



# Derivatives Weekly Statistics Report

From: 10/01/2011 To: 12/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	AL7T On 03-February-11			Index Future	373.82	375.9570	373.8170	375.9570	30.00
10/01/2011	ALBI On 03-February-11			Index Future	344.95	346.8390	344.9490	346.8390	1,123.00
10/01/2011	ALBI On 05-May-11			Index Future	349.94	351.8530	349.9360	351.8530	2.00
10/01/2011	CRD1 On 03-February-11			Index Future	153.66	154.1060	153.6560	154.1060	2.00
10/01/2011	CRD1 On 05-May-11			Index Future	155.75	156.2110	155.7540	156.2110	0.00
10/01/2011	GOVI On 03-February-11			GOVI	345.68	347.5210	345.6800	347.5210	211.00
10/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	26800	5	3	5	0.00
10/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	26900	5	3	5	0.00
10/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	26700	5	3	5	0.00
10/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11			GOVI	350.68	352.5450	350.6770	352.5450	0.00
10/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	16770	4	2	4	0.00
10/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	16670	4	2	4	0.00
10/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	16870	4	2	4	0.00
10/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
10/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	IGOV On 03-February-11			Index Future	148.52	148.4880	148.5180	148.4880	6.00
10/01/2011	IGOV On 05-May-11			Index Future	150.67	150.6340	150.6650	150.6340	0.00
10/01/2011	IGOV On 04-August-11			Index Future	152.83	152.7970	152.8290	152.7970	0.00
10/01/2011	ILBI On 03-February-11			Index Future	402.42	402.4280	402.4150	402.4280	370.00
10/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4970	94.4700	94.4970	7,791.00
10/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5490	94.5100	94.5490	2,500.00
10/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.46	94.5810	94.5400	94.5810	6,390.00
10/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.43	94.6090	94.5700	94.6090	2.00
10/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.43	94.5190	94.5700	94.5190	2,000.00
10/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.43	94.5180	94.5700	94.5180	3,790.00
10/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.55	94.4900	94.4500	94.4900	15,090.00
10/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.79	94.2500	94.2100	94.2500	5,290.00
10/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.09	93.9670	93.9100	93.9670	290.00
10/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.42	93.6330	93.5800	93.6330	390.00
10/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.73	93.3200	93.2700	93.3200	41,490.00
10/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.96	93.1000	93.0400	93.1000	390.00
10/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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10/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2011	OTH1 On 03-February-11			Index Future	340.63	342.7720	340.6320	342.7720	3.00
10/01/2011	OTH1 On 05-May-11			Index Future	345.56	347.7270	345.5560	347.7270	0.00
10/01/2011	R157 On 03-February-11			Bond Future	7.37	129.4046	128.9600	129.4046	7,886.00
10/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2327	3	2	3	0.00
10/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2532	3	3	3	0.00
10/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2126	3	2	3	0.00
10/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	45	0	0	0	0.00
10/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	0	0	0.00
10/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	31	0	0	0	0.00
10/01/2011	R157 On 05-May-11			Bond Future	7.48	124.4626	124.0137	124.4626	705.00
10/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1871	2	2	2	0.00
10/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2007	2	2	2	0.00
10/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1614	2	2	2	0.00
10/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1740	2	2	2	0.00
10/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	844	1	1	1	0.00
10/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	924	1	1	1	0.00
10/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	701	1	1	1	0.00
10/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	770	1	1	1	0.00
10/01/2011	R157 On 04-August-11			Bond Future	7.61	126.2693	125.8120	126.2693	0.00
10/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1345	2	1	2	0.00
10/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1440	2	1	2	0.00
10/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1254	1	1	1	0.00
10/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1884	2	2	2	0.00
10/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1678	1	2	1	0.00
10/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1779	2	2	2	0.00
10/01/2011	R186 On 03-February-11			Bond Future	8.34	121.1424	120.1975	121.1424	25,674.00
10/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	6321	7	6	7	0.00
10/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	6761	8	7	8	0.00
10/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	5883	7	6	7	0.00
10/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	53	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	77	0	0	0	0.00
10/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	6113	5	6	5	0.00
10/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	42	0	0	0	0.00
10/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	57	0	0	0	0.00
10/01/2011	R186 On 05-May-11			Bond Future	8.42	122.8942	121.9370	122.8942	500.00
10/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5000	6	5	6	0.00
10/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5314	6	5	6	0.00
10/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1444	2	1	2	5,500.00
10/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	4694	5	5	5	0.00
10/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1992	2	2	2	0.00
10/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5596	5	6	5	0.00
10/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1679	1	2	1	0.00
10/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1830	2	2	2	0.00
10/01/2011	R186 On 04-August-11			Bond Future	8.50	119.3897	118.4120	119.3897	0.00
10/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3141	4	3	4	0.00
10/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	2936	3	3	3	0.00
10/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3353	4	3	4	0.00
10/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	5262	5	5	5	0.00
10/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5826	5	6	5	0.00
10/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5539	5	6	5	0.00
10/01/2011	R201 On 03-February-11			Bond Future	7.21	106.6287	106.2818	106.6287	489.00
10/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2671	3	3	3	0.00
10/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2506	3	3	3	0.00
10/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2836	3	3	3	0.00
10/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
10/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	4	0	0	0	0.00
10/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	0	0	0.00
10/01/2011	R201 On 05-May-11			Bond Future	7.32	108.1706	107.8196	108.1706	0.00
10/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1756	2	2	2	0.00
10/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1874	2	2	2	0.00
10/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1641	2	2	2	0.00
10/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	432	0	0	0	0.00
10/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	348	0	0	0	0.00

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10/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	388	0	0	0	0.00
