



# Derivatives Weekly Statistics Report

From: 07/02/2011 To: 08/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	AL7T On 05-May-11			Index Future	371.39	370.6050	371.3850	370.6050	30.00
07/02/2011	AL7T On 04-August-11			Index Future	376.61	375.8070	376.6050	375.8070	0.00
07/02/2011	ALBI On 05-May-11			Index Future	342.55	341.9410	342.5540	341.9410	1,082.00
07/02/2011	ALBI On 04-August-11			Index Future	347.37	346.7400	347.3690	346.7400	0.00
07/02/2011	CRD1 On 05-May-11			Index Future	153.96	153.7360	153.9640	153.7360	2.00
07/02/2011	CRD1 On 04-August-11			Index Future	156.07	155.8390	156.0710	155.8390	0.00
07/02/2011	GOVI On 05-May-11			GOVI	343.38	342.7720	343.3820	342.7720	205.00
07/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
07/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	56080	6	6	6	0.00
07/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	56280	6	6	6	0.00
07/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	56180	6	6	6	0.00
07/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2011	IGOV On 05-May-11			Index Future	148.92	148.9180	148.9230	148.9180	56.00
07/02/2011	IGOV On 04-August-11			Index Future	151.02	151.0080	151.0160	151.0080	0.00
07/02/2011	ILBI On 05-May-11			Index Future	402.70	403.0840	402.7040	403.0840	336.00
07/02/2011	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
07/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.59	94.3900	94.4070	94.3900	5,000.00
07/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.63	94.3300	94.3720	94.3300	6,040.00
07/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.69	93.3100	94.3120	93.3100	2,000.00
07/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.72	94.2700	94.2840	94.2700	3,001.00
07/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.77	94.2000	94.2310	94.2000	3,890.00
07/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.85	94.1200	94.1500	94.1200	2,000.00
07/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.99	93.9500	94.0070	93.9500	15,390.00
07/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.45	93.4600	93.5530	93.4600	5,290.00
07/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9900	93.0840	92.9900	790.00
07/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.38	92.5500	92.6230	92.5500	2,890.00
07/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.83	92.1200	92.1670	92.1200	44,510.00
07/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	490.00
07/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
07/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN05 On 05-May-11	8.25	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
07/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
07/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/02/2011	OTH1 On 05-May-11			Index Future	337.73	337.1040	337.7300	337.1040	3.00
07/02/2011	OTH1 On 04-August-11			Index Future	342.48	341.8350	342.4770	341.8350	0.00
07/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	126.8787	127.1714	0.00
07/02/2011	R157 On 05-May-11			Bond Future	8.02	121.6869	121.8043	121.6869	2,613.00
07/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	650	1	1	1	0.00
07/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	725	1	1	1	0.00
07/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	580	1	1	1	0.00
07/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	515	0	1	0	0.00
07/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	2034	2	2	2	0.00
07/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1894	2	2	2	0.00
07/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1629	2	2	2	0.00
07/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1759	2	2	2	0.00
07/02/2011	R157 On 04-August-11			Bond Future	8.20	123.4140	123.5356	123.4140	0.00
07/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	581	1	1	1	0.00
07/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	633	1	1	1	0.00
07/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	531	1	1	1	0.00
07/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3437	4	3	4	0.00
07/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3148	3	3	3	0.00
07/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3291	3	3	3	0.00
07/02/2011	R157 On 03-November-11			Bond Future	8.40	118.3616	118.4827	118.3616	3,694.00

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07/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1683	2	2	2	0.00
07/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1772	2	2	2	0.00
07/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1598	2	2	2	0.00
07/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2296	2	2	2	0.00
07/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2111	2	2	2	0.00
07/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2202	2	2	2	0.00
07/02/2011	R157 On 02-February-12			Bond Future	8.61	120.1035	120.2264	120.1035	0.00
07/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	533	1	1	1	0.00
07/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	200	0	0	0	0.00
07/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	366	0	0	0	0.00
07/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	117.0081	117.6665	0.00
07/02/2011	R186 On 05-May-11			Bond Future	8.75	118.5531	118.7580	118.5531	18,980.00
07/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	2886	3	3	3	0.00
07/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3125	3	3	3	0.00
07/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2658	3	3	3	0.00
07/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	588	1	1	1	5,500.00
07/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	3135	3	3	3	0.00
07/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7919	8	8	8	0.00
07/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2669	3	3	3	0.00
07/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2895	3	3	3	0.00
07/02/2011	R186 On 04-August-11			Bond Future	8.85	114.9447	115.1546	114.9447	0.00
07/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1823	2	2	2	0.00
07/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1684	2	2	2	0.00
07/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	1969	2	2	2	0.00
07/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	7135	7	7	7	0.00
07/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7831	8	8	8	0.00
