



Derivatives Weekly Statistics Report

From: 15/08/2011 To: 19/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	AL7T On 03-November-11			Index Future	401.60	399.6480	401.6020	399.6480	16.00
15/08/2011	AL7T On 02-February-12			Index Future	407.72	405.7330	407.7160	405.7330	0.00
15/08/2011	ALBI On 03-November-11			Index Future	367.79	366.3480	367.7940	366.3480	1,358.00
15/08/2011	ALBI On 02-February-12			Index Future	373.39	371.9260	373.3940	371.9260	0.00
15/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0093	0.0124	0.0093	22,388.00
15/08/2011	CAAE On 19-September-11			Can-Do Future	0.23	0.2482	0.2271	0.2482	21,898.00
15/08/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.2758	7.1827	7.2758	0.00
15/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	534	1	1	1	0.00
15/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	496	1	0	1	0.00
15/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	574	1	1	1	0.00
15/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	329	0	0	0	14,286.00
15/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	161	0	0	0	6,757.00
15/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	378	0	0	0	0.00
15/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	41	0	0	0	0.00
15/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	146	0	0	0	0.00
15/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	63	0	0	0	0.00
15/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	51	0	0	0	0.00
15/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	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
15/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
15/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	GOVI On 03-November-11			GOVI	368.70	367.2520	368.6950	367.2520	162.00
15/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	116950	10	12	10	0.00
15/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	116850	10	12	10	0.00
15/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	117050	10	12	10	0.00
15/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12			GOVI	374.31	372.8440	374.3090	372.8440	0.00
15/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	53090	4	5	4	0.00
15/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	52990	4	5	4	0.00
15/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	53190	4	5	4	0.00
15/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
15/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2011	IGOV On 03-November-11			Index Future	162.11	161.8190	162.1110	161.8190	83.00
15/08/2011	IGOV On 02-February-12			Index Future	164.58	164.2830	164.5790	164.2830	0.00
15/08/2011	ILBI On 02-February-12			Index Future	451.25	450.5230	451.2520	450.5230	29.00
15/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	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
15/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
15/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	17,600.00
15/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	400.00
15/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	1,000.00
15/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	5,541.00
15/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
15/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	1,340.00
15/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	2,890.00
15/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.90	94.1000	94.1000	94.1000	44,710.00
15/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	490.00
15/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	290.00
15/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	1,250.00
15/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

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15/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/08/2011	OTH1 On 03-November-11			Index Future	362.55	361.0960	362.5530	361.0960	0.00
15/08/2011	OTH1 On 02-February-12			Index Future	368.07	366.5950	368.0730	366.5950	0.00
15/08/2011	R157 On 03-November-11			Bond Future	6.99	123.3285	123.6369	123.3285	16,175.00
15/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4642	4	5	4	0.00
15/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4820	5	5	5	0.00
15/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4464	4	4	4	0.00
15/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	166	0	0	0	1,200.00
15/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	741	1	1	1	400.00
15/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	953	1	1	1	0.00
15/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2215	2	2	2	0.00
15/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	124	0	0	0	1,200.00
15/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	536	1	1	1	400.00
15/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	700	1	1	1	0.00
15/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	8	0	0	0	0.00
15/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1834	2	2	2	0.00
15/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	5	0	0	0	0.00
15/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	6	0	0	0	0.00
15/08/2011	R157 On 02-February-12			Bond Future	7.06	125.2086	125.5178	125.2086	0.00
15/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5011	5	5	5	0.00
15/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5169	5	5	5	0.00
15/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4853	5	5	5	0.00
15/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	95	0	0	0	0.00
15/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	77	0	0	0	0.00
15/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	86	0	0	0	0.00
15/08/2011	R157 On 03-May-12			Bond Future	7.15	120.2792	120.5930	120.2792	0.00

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15/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3859	4	4	4	0.00
15/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3726	3	4	3	0.00
15/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3994	4	4	4	0.00
15/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	307	0	0	0	0.00
15/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	354	0	0	0	0.00
15/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	329	0	0	0	0.00
15/08/2011	R157 On 02-August-12			Bond Future	7.26	122.0556	122.3790	122.0556	0.00
15/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3034	3	3	3	0.00