10/01/2011	R201 On 04-August-11			Bond Future	7.45	105.3306	104.9761	105.3306	0.00
10/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	863	1	1	1	0.00
10/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	931	1	1	1	0.00
10/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	799	1	1	1	0.00
10/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1561	1	2	1	0.00
10/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1391	1	1	1	0.00
10/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1474	1	1	1	0.00
10/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	167.6315	167.6315	3,739.00
10/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	60	60	60	0.00
10/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61	61	0.00
10/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	60	60	0.00
10/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	170.0535	170.0535	6,500.00
10/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43	43	0.00
10/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42	42	0.00
10/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44	44	0.00
10/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R203 On 03-February-11			Bond Future	7.99	105.1903	104.6484	105.1903	1,404.00
10/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2632	3	3	3	0.00
10/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2864	3	3	3	0.00
10/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	720	1	1	1	1,000.00
10/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2404	3	2	3	0.00
10/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	74	0	0	0	0.00
10/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	649	0	1	0	0.00
10/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	40	0	0	0	0.00
10/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	55	0	0	0	0.00
10/01/2011	R203 On 05-May-11			Bond Future	8.09	102.5481	102.0008	102.5481	0.00

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10/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1979	2	2	2	0.00
10/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1837	2	2	2	0.00
10/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2125	2	2	2	0.00
10/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1119	1	1	1	0.00
10/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1318	1	1	1	0.00
10/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1216	1	1	1	0.00
10/01/2011	R203 On 04-August-11			Bond Future	8.21	104.0348	103.4843	104.0348	0.00
10/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1567	2	2	2	0.00
10/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1464	2	1	2	0.00
10/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1675	2	2	2	0.00
10/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2445	2	2	2	0.00
10/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2713	2	3	2	0.00
10/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2576	2	3	2	0.00
10/01/2011	R204 On 03-February-11			Bond Future	8.13	100.9062	100.3337	100.9062	1,926.00
10/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2244	3	2	3	0.00
10/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	2487	3	2	3	0.00
10/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2010	3	2	3	0.00
10/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	189	0	0	0	0.00
10/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	111	0	0	0	0.00
10/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	145	0	0	0	0.00
10/01/2011	R204 On 05-May-11			Bond Future	8.23	102.3631	101.7800	102.3631	100.00
10/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2645	3	3	3	0.00
10/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2821	3	3	3	0.00
10/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2474	3	2	3	0.00
10/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1266	1	1	1	0.00
10/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1070	1	1	1	0.00
10/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1165	1	1	1	0.00
10/01/2011	R204 On 04-August-11			Bond Future	8.34	99.8200	99.2283	99.8200	0.00
10/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1543	2	2	2	0.00
10/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1654	2	2	2	0.00
10/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1437	2	1	2	0.00
10/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3561	3	4	3	0.00
10/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3229	3	3	3	0.00

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10/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3392	3	3	3	0.00
10/01/2011	R206 On 03-February-11			Bond Future	6.83	102.5653	102.2549	102.5653	0.00
10/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3051	3	3	3	0.00
10/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2923	3	3	3	0.00
10/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3178	3	3	3	0.00
10/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 05-May-11			Bond Future	6.93	104.0486	103.7317	104.0486	0.00
10/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1587	2	2	2	0.00
10/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1494	2	1	2	0.00
10/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1683	2	2	2	0.00
10/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	198	0	0	0	0.00
10/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	249	0	0	0	0.00
10/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	222	0	0	0	0.00
10/01/2011	R206 On 04-August-11			Bond Future	7.07	101.7923	101.4733	101.7923	0.00
10/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	765	1	1	1	0.00
10/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	712	1	1	1	0.00
10/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	819	1	1	1	0.00
10/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	857	1	1	1	0.00
10/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	971	1	1	1	0.00
10/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	913	1	1	1	0.00
10/01/2011	R207 On 03-February-11			Bond Future	8.21	95.0745	94.4717	95.0745	800.00
10/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3229	4	3	4	0.00
10/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	3499	4	3	4	0.00
10/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	2963	4	3	4	0.00
10/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	85	0	0	0	0.00
10/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	46	0	0	0	0.00
10/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	63	0	0	0	0.00
10/01/2011	R207 On 05-May-11			Bond Future	8.31	96.4493	95.8385	96.4493	0.00
10/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2532	3	3	3	0.00
10/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2709	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2361		3	2	3	0.00
10/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1529		1	2	1	0.00
10/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1301		1	1	1	0.00
10/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1412		1	1	1	0.00
10/01/2011	R207 On 04-August-11			Bond Future	8.41		94.2093	93.5923	94.2093	0.00
10/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2085		2	2	2	0.00
10/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2220		3	2	3	0.00
10/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1955		2	2	2	0.00
10/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3165		3	3	3	0.00
10/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2854		3	3	3	0.00
10/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	3007		3	3	3	0.00
10/01/2011	R208 On 03-February-11			Bond Future	8.23		92.9815	92.3447	92.9815	5,598.00
10/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3275		4	3	4	0.00