07/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7478	8	7	8	0.00
07/02/2011	R186 On 03-November-11			Bond Future	8.94	116.5792	116.7851	116.5792	12,959.00
07/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5254	5	5	5	0.00
07/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5022	5	5	5	0.00

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07/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5491	5	5	5	0.00
07/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4520	5	5	5	0.00
07/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4941	5	5	5	0.00
07/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4727	5	5	5	0.00
07/02/2011	R186 On 02-February-12			Bond Future	9.04	113.0009	113.2116	113.0009	0.00
07/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	132	0	0	0	0.00
07/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	751	1	1	1	0.00
07/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	308	1	0	1	0.00
07/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	104.6489	104.8779	0.00
07/02/2011	R201 On 05-May-11			Bond Future	7.88	105.9632	106.0544	105.9632	484.00
07/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	695	1	1	1	0.00
07/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	626	1	1	1	0.00
07/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	767	1	1	1	0.00
07/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	1007	1	1	1	0.00
07/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1182	1	1	1	0.00
07/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1092	1	1	1	0.00
07/02/2011	R201 On 04-August-11			Bond Future	8.07	103.0560	103.1498	103.0560	0.00
07/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	329	0	0	0	0.00
07/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	365	0	0	0	0.00
07/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	298	0	0	0	0.00
07/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2886	3	3	3	0.00
07/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2651	3	3	3	0.00
07/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2766	3	3	3	0.00
07/02/2011	R201 On 03-November-11			Bond Future	8.27	104.5233	104.6186	104.5233	0.00
07/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1073	1	1	1	0.00
07/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1135	1	1	1	0.00
07/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1013	1	1	1	0.00
07/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1897	2	2	2	0.00
07/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1744	2	2	2	0.00
07/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1820	2	2	2	0.00

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07/02/2011	R201 On 02-February-12			Bond Future	8.50	101.6494	101.7473	101.6494	0.00
07/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	764	1	1	1	0.00
07/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	511	1	1	1	0.00
07/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	638	1	1	1	0.00
07/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	164.1891	164.5642	0.00
07/02/2011	R202 On 05-May-11			Bond Future	0.45	165.9094	165.9094	165.9094	10,089.00
07/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39250	39	39	39	0.00
07/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40278	40	40	40	0.00
07/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38212	38	38	38	0.00
07/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	0	0	0.00
07/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	102.9144	103.2592	0.00
07/02/2011	R203 On 05-May-11			Bond Future	8.48	100.0253	100.1356	100.0253	516.00
07/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	920	1	1	1	0.00
07/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1017	1	1	1	0.00
07/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	830	1	1	1	0.00
07/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2176	2	2	2	0.00
07/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1876	2	2	2	0.00
07/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	2022	2	2	2	0.00
07/02/2011	R203 On 04-August-11			Bond Future	8.62	101.4483	101.5590	101.4483	0.00
07/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	855	1	1	1	0.00
07/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	788	1	1	1	0.00
07/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	927	1	1	1	0.00
07/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3622	4	4	4	0.00
07/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3962	4	4	4	0.00
07/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3789	4	4	4	0.00
07/02/2011	R203 On 03-November-11			Bond Future	8.78	98.7313	98.8422	98.7313	1,404.00
07/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1863	2	2	2	0.00

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07/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1764	2	2	2	0.00
07/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	1964	2	2	2	0.00
07/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2969	3	3	3	0.00
07/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3219	3	3	3	0.00
07/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	3093	3	3	3	0.00
07/02/2011	R203 On 02-February-12			Bond Future	8.94	100.1803	100.2951	100.1803	0.00
07/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	585	1	1	1	0.00
07/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	1015	1	1	1	0.00
07/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	800	1	1	1	0.00
07/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	98.3735	98.7303	0.00
07/02/2011	R204 On 05-May-11			Bond Future	8.60	99.6356	99.7864	99.6356	100.00
07/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1412	1	1	1	0.00
07/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1291	1	1	1	0.00
07/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1539	1	2	1	0.00
07/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1782	2	2	2	0.00
07/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	2077	2	2	2	0.00
07/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1926	2	2	2	0.00
07/02/2011	R204 On 04-August-11			Bond Future	8.73	97.0200	97.1711	97.0200	0.00
07/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	813	1	1	1	0.00
07/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	884	1	1	1	0.00
07/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	745	1	1	1	0.00