15/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3143	3	3	3	0.00
15/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2926	3	3	3	0.00
15/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	858	1	1	1	0.00
15/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	779	1	1	1	0.00
15/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	818	1	1	1	0.00
15/08/2011	R186 On 03-November-11			Bond Future	8.38	121.4096	122.0106	121.4096	25,308.00
15/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6271	6	6	6	0.00
15/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6647	6	7	6	0.00
15/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5900	5	6	5	0.00
15/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4492	4	4	4	5,600.00
15/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1204	1	1	1	1,275.00
15/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7029	7	7	7	0.00
15/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2190	2	2	2	425.00
15/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3239	3	3	3	0.00
15/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1599	2	2	2	425.00
15/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	391	1	0	1	1,275.00
15/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2449	3	2	3	0.00
15/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3900	4	4	4	0.00
15/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	594	1	1	1	0.00
15/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	998	1	1	1	0.00
15/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	451	1	0	1	0.00
15/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	518	1	1	1	0.00
15/08/2011	R186 On 02-February-12			Bond Future	8.45	117.9675	118.5766	117.9675	2,500.00
15/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6768	6	7	6	0.00
15/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6454	6	6	6	0.00

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15/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7086	7	7	7	0.00
15/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1589	2	2	2	0.00
15/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1840	2	2	2	0.00
15/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1711	2	2	2	0.00
15/08/2011	R186 On 03-May-12			Bond Future	8.52	119.7379	120.3542	119.7379	0.00
15/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7146	7	7	7	0.00
15/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7436	7	7	7	0.00
15/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6860	6	7	6	0.00
15/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2976	3	3	3	0.00
15/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2678	3	3	3	0.00
15/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2824	3	3	3	0.00
15/08/2011	R186 On 02-August-12			Bond Future	8.60	116.2194	116.8421	116.2194	0.00
15/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5831	6	6	6	0.00
15/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5582	5	6	5	0.00
15/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6090	6	6	6	0.00
15/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4289	5	4	5	0.00
15/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4672	5	5	5	0.00
15/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4475	5	4	5	0.00
15/08/2011	R189 On 03-November-11			Bond Future	213.53	213.2854	213.5253	213.2854	0.00
15/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1525	1	2	1	0.00
15/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1475	1	1	1	0.00
15/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1575	1	2	1	0.00
15/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R197 On 03-November-11			Bond Future	244.10	244.0877	244.1041	244.0877	183.00
15/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5604	6	6	6	0.00
15/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5654	6	6	6	0.00
15/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5554	6	6	6	0.00
15/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R201 On 03-November-11			Bond Future	6.67	108.9074	109.1112	108.9074	1,348.00
15/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3749	4	4	4	0.00
15/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3886	4	4	4	0.00
15/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3613	3	4	3	0.00
15/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	5	0	0	0	0.00
15/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	3	0	0	0	0.00
15/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	3	0	0	0	0.00
15/08/2011	R201 On 02-February-12			Bond Future	6.72	106.1551	106.3620	106.1551	0.00
15/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4007	4	4	4	0.00
15/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4130	4	4	4	0.00
15/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3885	4	4	4	0.00
15/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	35	0	0	0	0.00
15/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	27	0	0	0	0.00
15/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	30	0	0	0	0.00
15/08/2011	R201 On 03-May-12			Bond Future	6.78	107.7509	107.9600	107.7509	0.00
15/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2587	2	3	2	0.00
15/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2489	2	2	2	0.00
15/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2687	3	3	3	0.00
15/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	247	0	0	0	0.00
15/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	286	0	0	0	0.00
15/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	266	0	0	0	0.00
15/08/2011	R201 On 02-August-12			Bond Future	6.88	104.9349	105.1491	104.9349	0.00
15/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1942	2	2	2	0.00
15/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2024	2	2	2	0.00
15/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1862	2	2	2	0.00
15/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	600	1	1	1	0.00
15/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	545	1	1	1	0.00
15/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	572	1	1	1	0.00
15/08/2011	R202 On 03-November-11			Bond Future	183.82	183.8063	183.8185	183.8063	24,666.00
15/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183319	183	183	183	0.00
15/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183269	183	183	183	0.00
15/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183369	183	183	183	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