10/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	2998		4	3	4	0.00
10/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	3556		4	4	4	0.00
10/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	58		0	0	0	0.00
10/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	105		0	0	0	0.00
10/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	79		0	0	0	0.00
10/01/2011	R208 On 05-May-11			Bond Future	8.32		90.9295	90.2819	90.9295	100.00
10/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2611		3	3	3	0.00
10/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2432		3	2	3	0.00
10/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2796		3	3	3	0.00
10/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1385		1	1	1	0.00
10/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1631		1	2	1	0.00
10/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1504		1	2	1	0.00
10/01/2011	R208 On 04-August-11			Bond Future	8.41		92.2486	91.5976	92.2486	0.00
10/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2201		3	2	3	0.00
10/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2344		3	2	3	0.00
10/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2062		2	2	2	0.00
10/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3352		3	3	3	0.00
10/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	3020		3	3	3	0.00
10/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3183		3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R209 On 03-February-11			Bond Future	8.31	81.4246	80.6395	81.4246	22,596.00
10/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	5666	6	6	6	0.00
10/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6035	7	6	7	0.00
10/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5296	6	5	6	0.00
10/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	63	0	0	0	0.00
10/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	34	0	0	0	0.00
10/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	48	0	0	0	0.00
10/01/2011	R209 On 05-May-11			Bond Future	8.37	79.4617	78.6596	79.4617	0.00
10/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3387	4	3	4	0.00
10/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	3629	4	4	4	0.00
10/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3152	4	3	4	0.00
10/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2447	2	2	2	0.00
10/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2088	2	2	2	0.00
10/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2262	2	2	2	0.00
10/01/2011	R209 On 04-August-11			Bond Future	8.43	80.6140	79.8044	80.6140	0.00
10/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4060	5	4	5	0.00
10/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4287	5	4	5	0.00
10/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	3839	4	4	4	0.00
10/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	12783	14	13	14	0.00
10/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	462	0	0	0	0.00
10/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3628	3	4	3	0.00
10/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3242	3	3	3	0.00
10/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3430	3	3	3	0.00
10/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	126.7610	126.7610	2.00
10/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32	32	0.00
10/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33	33	0.00
10/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	32	32	0.00
10/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11			Bond Future	1.72	104.4565	104.4507	104.4565	589.00
10/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4396	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4671	5	5	5	0.00
10/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4119	4	4	4	0.00
10/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11			Bond Future	2.50	102.4959	102.4863	102.4959	2,518.00
10/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4750	5	5	5	0.00
10/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5207	5	5	5	0.00
10/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4290	4	4	4	0.00
10/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11			Bond Future	8.39	90.4306	89.7000	90.4306	0.00
10/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	3042	2	3	2	0.00
10/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3959	3	4	3	0.00
10/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3499	3	3	3	0.00
10/01/2011	R213 On 05-May-11			Bond Future	8.46	88.2002	87.4534	88.2002	0.00
10/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4482	4	4	4	0.00
10/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3569	3	4	3	0.00
10/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	4024	3	4	3	0.00
10/01/2011	R213 On 04-August-11			Bond Future	8.52	89.4787	88.7253	89.4787	0.00
10/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	4111	3	4	3	0.00
10/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	5020	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4564	4	5	4	0.00
10/01/2011	TRT1 On 03-February-11			Index Future	341.61	343.4160	341.6100	343.4160	100.00
10/01/2011	TRT1 On 05-May-11			Index Future	346.28	348.1060	346.2760	348.1060	0.00
11/01/2011	AL7T On 03-February-11			Index Future	374.41	373.8170	374.4110	373.8170	30.00
11/01/2011	ALBI On 03-February-11			Index Future	345.54	344.9490	345.5440	344.9490	1,123.00
11/01/2011	ALBI On 05-May-11			Index Future	350.54	349.9360	350.5390	349.9360	2.00
11/01/2011	CRD1 On 03-February-11			Index Future	153.79	153.6560	153.7900	153.6560	2.00
11/01/2011	CRD1 On 05-May-11			Index Future	155.89	155.7540	155.8910	155.7540	0.00
11/01/2011	GOVI On 03-February-11			GOVI	346.25	345.6800	346.2450	345.6800	211.00
11/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	32450	3	3	3	0.00
11/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	32550	3	3	3	0.00
11/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	32350	3	3	3	0.00
11/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11			GOVI	351.25	350.6770	351.2500	350.6770	0.00
11/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	22500	2	2	2	0.00
11/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	22400	2	2	2	0.00
11/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	22600	2	2	2	0.00
11/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
11/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2011	IGOV On 03-February-11			Index Future	148.63	148.5180	148.6250	148.5180	8.00
11/01/2011	IGOV On 05-May-11			Index Future	150.77	150.6650	150.7730	150.6650	0.00
11/01/2011	IGOV On 04-August-11			Index Future	152.94	152.8290	152.9390	152.8290	0.00
11/01/2011	ILBI On 03-February-11			Index Future	402.70	402.4150	402.7040	402.4150	370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4700	94.4730	94.4700	7,791.00
11/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5100	94.5130	94.5100	2,500.00
11/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.47	94.5400	94.5330	94.5400	6,890.00
11/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.45	94.5700	94.5490	94.5700	2.00
11/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.45	94.5700	94.5490	94.5700	2,000.00
11/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.45	94.5700	94.5490	94.5700	3,790.00
11/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.56	94.4500	94.4450	94.4500	15,590.00
11/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.80	94.2100	94.1960	94.2100	5,290.00
11/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.09	93.9100	93.9110	93.9100	290.00
11/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.42	93.5800	93.5790	93.5800	390.00
11/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.74	93.2700	93.2610	93.2700	41,490.00