07/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4926	5	5	5	0.00
07/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4516	5	5	5	0.00
07/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4719	5	5	5	0.00
07/02/2011	R204 On 03-November-11			Bond Future	8.86	98.3984	98.5548	98.3984	1,867.00
07/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2513	2	3	2	0.00
07/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2638	3	3	3	0.00
07/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2382	2	2	2	0.00
07/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3215	3	3	3	0.00
07/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2962	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
07/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	3091	3	3	3	0.00
07/02/2011	R204 On 02-February-12			Bond Future	9.00	95.8149	95.9709	95.8149	0.00
07/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	224	0	0	0	0.00
07/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	264	0	0	0	0.00
07/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	20	0	0	0	0.00
07/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	100.8269	101.0040	0.00
07/02/2011	R206 On 05-May-11			Bond Future	7.56	102.1492	102.2351	102.1492	0.00
07/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	584	1	1	1	0.00
07/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	643	1	1	1	0.00
07/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	529	1	1	1	0.00
07/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	780	1	1	1	0.00
07/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	655	1	1	1	0.00
07/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	715	1	1	1	0.00
07/02/2011	R206 On 04-August-11			Bond Future	7.78	99.8341	99.9208	99.8341	0.00
07/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	270	0	0	0	0.00
07/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	245	0	0	0	0.00
07/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	298	0	0	0	0.00
07/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1888	2	2	2	0.00
07/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	2057	2	2	2	0.00
07/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1971	2	2	2	0.00
07/02/2011	R206 On 03-November-11			Bond Future	8.01	101.2550	101.3430	101.2550	0.00
07/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	791	1	1	1	0.00
07/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	748	1	1	1	0.00
07/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	836	1	1	1	0.00
07/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1248	1	1	1	0.00
07/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1357	1	1	1	0.00
07/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1302	1	1	1	0.00
07/02/2011	R206 On 02-February-12			Bond Future	8.30	98.9791	99.0678	98.9791	0.00
07/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	429	1	0	1	0.00
07/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	605	1	1	1	0.00
07/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	517	1	1	1	0.00
07/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	92.5226	92.8977	0.00
07/02/2011	R207 On 05-May-11			Bond Future	8.66	93.6320	93.8138	93.6320	1,085.00
07/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1312	1	1	1	0.00
07/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1194	1	1	1	0.00
07/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1436	1	1	1	0.00
07/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	2053	2	2	2	0.00
07/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2387	3	2	3	0.00
07/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2216	2	2	2	0.00
07/02/2011	R207 On 04-August-11			Bond Future	8.78	91.3182	91.5114	91.3182	0.00
07/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1250	1	1	1	0.00
07/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1345	1	1	1	0.00
07/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1160	1	1	1	0.00
07/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4451	5	4	5	0.00
07/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	4060	4	4	4	0.00
07/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4253	4	4	4	0.00
07/02/2011	R207 On 03-November-11			Bond Future	8.90	92.6190	92.8124	92.6190	600.00
07/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2603	3	3	3	0.00
07/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2732	3	3	3	0.00
07/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2477	2	2	2	0.00
07/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3566	4	4	4	0.00
07/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3277	3	3	3	0.00
07/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3420	4	3	4	0.00
07/02/2011	R207 On 02-February-12			Bond Future	9.03	90.3389	90.5372	90.3389	0.00
07/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	125	0	0	0	0.00
07/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	398	1	0	1	0.00
07/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	136	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
07/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	90.2161	90.6415	0.00
07/02/2011	R208 On 05-May-11			Bond Future	8.67	88.0377	88.1638	88.0377	190.00
07/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1377	1	1	1	0.00
07/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1507	1	2	1	0.00
07/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1254	1	1	1	0.00
07/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2571	3	3	3	0.00
07/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2214	2	2	2	0.00
07/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2388	2	2	2	0.00
07/02/2011	R208 On 04-August-11			Bond Future	8.78	89.2810	89.4216	89.2810	0.00
07/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1321	1	1	1	0.00
07/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1421	1	1	1	0.00
07/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1225	1	1	1	0.00
07/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4691	5	5	5	0.00
07/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4272	4	4	4	0.00
07/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4479	5	4	5	0.00
07/02/2011	R208 On 03-November-11			Bond Future	8.89	87.1597	87.2913	87.1597	5,584.00
07/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2804	3	3	3	0.00