15/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12			Bond Future	183.95	183.9403	183.9526	183.9403	0.00
15/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	6953	7	7	7	0.00
15/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7003	7	7	7	0.00
15/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	6903	7	7	7	0.00
15/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R203 On 03-November-11			Bond Future	7.67	103.5763	103.9016	103.5763	2,133.00
15/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3912	4	4	4	0.00
15/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3703	3	4	3	0.00
15/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4124	4	4	4	0.00
15/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	69	0	0	0	0.00
15/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	99	0	0	0	0.00
15/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	82	0	0	0	0.00
15/08/2011	R203 On 02-February-12			Bond Future	7.76	105.1490	105.4795	105.1490	0.00
15/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4713	4	5	4	0.00
15/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4528	4	5	4	0.00
15/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4903	5	5	5	0.00
15/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	304	0	0	0	0.00
15/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	358	0	0	0	0.00
15/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	328	0	0	0	0.00
15/08/2011	R203 On 03-May-12			Bond Future	7.85	102.5682	102.9068	102.5682	0.00
15/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4494	4	4	4	0.00
15/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4660	4	5	4	0.00
15/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4330	4	4	4	0.00
15/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	722	1	1	1	0.00
15/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	637	1	1	1	0.00
15/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	678	1	1	1	0.00
15/08/2011	R203 On 02-August-12			Bond Future	7.96	104.0859	104.4306	104.0859	0.00
15/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3415	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
15/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3561	3	4	3	0.00
15/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3272	3	3	3	0.00
15/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1262	1	1	1	0.00
15/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1146	1	1	1	0.00
15/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1202	1	1	1	0.00
15/08/2011	R204 On 03-November-11			Bond Future	7.92	103.1048	103.5020	103.1048	2,872.00
15/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4478	4	4	4	0.00
15/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4715	4	5	4	0.00
15/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4243	4	4	4	0.00
15/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	129	0	0	0	0.00
15/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	92	0	0	0	0.00
15/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	109	0	0	0	0.00
15/08/2011	R204 On 02-February-12			Bond Future	8.00	100.6443	101.0497	100.6443	0.00
15/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5424	5	5	5	0.00
15/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5636	5	6	5	0.00
15/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5214	5	5	5	0.00
15/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	399	0	0	0	0.00
15/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	333	0	0	0	0.00
15/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	365	0	0	0	0.00
15/08/2011	R204 On 03-May-12			Bond Future	8.09	102.1574	102.5693	102.1574	0.00
15/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4400	4	4	4	0.00
15/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4226	4	4	4	0.00
15/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4577	4	5	4	0.00
15/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1080	1	1	1	0.00
15/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1212	1	1	1	0.00
15/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1144	1	1	1	0.00
15/08/2011	R204 On 02-August-12			Bond Future	8.20	99.6372	100.0541	99.6372	0.00
15/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3331	3	3	3	0.00
15/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3181	3	3	3	0.00
15/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3486	3	3	3	0.00
15/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1784	2	2	2	0.00
15/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1956	2	2	2	0.00
15/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1867	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
15/08/2011	R206 On 03-November-11			Bond Future	6.34	104.4992	104.6808	104.4992	12,577.00
15/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2828	3	3	3	0.00
15/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2730	3	3	3	0.00
15/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2927	3	3	3	0.00
15/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	1	0	0	0	0.00
15/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	2	0	0	0	0.00
15/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	0	0	0.00
15/08/2011	R206 On 02-February-12			Bond Future	6.36	102.3253	102.5108	102.3253	0.00
15/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2944	3	3	3	0.00
15/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2858	3	3	3	0.00
15/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3029	3	3	3	0.00
15/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	16	0	0	0	0.00
15/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	20	0	0	0	0.00
15/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	18	0	0	0	0.00
15/08/2011	R206 On 03-May-12			Bond Future	6.41	103.8639	104.0518	103.8639	0.00
15/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1887	2	2	2	0.00
15/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1955	2	2	2	0.00
15/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1821	2	2	2	0.00
15/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	180	0	0	0	0.00
15/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	158	0	0	0	0.00
15/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	168	0	0	0	0.00
15/08/2011	R206 On 02-August-12			Bond Future	6.49	101.6365	101.8274	101.6365	0.00
15/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1329	1	1	1	0.00