11/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.96	93.0400	93.0400	93.0400	390.00
11/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	OTH1 On 03-February-11			Index Future	341.38	340.6320	341.3810	340.6320	3.00
11/01/2011	OTH1 On 05-May-11			Index Future	346.32	345.5560	346.3160	345.5560	0.00
11/01/2011	R157 On 03-February-11			Bond Future	7.35	128.9600	129.0523	128.9600	7,886.00
11/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2412	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2619	3	3	3	0.00
11/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2208	2	2	2	0.00
11/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	34	0	0	0	0.00
11/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	17	0	0	0	0.00
11/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	24	0	0	0	0.00
11/01/2011	R157 On 05-May-11			Bond Future	7.46	124.0137	124.1091	124.0137	705.00
11/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1928	2	2	2	0.00
11/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2066	2	2	2	0.00
11/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1795	2	2	2	0.00
11/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1666	2	2	2	0.00
11/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	881	1	1	1	0.00
11/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	804	1	1	1	0.00
11/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	665	1	1	1	0.00
11/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	732	1	1	1	0.00
11/01/2011	R157 On 04-August-11			Bond Future	7.59	125.8120	125.9095	125.8120	0.00
11/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1387	1	1	1	0.00
11/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1484	1	1	1	0.00
11/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1294	1	1	1	0.00
11/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1826	2	2	2	0.00
11/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1625	2	2	2	0.00
11/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1723	2	2	2	0.00
11/01/2011	R186 On 03-February-11			Bond Future	8.31	120.1975	120.5046	120.1975	25,674.00
11/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	6612	6	7	6	0.00
11/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7056	7	7	7	0.00
11/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6170	6	6	6	0.00
11/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	60	0	0	0	3,000.00
11/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	57	0	0	0	0.00
11/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5813	6	6	6	0.00
11/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	30	0	0	0	0.00
11/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	41	0	0	0	0.00
11/01/2011	R186 On 05-May-11			Bond Future	8.39	121.9370	122.2483	121.9370	500.00
11/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5197	5	5	5	0.00
11/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5518	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
11/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	4884	5	5	5	0.00
11/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1530	1	2	1	5,500.00
11/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1871	2	2	2	0.00
11/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5371	6	5	6	0.00
11/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1572	2	2	2	0.00
11/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1716	2	2	2	0.00
11/01/2011	R186 On 04-August-11			Bond Future	8.46	118.4120	118.7366	118.4120	0.00
11/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3272	3	3	3	0.00
11/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3061	3	3	3	0.00
11/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3490	3	3	3	0.00
11/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	5074	5	5	5	0.00
11/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5626	6	6	6	0.00
11/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5345	6	5	6	0.00
11/01/2011	R201 On 03-February-11			Bond Future	7.19	106.2818	106.3572	106.2818	489.00
11/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2745	3	3	3	0.00
11/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2580	3	3	3	0.00
11/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2911	3	3	3	0.00
11/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	0	0	0.00
11/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	0	0	0.00
11/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	0	0	0.00
11/01/2011	R201 On 05-May-11			Bond Future	7.30	107.8196	107.8935	107.8196	0.00
11/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1807	2	2	2	0.00
11/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1690	2	2	2	0.00
11/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1927	2	2	2	0.00
11/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	327	0	0	0	0.00
11/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	407	0	0	0	0.00
11/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	365	0	0	0	0.00
11/01/2011	R201 On 04-August-11			Bond Future	7.43	104.9761	105.0511	104.9761	0.00
11/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	892	1	1	1	0.00
11/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	961	1	1	1	0.00
11/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	826	1	1	1	0.00
11/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1513	2	2	2	0.00
11/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1346	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1428	1	1	1	0.00
11/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	167.6020	167.6315	3,739.00
11/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60465	60	60	60	0.00
11/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61312	61	61	61	0.00
11/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59609	60	60	60	0.00
11/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	170.0535	170.0535	6,500.00
11/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43	43	0.00
11/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44	44	0.00
11/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42	42	0.00
11/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R203 On 03-February-11			Bond Future	7.97	104.6484	104.7350	104.6484	1,404.00
11/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2708	3	3	3	0.00
11/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2942	3	3	3	0.00
11/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	752	1	1	1	1,000.00
11/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2478	2	2	2	0.00
11/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	61	0	0	0	0.00
11/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	594	1	1	1	0.00
11/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	32	0	0	0	0.00
11/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	44	0	0	0	0.00
11/01/2011	R203 On 05-May-11			Bond Future	8.08	102.0008	102.0844	102.0008	0.00
11/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2021	2	2	2	0.00
11/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2169	2	2	2	0.00
11/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1878	2	2	2	0.00
11/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1275	1	1	1	0.00
11/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1079	1	1	1	0.00
11/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1174	1	1	1	0.00
11/01/2011	R203 On 04-August-11			Bond Future	8.19	103.4843	103.5695	103.4843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1599	2	2	2	0.00
11/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1494	1	1	1	0.00
11/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1709	2	2	2	0.00
11/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2394	2	2	2	0.00