07/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2668	3	3	3	0.00
07/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	2944	3	3	3	0.00
07/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3438	4	3	4	0.00
07/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3742	4	4	4	0.00
07/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3587	4	4	4	0.00
07/02/2011	R208 On 02-February-12			Bond Future	9.00	88.4360	88.5756	88.4360	0.00
07/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	17	0	0	0	0.00
07/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	296	0	0	0	0.00
07/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	263	0	0	0	0.00
07/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	78.0364	78.6056	0.00
07/02/2011	R209 On 05-May-11			Bond Future	8.69	75.9243	76.0132	75.9243	21,100.00
07/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1792	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
07/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1630	2	2	2	0.00
07/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	1964	2	2	2	0.00
07/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	3070	3	3	3	0.00
07/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3571	4	4	4	0.00
07/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3314	3	3	3	0.00
07/02/2011	R209 On 04-August-11			Bond Future	8.76	77.0050	77.0928	77.0050	0.00
07/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2604	3	3	3	0.00
07/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2776	3	3	3	0.00
07/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2438	2	2	2	0.00
07/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10239	10	10	10	0.00
07/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	629	1	1	1	0.00
07/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4939	5	5	5	0.00
07/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4442	5	4	5	0.00
07/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4686	5	5	5	0.00
07/02/2011	R209 On 03-November-11			Bond Future	8.82	74.9551	75.0495	74.9551	1,089.00
07/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4038	4	4	4	0.00
07/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4231	4	4	4	0.00
07/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3851	4	4	4	0.00
07/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4823	5	5	5	0.00
07/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4405	4	4	4	0.00
07/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4609	5	5	5	0.00
07/02/2011	R209 On 02-February-12			Bond Future	8.89	76.0523	76.1534	76.0523	0.00
07/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	856	1	1	1	0.00
07/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1236	1	1	1	0.00
07/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	472	0	0	0	0.00
07/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	98.8948	124.7840	0.00
07/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	102.0650	104.1093	0.00
07/02/2011	R211 On 05-May-11			Bond Future	1.59	105.6726	105.6670	105.6726	539.00
07/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3054	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
07/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3325	3	3	3	0.00
07/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2783	3	3	3	0.00
07/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	100.3434	102.1287	0.00
07/02/2011	R212 On 05-May-11			Bond Future	2.47	103.6411	103.3458	103.6411	2,518.00
07/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2634	2	3	2	0.00
07/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1660	1	2	1	0.00
07/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2146	2	2	2	0.00
07/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	87.1072	87.6796	0.00
07/02/2011	R213 On 05-May-11			Bond Future	8.79	84.6907	84.6989	84.6907	0.00
07/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6324	6	6	6	0.00
07/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7237	7	7	7	0.00
07/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6779	7	7	7	0.00
07/02/2011	R213 On 04-August-11			Bond Future	8.87	85.8961	85.9041	85.8961	0.00
07/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7841	8	8	8	0.00
07/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6932	7	7	7	0.00
07/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7385	7	7	7	0.00
07/02/2011	R213 On 03-November-11			Bond Future	8.95	83.5777	83.5856	83.5777	0.00
07/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1965		2	2	2	0.00
07/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	1154		1	1	1	0.00
07/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1558		2	2	2	0.00
07/02/2011	R213 On 02-February-12			Bond Future	9.03		84.8049	84.8204	84.8049	0.00
07/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0		0	0	0	0.00
07/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	194		0	0	0	0.00
07/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0		0	0	0	0.00
07/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	585		1	1	1	0.00
07/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0		0	0	0	0.00
07/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	194		0	0	0	0.00
07/02/2011	TRT1 On 05-May-11			Index Future	339.06		338.4230	339.0640	338.4230	100.00
07/02/2011	TRT1 On 04-August-11			Index Future	343.70		343.0520	343.7030	343.0520	0.00
08/02/2011	AL7T On 05-May-11			Index Future	372.51		371.3850	372.5090	371.3850	30.00
08/02/2011	AL7T On 04-August-11			Index Future	377.75		376.6050	377.7470	376.6050	0.00
08/02/2011	ALBI On 05-May-11			Index Future	343.35		342.5540	343.3480	342.5540	1,082.00
08/02/2011	ALBI On 04-August-11			Index Future	348.18		347.3690	348.1760	347.3690	0.00
08/02/2011	CRD1 On 05-May-11			Index Future	154.22		153.9640	154.2220	153.9640	2.00
08/02/2011	CRD1 On 04-August-11			Index Future	156.33		156.0710	156.3320	156.0710	0.00
08/02/2011	GOVI On 05-May-11			GOVI	344.17		343.3820	344.1680	343.3820	205.00
08/02/2011	GOVI On 05-May-11	349.00	Call	GOVI	0		0	0	0	0.00
08/02/2011	GOVI On 05-May-11	349.01	Call	GOVI	0		0	0	0	0.00
08/02/2011	GOVI On 05-May-11	348.99	Call	GOVI	0		0	0	0	0.00
08/02/2011	GOVI On 05-May-11	348.99	Put	GOVI	48220		6	5	6	0.00
08/02/2011	GOVI On 05-May-11	349.01	Put	GOVI	48420		6	5	6	0.00