15/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1382	1	1	1	0.00
15/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1277	1	1	1	0.00
15/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	314	0	0	0	0.00
15/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	284	0	0	0	0.00
15/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	299	0	0	0	0.00
15/08/2011	R207 On 03-November-11			Bond Future	8.04	97.2136	97.6029	97.2136	7,499.00
15/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4149	4	4	4	0.00
15/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4394	4	4	4	0.00
15/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3908	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
15/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	890	1	1	1	2,000.00
15/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1606	1	2	1	0.00
15/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2346	2	2	2	0.00
15/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	105	0	0	0	900.00
15/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1013	1	1	1	0.00
15/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2552	2	3	2	0.00
15/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	580	0	1	0	300.00
15/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1526	2	2	2	300.00
15/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	508	1	1	1	900.00
15/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2257	3	2	3	0.00
15/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	582	1	1	1	2,000.00
15/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4468	5	4	5	0.00
15/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	971	1	1	1	2,000.00
15/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	207	0	0	0	0.00
15/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1692	2	2	2	0.00
15/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	149	0	0	0	0.00
15/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	175	0	0	0	0.00
15/08/2011	R207 On 02-February-12			Bond Future	8.12	95.0535	95.4491	95.0535	0.00
15/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5303	5	5	5	0.00
15/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5522	5	6	5	0.00
15/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5087	5	5	5	0.00
15/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	573	1	1	1	0.00
15/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	485	1	0	1	0.00
15/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	527	1	1	1	0.00
15/08/2011	R207 On 03-May-12			Bond Future	8.21	96.4812	96.8820	96.4812	0.00
15/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4327	4	4	4	0.00
15/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4148	4	4	4	0.00
15/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4509	4	5	4	0.00
15/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1351	1	1	1	0.00
15/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1513	2	2	2	0.00
15/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1430	2	1	2	0.00
15/08/2011	R207 On 02-August-12			Bond Future	8.31	94.2675	94.6774	94.2675	0.00
15/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4058	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
15/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3888	4	4	4	0.00
15/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4233	4	4	4	0.00
15/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1669	2	2	2	0.00
15/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1835	2	2	2	0.00
15/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1749	2	2	2	0.00
15/08/2011	R208 On 03-November-11			Bond Future	8.10	91.4343	91.9407	91.4343	6,767.00
15/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4116	4	4	4	0.00
15/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4370	4	4	4	0.00
15/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3866	3	4	3	0.00
15/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	950	1	1	1	1,995.00
15/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4886	4	5	4	0.00
15/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1702	1	2	1	665.00
15/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2478	2	2	2	0.00
15/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	670	1	1	1	665.00
15/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	157	0	0	0	1,995.00
15/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1098	1	1	1	0.00
15/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	290	0	0	0	0.00
15/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1881	2	2	2	0.00
15/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	215	0	0	0	0.00
15/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	250	0	0	0	0.00
15/08/2011	R208 On 02-February-12			Bond Future	8.17	92.8231	93.3419	92.8231	0.00
15/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5419	5	5	5	0.00
15/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5192	5	5	5	0.00
15/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5648	5	6	5	0.00
15/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	586	1	1	1	0.00
15/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	689	1	1	1	0.00
15/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	636	1	1	1	0.00
15/08/2011	R208 On 03-May-12			Bond Future	8.25	90.8235	91.3474	90.8235	0.00
15/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5440	5	5	5	0.00
15/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5648	5	6	5	0.00
15/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5236	5	5	5	0.00
15/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1277	1	1	1	0.00
15/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1139	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
15/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1205	1	1	1	0.00
15/08/2011	R208 On 02-August-12			Bond Future	8.34	92.1658	92.6995	92.1658	0.00
15/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4249	4	4	4	0.00
15/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4437	4	4	4	0.00
15/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4067	4	4	4	0.00
15/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2050	2	2	2	0.00
15/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1868	2	2	2	0.00
15/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1956	2	2	2	0.00
15/08/2011	R209 On 03-November-11			Bond Future	8.73	75.7325	75.8206	75.7325	1,316.00