11/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2658	3	3	3	0.00
11/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2523	3	3	3	0.00
11/01/2011	R204 On 03-February-11			Bond Future	8.11	100.3337	100.4536	100.3337	1,926.00
11/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2339	2	2	2	0.00
11/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	2586	2	3	2	0.00
11/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2100	2	2	2	0.00
11/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	159	0	0	0	0.00
11/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	90	0	0	0	0.00
11/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	120	0	0	0	0.00
11/01/2011	R204 On 05-May-11			Bond Future	8.21	101.7800	101.9074	101.7800	100.00
11/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2719	3	3	3	0.00
11/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2546	2	3	2	0.00
11/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2899	3	3	3	0.00
11/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1021	1	1	1	0.00
11/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1211	1	1	1	0.00
11/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1112	1	1	1	0.00
11/01/2011	R204 On 04-August-11			Bond Future	8.32	99.2283	99.3517	99.2283	0.00
11/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1586	2	2	2	0.00
11/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1699	2	2	2	0.00
11/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1478	1	1	1	0.00
11/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3478	4	3	4	0.00
11/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3151	3	3	3	0.00
11/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3312	3	3	3	0.00
11/01/2011	R206 On 03-February-11			Bond Future	6.80	102.2549	102.3370	102.2549	0.00
11/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3133	3	3	3	0.00
11/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3005	3	3	3	0.00
11/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3260	3	3	3	0.00
11/01/2011	R206 On 03-February-11	8.05	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
11/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R206 On 05-May-11			Bond Future	6.90	103.7317	103.8169	103.7317	0.00
11/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1652	2	2	2	0.00
11/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1749	2	2	2	0.00
11/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1558	1	2	1	0.00
11/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	227	0	0	0	0.00
11/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	179	0	0	0	0.00
11/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	202	0	0	0	0.00
11/01/2011	R206 On 04-August-11			Bond Future	7.03	101.4733	101.5596	101.4733	0.00
11/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	805	1	1	1	0.00
11/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	750	1	1	1	0.00
11/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	861	1	1	1	0.00
11/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	812	1	1	1	0.00
11/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	923	1	1	1	0.00
11/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	867	1	1	1	0.00
11/01/2011	R207 On 03-February-11			Bond Future	8.19	94.4717	94.6280	94.4717	800.00
11/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3371	3	3	3	0.00
11/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	3644	3	4	3	0.00
11/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3101	3	3	3	0.00
11/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	66	0	0	0	0.00
11/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	35	0	0	0	0.00
11/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	48	0	0	0	0.00
11/01/2011	R207 On 05-May-11			Bond Future	8.28	95.8385	95.9966	95.8385	0.00
11/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2620	3	3	3	0.00
11/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2445	2	2	2	0.00
11/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2800	3	3	3	0.00
11/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1234	1	1	1	0.00
11/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1455	2	1	2	0.00
11/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1342	1	1	1	0.00
11/01/2011	R207 On 04-August-11			Bond Future	8.38	93.5923	93.7518	93.5923	0.00
11/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2153	2	2	2	0.00
11/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2290	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2020	2	2	2	0.00
11/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3071	3	3	3	0.00
11/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2765	3	3	3	0.00
11/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2915	3	3	3	0.00
11/01/2011	R208 On 03-February-11			Bond Future	8.20	92.3447	92.5415	92.3447	5,598.00
11/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3452	3	3	3	0.00
11/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3169	3	3	3	0.00
11/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	3738	4	4	4	0.00
11/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	44	0	0	0	0.00
11/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	80	0	0	0	0.00
11/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	59	0	0	0	0.00
11/01/2011	R208 On 05-May-11			Bond Future	8.29	90.2819	90.4867	90.2819	100.00
11/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2726	3	3	3	0.00
11/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2917	3	3	3	0.00
11/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2542	2	3	2	0.00
11/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1536	2	2	2	0.00
11/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1301	1	1	1	0.00
11/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1414	2	1	2	0.00
11/01/2011	R208 On 04-August-11			Bond Future	8.38	91.5976	91.7977	91.5976	0.00
11/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2287	2	2	2	0.00
11/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2434	2	2	2	0.00
11/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2144	2	2	2	0.00
11/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3234	3	3	3	0.00
11/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2909	3	3	3	0.00
11/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3069	3	3	3	0.00
11/01/2011	R209 On 03-February-11			Bond Future	8.27	80.6395	81.0393	80.6395	22,596.00
11/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6049	6	6	6	0.00
11/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6422	6	6	6	0.00
11/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5674	5	6	5	0.00
11/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	41	0	0	0	0.00
11/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	22	0	0	0	0.00
11/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	31	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R209 On 05-May-11			Bond Future	8.32	78.6596	79.0633	78.6596	200.00
11/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3614	3	4	3	0.00
11/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	3866	4	4	4	0.00
11/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3370	3	3	3	0.00
11/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2261	2	2	2	0.00
11/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1922	2	2	2	0.00
11/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2086	2	2	2	0.00
11/01/2011	R209 On 04-August-11			Bond Future	8.38	79.8044	80.2118	79.8044	0.00
11/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4279	4	4	4	0.00
11/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4513	4	5	4	0.00
11/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4050	4	4	4	0.00
11/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13151	13	13	13	0.00