08/02/2011	GOVI On 05-May-11	349.00	Put	GOVI	48320		6	5	6	0.00
08/02/2011	GOVI On 04-August-11			GOVI	349.01		348.2100	349.0080	348.2100	0.00
08/02/2011	GOVI On 04-August-11	348.00	Call	GOVI	10080		0	1	0	0.00
08/02/2011	GOVI On 04-August-11	348.01	Call	GOVI	9980		0	1	0	0.00
08/02/2011	GOVI On 04-August-11	347.99	Call	GOVI	10180		0	1	0	0.00
08/02/2011	GOVI On 04-August-11	347.99	Put	GOVI	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
08/02/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
08/02/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2011	IGOV On 05-May-11			Index Future	149.09	148.9230	149.0880	148.9230	56.00
08/02/2011	IGOV On 04-August-11			Index Future	151.19	151.0160	151.1850	151.0160	0.00
08/02/2011	ILBI On 05-May-11			Index Future	402.69	402.7040	402.6880	402.7040	336.00
08/02/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/02/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/02/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/02/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/02/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/02/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/02/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.4070	94.4180	94.4070	5,000.00
08/02/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.3720	94.4020	94.3720	6,040.00
08/02/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.66	94.3120	94.3400	94.3120	2,000.00
08/02/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.2840	94.3250	94.2840	3,001.00
08/02/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.73	94.2310	94.2750	94.2310	3,890.00
08/02/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.80	94.1500	94.2020	94.1500	2,000.00
08/02/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0070	94.0650	94.0070	15,390.00
08/02/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.5530	93.6130	93.5530	5,290.00
08/02/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.85	93.0840	93.1540	93.0840	790.00
08/02/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.31	92.6230	92.6930	92.6230	2,890.00
08/02/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.1670	92.2280	92.1670	44,510.00
08/02/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	490.00
08/02/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	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
08/02/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
08/02/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
08/02/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/02/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
08/02/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
08/02/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/02/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/02/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/02/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
08/02/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
08/02/2011	OTH1 On 05-May-11			Index Future	338.56	337.7300	338.5630	337.7300	3.00
08/02/2011	OTH1 On 04-August-11			Index Future	343.32	342.4770	343.3240	342.4770	0.00
08/02/2011	R157 On 03-February-11			Bond Future	7.85	127.1714	126.8787	127.1714	0.00
08/02/2011	R157 On 05-May-11			Bond Future	7.98	121.8043	121.9625	121.8043	2,613.00
08/02/2011	R157 On 05-May-11	7.75	Call	Bond Future	701	1	1	1	0.00
08/02/2011	R157 On 05-May-11	7.80	Call	Bond Future	781	1	1	1	0.00
08/02/2011	R157 On 05-May-11	7.70	Call	Bond Future	627	1	1	1	0.00
08/02/2011	R157 On 05-May-11	7.65	Call	Bond Future	558	1	1	1	0.00
08/02/2011	R157 On 05-May-11	7.65	Put	Bond Future	1919	2	2	2	0.00
08/02/2011	R157 On 05-May-11	7.70	Put	Bond Future	1783	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R157 On 05-May-11	7.80	Put	Bond Future	1527	2	2	2	0.00
08/02/2011	R157 On 05-May-11	7.75	Put	Bond Future	1651	2	2	2	0.00
08/02/2011	R157 On 04-August-11			Bond Future	8.16	123.5356	123.6956	123.5356	0.00
08/02/2011	R157 On 04-August-11	7.50	Call	Bond Future	618	1	1	1	0.00
08/02/2011	R157 On 04-August-11	7.55	Call	Bond Future	674	1	1	1	0.00
08/02/2011	R157 On 04-August-11	7.45	Call	Bond Future	566	1	1	1	0.00
08/02/2011	R157 On 04-August-11	7.45	Put	Bond Future	3312	3	3	3	0.00
08/02/2011	R157 On 04-August-11	7.55	Put	Bond Future	3029	3	3	3	0.00
08/02/2011	R157 On 04-August-11	7.50	Put	Bond Future	3168	3	3	3	0.00
08/02/2011	R157 On 03-November-11			Bond Future	8.35	118.4827	118.6469	118.4827	3,694.00
08/02/2011	R157 On 03-November-11	8.25	Call	Bond Future	1757	2	2	2	0.00
08/02/2011	R157 On 03-November-11	8.30	Call	Bond Future	1848	2	2	2	0.00
08/02/2011	R157 On 03-November-11	8.20	Call	Bond Future	1669	2	2	2	0.00
08/02/2011	R157 On 03-November-11	8.20	Put	Bond Future	2203	2	2	2	0.00
08/02/2011	R157 On 03-November-11	8.30	Put	Bond Future	2023	2	2	2	0.00
08/02/2011	R157 On 03-November-11	8.25	Put	Bond Future	2111	2	2	2	0.00
08/02/2011	R157 On 02-February-12			Bond Future	8.56	120.2264	120.3927	120.2264	0.00
08/02/2011	R157 On 02-February-12	8.50	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.55	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.45	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.45	Put	Bond Future	367	1	0	1	0.00
08/02/2011	R157 On 02-February-12	8.55	Put	Bond Future	33	0	0	0	0.00
08/02/2011	R157 On 02-February-12	8.50	Put	Bond Future	200	0	0	0	0.00
08/02/2011	R186 On 03-February-11			Bond Future	8.67	117.6665	117.0081	117.6665	0.00
08/02/2011	R186 On 05-May-11			Bond Future	8.72	118.7580	119.0571	118.7580	18,980.00
08/02/2011	R186 On 05-May-11	8.75	Call	Bond Future	3025	3	3	3	0.00
08/02/2011	R186 On 05-May-11	8.80	Call	Bond Future	3272	3	3	3	0.00
08/02/2011	R186 On 05-May-11	8.70	Call	Bond Future	2789	3	3	3	0.00
08/02/2011	R186 On 05-May-11	8.00	Call	Bond Future	628	1	1	1	5,500.00
08/02/2011	R186 On 05-May-11	8.70	Put	Bond Future	2967	3	3	3	0.00
08/02/2011	R186 On 05-May-11	8.00	Put	Bond Future	7660	8	8	8	0.00
08/02/2011	R186 On 05-May-11	8.80	Put	Bond Future	2517	3	3	3	0.00
08/02/2011	R186 On 05-May-11	8.75	Put	Bond Future	2735	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
08/02/2011	R186 On 04-August-11			Bond Future	8.81	115.1546	115.4569	115.1546	0.00
08/02/2011	R186 On 04-August-11	8.25	Call	Bond Future	1906	2	2	2	0.00
