		Bond Future	5807	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2075	2	2	2	0.00
09/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2251	2	2	2	0.00
09/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2162	2	2	2	0.00
09/11/2011	R207 On 01-November-12			Bond Future	8.19	97.8575	97.2063	97.8575	0.00
09/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4455	5	4	5	0.00
09/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4590	5	5	5	0.00
09/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	4321	5	4	5	0.00
09/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4259	4	4	4	0.00
09/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4011	4	4	4	0.00
09/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4134	4	4	4	0.00
09/11/2011	R208 On 02-February-12			Bond Future	7.94	95.3812	94.7621	95.3812	18,411.00
09/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	6357	7	6	7	0.00
09/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6615	7	7	7	0.00
09/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	6100	7	6	7	0.00
09/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	594	1	1	1	2,880.00
09/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	1073	1	1	1	960.00
09/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1599	2	2	2	0.00
09/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	4128	5	4	5	0.00
09/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	487	0	0	0	2,880.00
09/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	1831	2	2	2	960.00
09/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	2540	2	3	2	0.00
09/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	177	0	0	0	0.00
09/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	3634	3	4	3	0.00
09/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	133	0	0	0	0.00
09/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	154	0	0	0	0.00
09/11/2011	R208 On 03-May-12			Bond Future	8.02	93.3437	92.7158	93.3437	0.00
09/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6558	7	7	7	0.00
09/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6769	7	7	7	0.00
09/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6346	7	6	7	0.00
09/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1018	1	1	1	0.00
09/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	891	1	1	1	0.00
09/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	955	1	1	1	0.00
09/11/2011	R208 On 02-August-12			Bond Future	8.11	94.6636	94.0165	94.6636	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
09/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5859	6	6	6	0.00
09/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	6041	6	6	6	0.00
09/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5680	6	6	6	0.00
09/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2346	2	2	2	0.00
09/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2155	2	2	2	0.00
09/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2249	2	2	2	0.00
09/11/2011	R208 On 01-November-12			Bond Future	8.21	92.6210	91.9624	92.6210	0.00
09/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4365	5	4	5	0.00
09/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	4221	5	4	5	0.00
09/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4511	5	5	5	0.00
09/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	3982	4	4	4	0.00
09/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4255	4	4	4	0.00
09/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4117	4	4	4	0.00
09/11/2011	R209 On 02-February-12			Bond Future	8.81	77.5920	76.7882	77.5920	2,587.00
09/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3732	4	4	4	0.00
09/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	3521	4	4	4	0.00
09/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3950	4	4	4	0.00
09/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2079	2	2	2	0.00
09/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2414	2	2	2	0.00
09/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2241	2	2	2	0.00
09/11/2011	R209 On 03-May-12			Bond Future	8.88	75.5513	74.7347	75.5513	0.00
09/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4580	5	5	5	0.00
09/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	4380	5	4	5	0.00
09/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4782	5	5	5	0.00
09/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3478	3	3	3	0.00
09/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	3838	3	4	3	0.00
09/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	3655	3	4	3	0.00
09/11/2011	R209 On 02-August-12			Bond Future	8.96	76.6161	75.7876	76.6161	0.00
09/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	6271	7	6	7	0.00
09/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	6077	7	6	7	0.00
09/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	6468	7	6	7	0.00
09/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	3894	4	4	4	0.00
09/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4234	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
09/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4061	4	4	4	0.00
09/11/2011	R209 On 01-November-12			Bond Future	9.03	74.5685	73.7209	74.5685	0.00
09/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5690	6	6	6	0.00
09/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5873	6	6	6	0.00
09/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5507	6	6	6	0.00
09/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6132	6	6	6	0.00
09/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	5737	5	6	5	0.00
09/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	5933	6	6	6	0.00
09/11/2011	R210 On 02-February-12			Bond Future	135.42	135.4346	135.4248	135.4346	750.00
09/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	4425	4	4	4	0.00
09/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	4475	4	4	4	0.00
09/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	4375	4	4	4	0.00
09/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R211 On 02-February-12			Bond Future	114.66	114.6838	114.6631	114.6838	480.00
09/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4163	4	4	4	0.00
09/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4113	4	4	4	0.00
09/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4213	4	4	4	0.00
09/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R212 On 02-February-12			Bond Future	111.36	111.3742	111.3642	111.3742	2,677.00
09/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2864	3	3	3	0.00
09/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2914	3	3	3	0.00
09/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2814	3	3	3	0.00
09/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
09/11/2011	R213 On 02-February-12			Bond Future	8.77	87.6376	86.8272	87.6376	487.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	4148	5	4	5	0.00
09/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	4389	5	4	5	0.00
09/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3914	4	4	4	0.00
09/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2492	2	2	2	0.00
09/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2189	2	2	2	0.00
09/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2335	2	2	2	0.00
09/11/2011	R213 On 03-May-12			Bond Future	8.85	85.3489	84.5183	85.3489	0.00
09/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	6097	7	6	7	0.00
09/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	6337	7	6	7	0.00
09/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5861	6	6	6	0.00
09/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3139	3	3	3	0.00
09/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	2866	3	3	3	0.00
09/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	2999	3	3	3	0.00
09/11/2011	R213 On 02-August-12			Bond Future	8.93	86.5509	85.7093	86.5509	0.00
09/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	6569	7	7	7	0.00
09/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6796	7	7	7	0.00
09/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	6345	7	6	7	0.00
09/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4262	4	4	4	0.00
09/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	3967	4	4	4	0.00
09/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4112	4	4	4	0.00
09/11/2011	R213 On 01-November-12			Bond Future	9.01	84.2543	83.3871	84.2543	0.00
09/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5945	6	6	6	0.00
09/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	6152	7	6	7	0.00
09/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5737	6	6	6	0.00
09/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6223	6	6	6	0.00
09/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	5868	5	6	5	0.00
09/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6045	6	6	6	0.00
09/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00