11/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	422	0	0	0	0.00
11/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3432	4	3	4	0.00
11/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3060	3	3	3	0.00
11/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3242	3	3	3	0.00
11/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	126.7610	126.7610	2.00
11/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32	32	0.00
11/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33	33	0.00
11/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	32	32	0.00
11/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11			Bond Future	1.72	104.4507	104.4507	104.4507	589.00
11/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4396	4	4	4	0.00
11/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4671	5	5	5	0.00
11/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4119	4	4	4	0.00
11/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11			Bond Future	2.51	102.4863	102.3895	102.4863	2,518.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4653	5	5	5	0.00
11/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5110	5	5	5	0.00
11/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4193	4	4	4	0.00
11/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11			Bond Future	8.37	89.7000	89.9165	89.7000	0.00
11/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2826	3	3	3	0.00
11/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3743	4	4	4	0.00
11/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3282	3	3	3	0.00
11/01/2011	R213 On 05-May-11			Bond Future	8.43	87.4534	87.6841	87.4534	0.00
11/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4252	4	4	4	0.00
11/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3339	4	3	4	0.00
11/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3793	4	4	4	0.00
11/01/2011	R213 On 04-August-11			Bond Future	8.50	88.7253	88.9528	88.7253	0.00
11/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3884	4	4	4	0.00
11/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4792	5	5	5	0.00
11/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4336	5	4	5	0.00
11/01/2011	TRT1 On 03-February-11			Index Future	342.19	341.6100	342.1880	341.6100	100.00
11/01/2011	TRT1 On 05-May-11			Index Future	346.86	346.2760	346.8620	346.2760	0.00
12/01/2011	AL7T On 03-February-11			Index Future	372.04	374.4110	372.0370	374.4110	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	ALBI On 03-February-11			Index Future	343.20	345.5440	343.1960	345.5440	1,123.00
12/01/2011	ALBI On 05-May-11			Index Future	348.16	350.5390	348.1570	350.5390	2.00
12/01/2011	CRD1 On 03-February-11			Index Future	153.21	153.7900	153.2090	153.7900	2.00
12/01/2011	CRD1 On 05-May-11			Index Future	155.30	155.8910	155.3030	155.8910	0.00
12/01/2011	GOVI On 03-February-11			GOVI	344.00	346.2450	343.9970	346.2450	211.00
12/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	9970	3	1	3	0.00
12/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	9870	3	1	3	0.00
12/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	10070	3	1	3	0.00
12/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
12/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
12/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
12/01/2011	GOVI On 05-May-11			GOVI	348.97	351.2500	348.9690	351.2500	0.00
12/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	2	0	2	0.00
12/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	2	0	2	0.00
12/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	2	0	2	0.00
12/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	410	0	0	0	0.00
12/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	210	0	0	0	0.00
12/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	310	0	0	0	0.00
12/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2011	IGOV On 03-February-11			Index Future	148.46	148.6250	148.4590	148.6250	8.00
12/01/2011	IGOV On 05-May-11			Index Future	150.61	150.7730	150.6050	150.7730	0.00
12/01/2011	IGOV On 04-August-11			Index Future	152.77	152.9390	152.7690	152.9390	0.00
12/01/2011	ILBI On 03-February-11			Index Future	402.36	402.7040	402.3600	402.7040	370.00
12/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.54	94.4730	94.4620	94.4730	7,791.00
12/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5130	94.5060	94.5130	2,500.00
12/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.48	94.5330	94.5190	94.5330	6,890.00
12/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.48	94.5490	94.5180	94.5490	2.00
12/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.49	94.5490	94.5130	94.5490	2,000.00
12/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.49	94.5490	94.5070	94.5490	3,790.00
12/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.4450	94.3960	94.4450	15,590.00
12/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.86	94.1960	94.1440	94.1960	5,290.00
12/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.14	93.9110	93.8570	93.9110	290.00
12/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.47	93.5790	93.5290	93.5790	390.00
12/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.79	93.2610	93.2080	93.2610	41,490.00
12/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.04	93.0400	92.9600	93.0400	390.00
12/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2011	OTH1 On 03-February-11			Index Future	338.51	341.3810	338.5120	341.3810	3.00
12/01/2011	OTH1 On 05-May-11			Index Future	343.41	346.3160	343.4050	346.3160	0.00
12/01/2011	R157 On 03-February-11			Bond Future	7.44	129.0523	128.6442	129.0523	7,886.00
12/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2024	2	2	2	0.00
12/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	1827	2	2	2	0.00
12/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2225	3	2	3	0.00
12/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	31	0	0	0	0.00
12/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	61	0	0	0	0.00
12/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	44	0	0	0	0.00
12/01/2011	R157 On 05-May-11			Bond Future	7.56	124.1091	123.6949	124.1091	705.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1662	2	2	2	0.00
12/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1790	2	2	2	0.00
12/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1539	2	2	2	0.00
12/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1421	2	1	2	0.00
12/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1050	1	1	1	0.00
12/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	962	1	1	1	0.00
12/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	803	1	1	1	0.00
12/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	880	1	1	1	0.00
12/01/2011	R157 On 04-August-11			Bond Future	7.69	125.9095	125.4890	125.9095	0.00
12/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1194	1	1	1	0.00
12/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1109	1	1	1	0.00
12/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1282	1	1	1	0.00
12/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1843	2	2	2	0.00
12/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2062	2	2	2	0.00
12/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1951	2	2	2	0.00
12/01/2011	R186 On 03-February-11			Bond Future	8.43	120.5046	119.2928	120.5046	25,674.00
12/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	5443	7	5	7	0.00
12/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	5876	7	6	7	0.00
12/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	20	0	0	0	3,000.00
12/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	5015	6	5	6	0.00
12/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	114	0	0	0	0.00