08/02/2011	R186 On 04-August-11	8.20	Call	Bond Future	1763	2	2	2	0.00
08/02/2011	R186 On 04-August-11	8.30	Call	Bond Future	2057	2	2	2	0.00
08/02/2011	R186 On 04-August-11	8.30	Put	Bond Future	6921	7	7	7	0.00
08/02/2011	R186 On 04-August-11	8.20	Put	Bond Future	7608	8	8	8	0.00
08/02/2011	R186 On 04-August-11	8.25	Put	Bond Future	7259	7	7	7	0.00
08/02/2011	R186 On 03-November-11			Bond Future	8.91	116.7851	117.0994	116.7851	12,959.00
08/02/2011	R186 On 03-November-11	9.00	Call	Bond Future	5415	5	5	5	0.00
08/02/2011	R186 On 03-November-11	8.95	Call	Bond Future	5179	5	5	5	0.00
08/02/2011	R186 On 03-November-11	9.05	Call	Bond Future	5657	5	6	5	0.00
08/02/2011	R186 On 03-November-11	9.05	Put	Bond Future	4372	5	4	5	0.00
08/02/2011	R186 On 03-November-11	8.95	Put	Bond Future	4784	5	5	5	0.00
08/02/2011	R186 On 03-November-11	9.00	Put	Bond Future	4574	5	5	5	0.00
08/02/2011	R186 On 02-February-12			Bond Future	9.00	113.2116	113.5286	113.2116	0.00
08/02/2011	R186 On 02-February-12	9.00	Call	Bond Future	9	0	0	0	0.00
08/02/2011	R186 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R186 On 02-February-12	9.05	Call	Bond Future	449	0	0	0	0.00
08/02/2011	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R186 On 02-February-12	8.95	Put	Bond Future	434	1	0	1	0.00
08/02/2011	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 03-February-11			Bond Future	7.69	104.8779	104.6489	104.8779	0.00
08/02/2011	R201 On 05-May-11			Bond Future	7.84	106.0544	106.1772	106.0544	484.00
08/02/2011	R201 On 05-May-11	7.75	Call	Bond Future	744	1	1	1	0.00
08/02/2011	R201 On 05-May-11	7.70	Call	Bond Future	672	1	1	1	0.00
08/02/2011	R201 On 05-May-11	7.80	Call	Bond Future	820	1	1	1	0.00
08/02/2011	R201 On 05-May-11	7.80	Put	Bond Future	937	1	1	1	0.00
08/02/2011	R201 On 05-May-11	7.70	Put	Bond Future	1105	1	1	1	0.00
08/02/2011	R201 On 05-May-11	7.75	Put	Bond Future	1019	1	1	1	0.00
08/02/2011	R201 On 04-August-11			Bond Future	8.03	103.1498	103.2789	103.1498	0.00
08/02/2011	R201 On 04-August-11	7.25	Call	Bond Future	354	0	0	0	0.00
08/02/2011	R201 On 04-August-11	7.30	Call	Bond Future	392	0	0	0	0.00
08/02/2011	R201 On 04-August-11	7.20	Call	Bond Future	321	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
08/02/2011	R201 On 04-August-11	7.20	Put	Bond Future	2780	3	3	3	0.00
08/02/2011	R201 On 04-August-11	7.30	Put	Bond Future	2549	3	3	3	0.00
08/02/2011	R201 On 04-August-11	7.25	Put	Bond Future	2662	3	3	3	0.00
08/02/2011	R201 On 03-November-11			Bond Future	8.23	104.6186	104.7466	104.6186	0.00
08/02/2011	R201 On 03-November-11	8.00	Call	Bond Future	1125	1	1	1	0.00
08/02/2011	R201 On 03-November-11	8.05	Call	Bond Future	1189	1	1	1	0.00
08/02/2011	R201 On 03-November-11	7.95	Call	Bond Future	1063	1	1	1	0.00
08/02/2011	R201 On 03-November-11	7.95	Put	Bond Future	1819	2	2	2	0.00
08/02/2011	R201 On 03-November-11	8.05	Put	Bond Future	1670	2	2	2	0.00
08/02/2011	R201 On 03-November-11	8.00	Put	Bond Future	1744	2	2	2	0.00
08/02/2011	R201 On 02-February-12			Bond Future	8.45	101.7473	101.8779	101.7473	0.00
08/02/2011	R201 On 02-February-12	8.25	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.30	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.20	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R201 On 02-February-12	8.20	Put	Bond Future	634	1	1	1	0.00
08/02/2011	R201 On 02-February-12	8.30	Put	Bond Future	381	1	0	1	0.00
08/02/2011	R201 On 02-February-12	8.25	Put	Bond Future	507	1	1	1	0.00
08/02/2011	R202 On 03-February-11			Bond Future	0.50	164.5642	164.1891	164.5642	0.00
08/02/2011	R202 On 05-May-11			Bond Future	0.43	165.9094	166.4568	165.9094	10,089.00
08/02/2011	R202 On 05-May-11	2.05	Call	Bond Future	39797	39	40	39	0.00
08/02/2011	R202 On 05-May-11	2.10	Call	Bond Future	40825	40	41	40	0.00
08/02/2011	R202 On 05-May-11	2.00	Call	Bond Future	38759	38	39	38	0.00
08/02/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 03-February-11			Bond Future	8.33	103.2592	102.9144	103.2592	0.00
08/02/2011	R203 On 05-May-11			Bond Future	8.43	100.1356	100.3471	100.1356	516.00
08/02/2011	R203 On 05-May-11	8.25	Call	Bond Future	996	1	1	1	0.00
08/02/2011	R203 On 05-May-11	8.30	Call	Bond Future	1098	1	1	1	0.00
08/02/2011	R203 On 05-May-11	8.20	Call	Bond Future	900	1	1	1	0.00
08/02/2011	R203 On 05-May-11	8.20	Put	Bond Future	2034	2	2	2	0.00
08/02/2011	R203 On 05-May-11	8.30	Put	Bond Future	1746	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R203 On 05-May-11	8.25	Put	Bond Future	1887	2	2	2	0.00
08/02/2011	R203 On 04-August-11			Bond Future	8.58	101.5590	101.7717	101.5590	0.00
08/02/2011	R203 On 04-August-11	8.00	Call	Bond Future	913	1	1	1	0.00
08/02/2011	R203 On 04-August-11	7.95	Call	Bond Future	842	1	1	1	0.00
08/02/2011	R203 On 04-August-11	8.05	Call	Bond Future	988	1	1	1	0.00
08/02/2011	R203 On 04-August-11	8.05	Put	Bond Future	3470	4	3	4	0.00
08/02/2011	R203 On 04-August-11	7.95	Put	Bond Future	3803	4	4	4	0.00
08/02/2011	R203 On 04-August-11	8.00	Put	Bond Future	3635	4	4	4	0.00
08/02/2011	R203 On 03-November-11			Bond Future	8.73	98.8422	99.0555	98.8422	1,404.00
08/02/2011	R203 On 03-November-11	8.50	Call	Bond Future	1952	2	2	2	0.00
08/02/2011	R203 On 03-November-11	8.45	Call	Bond Future	1850	2	2	2	0.00
08/02/2011	R203 On 03-November-11	8.55	Call	Bond Future	2056	2	2	2	0.00
08/02/2011	R203 On 03-November-11	8.55	Put	Bond Future	2847	3	3	3	0.00
08/02/2011	R203 On 03-November-11	8.45	Put	Bond Future	3092	3	3	3	0.00
08/02/2011	R203 On 03-November-11	8.50	Put	Bond Future	2968	3	3	3	0.00
08/02/2011	R203 On 02-February-12			Bond Future	8.89	100.2951	100.5123	100.2951	0.00
08/02/2011	R203 On 02-February-12	8.75	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.70	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.80	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R203 On 02-February-12	8.80	Put	Bond Future	368	1	0	1	0.00
08/02/2011	R203 On 02-February-12	8.70	Put	Bond Future	797	1	1	1	0.00
08/02/2011	R203 On 02-February-12	8.75	Put	Bond Future	582	1	1	1	0.00
08/02/2011	R204 On 03-February-11			Bond Future	8.48	98.7303	98.3735	98.7303	0.00
08/02/2011	R204 On 05-May-11			Bond Future	8.56	99.7864	99.9916	99.7864	100.00
08/02/2011	R204 On 05-May-11	8.50	Call	Bond Future	1498	1	1	1	0.00
08/02/2011	R204 On 05-May-11	8.45	Call	Bond Future	1373	1	1	1	0.00
08/02/2011	R204 On 05-May-11	8.55	Call	Bond Future	1631	2	2	2	0.00
08/02/2011	R204 On 05-May-11	8.55	Put	Bond Future	1669	2	2	2	0.00
08/02/2011	R204 On 05-May-11	8.45	Put	Bond Future	1954	2	2	2	0.00
08/02/2011	R204 On 05-May-11	8.50	Put	Bond Future	1807	2	2	2	0.00
08/02/2011	R204 On 04-August-11			Bond Future	8.69	97.1711	97.3801	97.1711	0.00
08/02/2011	R204 On 04-August-11	8.00	Call	Bond Future	862	1	1	1	0.00
08/02/2011	R204 On 04-August-11	8.05	Call	Bond Future	937	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
08/02/2011	R204 On 04-August-11	7.95	Call	Bond Future	791	1	1	1	0.00
08/02/2011	R204 On 04-August-11	7.95	Put	Bond Future	4763	5	5	5	0.00
08/02/2011	R204 On 04-August-11	8.05	Put	Bond Future	4360	5	4	5	0.00
08/02/2011	R204 On 04-August-11	8.00	Put	Bond Future	4559	5	5	5	0.00
08/02/2011	R204 On 03-November-11			Bond Future	8.82	98.5548	98.7621	98.5548	1,867.00
08/02/2011	R204 On 03-November-11	8.75	Call	Bond Future	2609	3	3	3	0.00
08/02/2011	R204 On 03-November-11	8.80	Call	Bond Future	2737	3	3	3	0.00
08/02/2011	R204 On 03-November-11	8.70	Call	Bond Future	2475	2	2	2	0.00
08/02/2011	R204 On 03-November-11	8.70	Put	Bond Future	3100	3	3	3	0.00
08/02/2011	R204 On 03-November-11	8.80	Put	Bond Future	2854	3	3	3	0.00
08/02/2011	R204 On 03-November-11	8.75	Put	Bond Future	2980	3	3	3	0.00
08/02/2011	R204 On 02-February-12			Bond Future	8.96	95.9709	96.1860	95.9709	0.00
08/02/2011	R204 On 02-February-12	9.00	Call	Bond Future	196	0	0	0	0.00
08/02/2011	R204 On 02-February-12	9.05	Call	Bond Future	439	0	0	0	0.00
08/02/2011	R204 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R204 On 02-February-12	8.95	Put	Bond Future	49	0	0	0	0.00
08/02/2011	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 03-February-11			Bond Future	7.37	101.0040	100.8269	101.0040	0.00
08/02/2011	R206 On 05-May-11			Bond Future	7.50	102.2351	102.3570	102.2351	0.00
08/02/2011	R206 On 05-May-11	7.50	Call	Bond Future	639	1	1	1	0.00
08/02/2011	R206 On 05-May-11	7.55	Call	Bond Future	702	1	1	1	0.00
08/02/2011	R206 On 05-May-11	7.45	Call	Bond Future	580	1	1	1	0.00
08/02/2011	R206 On 05-May-11	7.45	Put	Bond Future	709	1	1	1	0.00
08/02/2011	R206 On 05-May-11	7.55	Put	Bond Future	592	1	1	1	0.00
08/02/2011	R206 On 05-May-11	7.50	Put	Bond Future	649	1	1	1	0.00
08/02/2011	R206 On 04-August-11			Bond Future	7.72	99.9208	100.0467	99.9208	0.00
08/02/2011	R206 On 04-August-11	7.00	Call	Bond Future	297	0	0	0	0.00
08/02/2011	R206 On 04-August-11	6.95	Call	Bond Future	270	0	0	0	0.00
08/02/2011	R206 On 04-August-11	7.05	Call	Bond Future	327	0	0	0	0.00
08/02/2011	R206 On 04-August-11	7.05	Put	Bond Future	1791	2	2	2	0.00
08/02/2011	R206 On 04-August-11	6.95	Put	Bond Future	1956	2	2	2	0.00
08/02/2011	R206 On 04-August-11	7.00	Put	Bond Future	1872	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R206 On 03-November-11			Bond Future	7.95	101.3430	101.4684	101.3430	0.00
08/02/2011	R206 On 03-November-11	7.75	Call	Bond Future	844	1	1	1	0.00
08/02/2011	R206 On 03-November-11	7.70	Call	Bond Future	798	1	1	1	0.00
08/02/2011	R206 On 03-November-11	7.80	Call	Bond Future	891	1	1	1	0.00
08/02/2011	R206 On 03-November-11	7.80	Put	Bond Future	1178	1	1	1	0.00
08/02/2011	R206 On 03-November-11	7.70	Put	Bond Future	1282	1	1	1	0.00
08/02/2011	R206 On 03-November-11	7.75	Put	Bond Future	1229	1	1	1	0.00
08/02/2011	R206 On 02-February-12			Bond Future	8.22	99.0678	99.1968	99.0678	0.00
08/02/2011	R206 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	7.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	8.05	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R206 On 02-February-12	8.05	Put	Bond Future	301	0	0	0	0.00
08/02/2011	R206 On 02-February-12	7.95	Put	Bond Future	476	1	0	1	0.00
08/02/2011	R206 On 02-February-12	8.00	Put	Bond Future	388	1	0	1	0.00
08/02/2011	R207 On 03-February-11			Bond Future	8.54	92.8977	92.5226	92.8977	0.00
08/02/2011	R207 On 05-May-11			Bond Future	8.60	93.8138	94.1503	93.8138	1,085.00
08/02/2011	R207 On 05-May-11	8.50	Call	Bond Future	1451	1	1	1	0.00
08/02/2011	R207 On 05-May-11	8.45	Call	Bond Future	1324	1	1	1	0.00
08/02/2011	R207 On 05-May-11	8.55	Call	Bond Future	1584	1	2	1	0.00
08/02/2011	R207 On 05-May-11	8.55	Put	Bond Future	1865	2	2	2	0.00
08/02/2011	R207 On 05-May-11	8.45	Put	Bond Future	2181	2	2	2	0.00
08/02/2011	R207 On 05-May-11	8.50	Put	Bond Future	2019	2	2	2	0.00
08/02/2011	R207 On 04-August-11			Bond Future	8.72	91.5114	91.8495	91.5114	0.00
08/02/2011	R207 On 04-August-11	8.25	Call	Bond Future	1357	1	1	1	0.00
08/02/2011	R207 On 04-August-11	8.30	Call	Bond Future	1458	1	1	1	0.00
08/02/2011	R207 On 04-August-11	8.20	Call	Bond Future	1262	1	1	1	0.00
08/02/2011	R207 On 04-August-11	8.20	Put	Bond Future	4215	4	4	4	0.00
08/02/2011	R207 On 04-August-11	8.30	Put	Bond Future	3835	4	4	4	0.00
08/02/2011	R207 On 04-August-11	8.25	Put	Bond Future	4022	4	4	4	0.00
08/02/2011	R207 On 03-November-11			Bond Future	8.84	92.8124	93.1520	92.8124	600.00
08/02/2011	R207 On 03-November-11	8.75	Call	Bond Future	2761	3	3	3	0.00
08/02/2011	R207 On 03-November-11	8.80	Call	Bond Future	2895	3	3	3	0.00
08/02/2011	R207 On 03-November-11	8.70	Call	Bond Future	2631	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R207 On 03-November-11	8.70	Put	Bond Future	3381	4	3	4	0.00
08/02/2011	R207 On 03-November-11	8.80	Put	Bond Future	3101	3	3	3	0.00
08/02/2011	R207 On 03-November-11	8.75	Put	Bond Future	3238	3	3	3	0.00
08/02/2011	R207 On 02-February-12			Bond Future	8.96	90.5372	90.8829	90.5372	0.00
08/02/2011	R207 On 02-February-12	9.00	Call	Bond Future	210	0	0	0	0.00
08/02/2011	R207 On 02-February-12	9.05	Call	Bond Future	471	0	0	0	0.00
08/02/2011	R207 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R207 On 02-February-12	8.95	Put	Bond Future	53	0	0	0	0.00
08/02/2011	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 03-February-11			Bond Future	8.58	90.6415	90.2161	90.6415	0.00
08/02/2011	R208 On 05-May-11			Bond Future	8.61	88.1638	88.4831	88.1638	190.00
08/02/2011	R208 On 05-May-11	8.50	Call	Bond Future	1506	1	2	1	0.00
08/02/2011	R208 On 05-May-11	8.55	Call	Bond Future	1644	2	2	2	0.00
08/02/2011	R208 On 05-May-11	8.45	Call	Bond Future	1375	1	1	1	0.00
08/02/2011	R208 On 05-May-11	8.45	Put	Bond Future	2373	3	2	3	0.00