12/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	6985	6	7	6	0.00
12/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	62	0	0	0	0.00
12/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	84	0	0	0	0.00
12/01/2011	R186 On 05-May-11			Bond Future	8.51	122.2483	121.0102	122.2483	500.00
12/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	4375	5	4	5	0.00
12/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	4669	6	5	6	0.00
12/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	4089	5	4	5	0.00
12/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1158	2	1	2	5,500.00
12/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	2314	2	2	2	0.00
12/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	6237	5	6	5	0.00
12/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1961	2	2	2	0.00
12/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2132	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R186 On 04-August-11			Bond Future	8.60	118.7366	117.4837	118.7366	0.00
12/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	2740	3	3	3	0.00
12/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2935	3	3	3	0.00
12/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	2553	3	3	3	0.00
12/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	6371	6	6	6	0.00
12/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	5772	5	6	5	0.00
12/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	6066	5	6	5	0.00
12/01/2011	R201 On 03-February-11			Bond Future	7.27	106.3572	106.0695	106.3572	489.00
12/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2459	3	2	3	0.00
12/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2624	3	3	3	0.00
12/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2294	3	2	3	0.00
12/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	4	0	0	0	0.00
12/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	2	0	0	0	0.00
12/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	3	0	0	0	0.00
12/01/2011	R201 On 05-May-11			Bond Future	7.39	107.8935	107.6045	107.8935	0.00
12/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1596	2	2	2	0.00
12/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1486	2	1	2	0.00
12/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1710	2	2	2	0.00
12/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	399	0	0	0	0.00
12/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	492	0	0	0	0.00
12/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	443	0	0	0	0.00
12/01/2011	R201 On 04-August-11			Bond Future	7.53	105.0511	104.7576	105.0511	0.00
12/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	769	1	1	1	0.00
12/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	709	1	1	1	0.00
12/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	832	1	1	1	0.00
12/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1510	1	2	1	0.00
12/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1689	2	2	2	0.00
12/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1598	1	2	1	0.00
12/01/2011	R202 On 03-February-11			Bond Future	0.40	167.6020	167.0714	167.6020	3,739.00
12/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	59934	60	60	60	0.00
12/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	60781	61	61	61	0.00
12/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59079	60	59	60	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 05-May-11			Bond Future	0.32	170.0535	169.4624	170.0535	6,500.00
12/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	42803	43	43	43	0.00
12/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	43831	44	44	44	0.00
12/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	41764	42	42	42	0.00
12/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R203 On 03-February-11			Bond Future	8.06	104.7350	104.2874	104.7350	1,404.00
12/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2289	3	2	3	0.00
12/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2516	3	3	3	0.00
12/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2067	2	2	2	0.00
12/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	519	1	1	1	1,000.00
12/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	98	0	0	0	0.00
12/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	809	1	1	1	0.00
12/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	53	0	0	0	0.00
12/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	73	0	0	0	0.00
12/01/2011	R203 On 05-May-11			Bond Future	8.17	102.0844	101.6331	102.0844	0.00
12/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1757	2	2	2	0.00
12/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1894	2	2	2	0.00
12/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1625	2	2	2	0.00
12/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1474	1	1	1	0.00
12/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1256	1	1	1	0.00
12/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1362	1	1	1	0.00
12/01/2011	R203 On 04-August-11			Bond Future	8.29	103.5695	103.1115	103.5695	0.00
12/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1402	2	1	2	0.00
12/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1503	2	2	2	0.00
12/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1306	1	1	1	0.00
12/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2927	3	3	3	0.00
12/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2646	2	3	2	0.00
12/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2784	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R204 On 03-February-11			Bond Future	8.20	100.4536	99.9241	100.4536	1,926.00
12/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	1880	2	2	2	0.00
12/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	1658	2	2	2	0.00
12/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	2112	3	2	3	0.00
12/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	145	0	0	0	0.00
12/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	247	0	0	0	0.00
12/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	190	0	0	0	0.00
12/01/2011	R204 On 05-May-11			Bond Future	8.31	101.9074	101.3662	101.9074	100.00
12/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2374	3	2	3	0.00
12/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2212	3	2	3	0.00
12/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2541	3	3	3	0.00
12/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1204	1	1	1	0.00
12/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1418	1	1	1	0.00
12/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1308	1	1	1	0.00
12/01/2011	R204 On 04-August-11			Bond Future	8.42	99.3517	98.8114	99.3517	0.00
12/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1376	2	1	2	0.00
12/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1278	1	1	1	0.00
12/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1479	2	1	2	0.00
12/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3471	3	3	3	0.00
12/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3819	3	4	3	0.00
12/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3642	3	4	3	0.00
12/01/2011	R206 On 03-February-11			Bond Future	6.87	102.3370	102.1411	102.3370	0.00
12/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2937	3	3	3	0.00
12/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3064	3	3	3	0.00
12/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2809	3	3	3	0.00
12/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R206 On 05-May-11			Bond Future	6.98	103.8169	103.6175	103.8169	0.00
12/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1494	2	1	2	0.00
12/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1588	2	2	2	0.00
12/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1403	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	272	0	0	0	0.00