08/02/2011	R208 On 05-May-11	8.55	Put	Bond Future	2032	2	2	2	0.00
08/02/2011	R208 On 05-May-11	8.50	Put	Bond Future	2198	2	2	2	0.00
08/02/2011	R208 On 04-August-11			Bond Future	8.72	89.4216	89.7451	89.4216	0.00
08/02/2011	R208 On 04-August-11	8.25	Call	Bond Future	1423	1	1	1	0.00
08/02/2011	R208 On 04-August-11	8.30	Call	Bond Future	1529	1	2	1	0.00
08/02/2011	R208 On 04-August-11	8.20	Call	Bond Future	1322	1	1	1	0.00
08/02/2011	R208 On 04-August-11	8.20	Put	Bond Future	4464	5	4	5	0.00
08/02/2011	R208 On 04-August-11	8.30	Put	Bond Future	4057	4	4	4	0.00
08/02/2011	R208 On 04-August-11	8.25	Put	Bond Future	4257	4	4	4	0.00
08/02/2011	R208 On 03-November-11			Bond Future	8.83	87.2913	87.6243	87.2913	5,584.00
08/02/2011	R208 On 03-November-11	8.75	Call	Bond Future	2961	3	3	3	0.00
08/02/2011	R208 On 03-November-11	8.70	Call	Bond Future	2820	3	3	3	0.00
08/02/2011	R208 On 03-November-11	8.80	Call	Bond Future	3105	3	3	3	0.00
08/02/2011	R208 On 03-November-11	8.80	Put	Bond Future	3266	3	3	3	0.00
08/02/2011	R208 On 03-November-11	8.70	Put	Bond Future	3561	4	4	4	0.00
08/02/2011	R208 On 03-November-11	8.75	Put	Bond Future	3411	4	3	4	0.00
08/02/2011	R208 On 02-February-12			Bond Future	8.94	88.5756	88.9118	88.5756	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
08/02/2011	R208 On 02-February-12	9.00	Call	Bond Future	353	0	0	0	0.00
08/02/2011	R208 On 02-February-12	8.95	Call	Bond Future	73	0	0	0	0.00
08/02/2011	R208 On 02-February-12	9.05	Call	Bond Future	632	0	1	0	0.00
08/02/2011	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 03-February-11			Bond Future	8.62	78.6056	78.0364	78.6056	0.00
08/02/2011	R209 On 05-May-11			Bond Future	8.65	76.0132	76.2730	76.0132	21,100.00
08/02/2011	R209 On 05-May-11	8.50	Call	Bond Future	1889	2	2	2	0.00
08/02/2011	R209 On 05-May-11	8.45	Call	Bond Future	1721	2	2	2	0.00
08/02/2011	R209 On 05-May-11	8.55	Call	Bond Future	2068	2	2	2	0.00
08/02/2011	R209 On 05-May-11	8.55	Put	Bond Future	2914	3	3	3	0.00
08/02/2011	R209 On 05-May-11	8.45	Put	Bond Future	3403	4	3	4	0.00
08/02/2011	R209 On 05-May-11	8.50	Put	Bond Future	3151	3	3	3	0.00
08/02/2011	R209 On 04-August-11			Bond Future	8.72	77.0928	77.3571	77.0928	0.00
08/02/2011	R209 On 04-August-11	8.50	Call	Bond Future	2709	3	3	3	0.00
08/02/2011	R209 On 04-August-11	8.55	Call	Bond Future	2886	3	3	3	0.00
08/02/2011	R209 On 04-August-11	8.45	Call	Bond Future	2539	2	3	2	0.00
08/02/2011	R209 On 04-August-11	10.10	Call	Bond Future	10466	10	10	10	0.00
08/02/2011	R209 On 04-August-11	10.10	Put	Bond Future	592	1	1	1	0.00
08/02/2011	R209 On 04-August-11	8.45	Put	Bond Future	4775	5	5	5	0.00
08/02/2011	R209 On 04-August-11	8.55	Put	Bond Future	4288	4	4	4	0.00
08/02/2011	R209 On 04-August-11	8.50	Put	Bond Future	4526	5	5	5	0.00
08/02/2011	R209 On 03-November-11			Bond Future	8.79	75.0495	75.3104	75.0495	1,089.00
08/02/2011	R209 On 03-November-11	8.75	Call	Bond Future	4164	4	4	4	0.00
08/02/2011	R209 On 03-November-11	8.80	Call	Bond Future	4361	4	4	4	0.00
08/02/2011	R209 On 03-November-11	8.70	Call	Bond Future	3972	4	4	4	0.00
08/02/2011	R209 On 03-November-11	8.70	Put	Bond Future	4683	5	5	5	0.00
08/02/2011	R209 On 03-November-11	8.80	Put	Bond Future	4274	4	4	4	0.00
08/02/2011	R209 On 03-November-11	8.75	Put	Bond Future	4474	5	4	5	0.00
08/02/2011	R209 On 02-February-12			Bond Future	8.86	76.1534	76.4188	76.1534	0.00
08/02/2011	R209 On 02-February-12	9.00	Call	Bond Future	1121	1	1	1	0.00
08/02/2011	R209 On 02-February-12	9.05	Call	Bond Future	1502	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	R209 On 02-February-12	8.95	Call	Bond Future	738	0	1	0	0.00
08/02/2011	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R210 On 03-February-11			Bond Future	2.75	124.7840	98.8948	124.7840	0.00
08/02/2011	R211 On 03-February-11			Bond Future	2.14	104.1093	102.0650	104.1093	0.00
08/02/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	105.6670	105.6670	539.00
08/02/2011	R211 On 05-May-11	2.14	Call	Bond Future	3054	3	3	3	0.00
08/02/2011	R211 On 05-May-11	2.19	Call	Bond Future	3325	3	3	3	0.00
08/02/2011	R211 On 05-May-11	2.09	Call	Bond Future	2783	3	3	3	0.00
08/02/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R212 On 03-February-11			Bond Future	2.72	102.1287	100.3434	102.1287	0.00
08/02/2011	R212 On 05-May-11			Bond Future	2.47	103.3458	103.3363	103.3458	2,518.00
08/02/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R212 On 05-May-11	2.20	Put	Bond Future	2644	3	3	3	0.00
08/02/2011	R212 On 05-May-11	2.30	Put	Bond Future	1670	2	2	2	0.00
08/02/2011	R212 On 05-May-11	2.25	Put	Bond Future	2155	2	2	2	0.00
08/02/2011	R213 On 03-February-11			Bond Future	8.70	87.6796	87.1072	87.6796	0.00
08/02/2011	R213 On 05-May-11			Bond Future	8.77	84.6989	84.8778	84.6989	0.00
08/02/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 05-May-11	8.05	Put	Bond Future	6145	6	6	6	0.00
08/02/2011	R213 On 05-May-11	7.95	Put	Bond Future	7058	7	7	7	0.00
08/02/2011	R213 On 05-May-11	8.00	Put	Bond Future	6600	7	7	7	0.00
08/02/2011	R213 On 04-August-11			Bond Future	8.84	85.9041	86.0803	85.9041	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
08/02/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 04-August-11	7.95	Put	Bond Future	7665	8	8	8	0.00
08/02/2011	R213 On 04-August-11	8.05	Put	Bond Future	6756	7	7	7	0.00
08/02/2011	R213 On 04-August-11	8.00	Put	Bond Future	7209	7	7	7	0.00
08/02/2011	R213 On 03-November-11			Bond Future	8.92	83.5856	83.7671	83.5856	0.00
08/02/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783	2	2	2	0.00
08/02/2011	R213 On 03-November-11	8.80	Put	Bond Future	973	1	1	1	0.00
08/02/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377	2	1	2	0.00
08/02/2011	R213 On 02-February-12			Bond Future	9.00	84.8204	84.9992	84.8204	0.00
08/02/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 02-February-12	9.05	Call	Bond Future	372	0	0	0	0.00
08/02/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 02-February-12	8.95	Put	Bond Future	406	1	0	1	0.00
08/02/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/02/2011	R213 On 02-February-12	9.00	Put	Bond Future	16	0	0	0	0.00
08/02/2011	TRT1 On 05-May-11			Index Future	339.83	339.0640	339.8330	339.0640	100.00
08/02/2011	TRT1 On 04-August-11			Index Future	344.48	343.7030	344.4820	343.7030	0.00