12/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	218	0	0	0	0.00
12/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	243	0	0	0	0.00
12/01/2011	R206 On 04-August-11			Bond Future	7.12	101.5596	101.3584	101.5596	0.00
12/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	707	1	1	1	0.00
12/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	759	1	1	1	0.00
12/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	657	1	1	1	0.00
12/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1031	1	1	1	0.00
12/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	911	1	1	1	0.00
12/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	970	1	1	1	0.00
12/01/2011	R207 On 03-February-11			Bond Future	8.28	94.6280	94.0407	94.6280	800.00
12/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	2818	3	3	3	0.00
12/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	2558	3	3	3	0.00
12/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	3083	4	3	4	0.00
12/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	61	0	0	0	0.00
12/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	111	0	0	0	0.00
12/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	83	0	0	0	0.00
12/01/2011	R207 On 05-May-11			Bond Future	8.38	95.9966	95.4012	95.9966	0.00
12/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2260	3	2	3	0.00
12/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2099	2	2	2	0.00
12/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2427	3	2	3	0.00
12/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1457	1	1	1	0.00
12/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1705	1	2	1	0.00
12/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1577	1	2	1	0.00
12/01/2011	R207 On 04-August-11			Bond Future	8.49	93.7518	93.1498	93.7518	0.00
12/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1878	2	2	2	0.00
12/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1756	2	2	2	0.00
12/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2004	2	2	2	0.00
12/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3081	3	3	3	0.00
12/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3409	3	3	3	0.00
12/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	3242	3	3	3	0.00
12/01/2011	R208 On 03-February-11			Bond Future	8.30	92.5415	91.9213	92.5415	5,598.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	2872	3	3	3	0.00
12/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	3148	4	3	4	0.00
12/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	2602	3	3	3	0.00
12/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	133	0	0	0	0.00
12/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	74	0	0	0	0.00
12/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	100	0	0	0	0.00
12/01/2011	R208 On 05-May-11			Bond Future	8.39	90.4867	89.8555	90.4867	100.00
12/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2345	3	2	3	0.00
12/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2521	3	3	3	0.00
12/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2176	3	2	3	0.00
12/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1801	2	2	2	0.00
12/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1536	1	2	1	0.00
12/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1665	1	2	1	0.00
12/01/2011	R208 On 04-August-11			Bond Future	8.48	91.7977	91.1629	91.7977	0.00
12/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1995	2	2	2	0.00
12/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2131	2	2	2	0.00
12/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1865	2	2	2	0.00
12/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3589	3	4	3	0.00
12/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	3241	3	3	3	0.00
12/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3412	3	3	3	0.00
12/01/2011	R209 On 03-February-11			Bond Future	8.40	81.0393	79.8838	81.0393	22,596.00
12/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	4930	6	5	6	0.00
12/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	4567	6	5	6	0.00
12/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	5294	6	5	6	0.00
12/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	49	0	0	0	0.00
12/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	90	0	0	0	0.00
12/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	67	0	0	0	0.00
12/01/2011	R209 On 05-May-11			Bond Future	8.46	79.0633	77.8957	79.0633	200.00
12/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2935	4	3	4	0.00
12/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	3159	4	3	4	0.00
12/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	2718	3	3	3	0.00
12/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2777	2	3	2	0.00
12/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2382	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2574	2	3	2	0.00
12/01/2011	R209 On 04-August-11			Bond Future	8.52	80.2118	79.0245	80.2118	0.00
12/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	3626	4	4	4	0.00
12/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	3839	5	4	5	0.00
12/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	3418	4	3	4	0.00
12/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	12069	13	12	13	0.00
12/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	528	0	1	0	0.00
12/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3987	3	4	3	0.00
12/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3574	3	4	3	0.00
12/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3776	3	4	3	0.00
12/01/2011	R210 On 03-February-11			Bond Future	0.98	126.7610	126.4021	126.7610	2.00
12/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32078	32	32	32	0.00
12/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	32710	33	33	33	0.00
12/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31441	32	31	32	0.00
12/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R211 On 03-February-11			Bond Future	1.73	104.4507	104.4333	104.4507	589.00
12/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4378	4	4	4	0.00
12/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4654	5	5	5	0.00
12/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4102	4	4	4	0.00
12/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R212 On 03-February-11			Bond Future	2.51	102.3895	102.3798	102.3895	2,518.00
12/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4643	5	5	5	0.00
12/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5100	5	5	5	0.00
12/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4183	4	4	4	0.00
12/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R213 On 03-February-11			Bond Future	8.50	89.9165	88.7743	89.9165	0.00
12/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	4885	4	5	4	0.00
12/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	3968	3	4	3	0.00
12/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	4425	3	4	3	0.00
12/01/2011	R213 On 05-May-11			Bond Future	8.57	87.6841	86.5146	87.6841	0.00
12/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	4508	3	5	3	0.00
12/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	5421	4	5	4	0.00
12/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	4963	4	5	4	0.00
12/01/2011	R213 On 04-August-11			Bond Future	8.64	88.9528	87.7745	88.9528	0.00
12/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	5971	5	6	5	0.00
12/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	5062	4	5	4	0.00
12/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	5515	4	6	4	0.00
12/01/2011	TRT1 On 03-February-11			Index Future	339.89	342.1880	339.8930	342.1880	100.00
12/01/2011	TRT1 On 05-May-11			Index Future	344.54	346.8620	344.5380	346.8620	0.00