15/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2015	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2228	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	1814	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2015	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1631	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1815	2	2	2	0.00
15/08/2011	R209 On 02-February-12			Bond Future	8.78	76.8909	76.9780	76.8909	0.00
15/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	3978	4	4	4	0.00
15/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4208	4	4	4	0.00
15/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3755	4	4	4	0.00
15/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2458	3	2	3	0.00
15/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2147	2	2	2	0.00
15/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2298	2	2	2	0.00
15/08/2011	R209 On 03-May-12			Bond Future	8.85	74.8985	74.9923	74.8985	0.00
15/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4452	4	4	4	0.00
15/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4243	4	4	4	0.00
15/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4668	5	5	5	0.00
15/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3106	3	3	3	0.00
15/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3444	4	3	4	0.00
15/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3270	3	3	3	0.00
15/08/2011	R209 On 02-August-12			Bond Future	8.91	76.0107	76.1033	76.0107	0.00
15/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5706	6	6	6	0.00
15/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5485	5	5	5	0.00
15/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	5935	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3046	3	3	3	0.00
15/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3327	3	3	3	0.00
15/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3181	3	3	3	0.00
15/08/2011	R210 On 03-November-11			Bond Future	135.80	135.7935	135.8029	135.7935	600.00
15/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4803	5	5	5	0.00
15/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4753	5	5	5	0.00
15/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4853	5	5	5	0.00
15/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11			Bond Future	111.87	111.8687	111.8740	111.8687	529.00
15/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110624	111	111	111	0.00
15/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110674	111	111	111	0.00
15/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110574	111	111	111	0.00
15/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12			Bond Future	112.24	112.2343	112.2395	112.2343	0.00
15/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1739	2	2	2	0.00
15/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1789	2	2	2	0.00
15/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1689	2	2	2	0.00
15/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11			Bond Future	110.64	110.4791	110.6370	110.4791	2,667.00
15/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108137	108	108	108	0.00
15/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108087	108	108	108	0.00
15/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108187	108	108	108	0.00
15/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R212 On 02-February-12			Bond Future	110.85	110.6930	110.8531	110.6930	0.00
15/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2353	2	2	2	0.00
15/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2303	2	2	2	0.00
15/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2403	2	2	2	0.00
15/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11			Bond Future	8.69	85.2085	85.6728	85.2085	0.00
15/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	529	0	1	0	0.00
15/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	933	0	1	0	0.00
15/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	123	0	0	0	0.00
15/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12			Bond Future	8.75	86.4983	86.9723	86.4983	0.00
15/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	1958	1	2	1	0.00
15/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2345	2	2	2	0.00
15/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1567	1	2	1	0.00
15/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12			Bond Future	8.82	84.2652	84.7407	84.2652	0.00
15/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3320	3	3	3	0.00
15/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3693	3	4	3	0.00
15/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	2944	2	3	2	0.00
15/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-August-12			Bond Future	8.89	85.5067	85.9989	85.5067	0.00
15/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2747	2	3	2	0.00
15/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3119	3	3	3	0.00
15/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2373	2	2	2	0.00
15/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
15/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
15/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
15/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
15/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
15/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
15/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
15/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
15/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
15/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
15/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
15/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
15/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
16/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	AL7T On 03-November-11			Index Future	404.64	401.6020	404.6430	401.6020	16.00
16/08/2011	AL7T On 02-February-12			Index Future	410.80	407.7160	410.8040	407.7160	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
16/08/2011	ALBI On 03-November-11			Index Future	370.76	367.7940	370.7550	367.7940	1,358.00
16/08/2011	ALBI On 02-February-12			Index Future	376.40	373.3940	376.4000	373.3940	0.00
16/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0124	0.0107	0.0124	22,388.00
16/08/2011	CAAE On 19-September-11			Can-Do Future	0.23	0.2271	0.2324	0.2271	21,898.00
16/08/2011	CAAG On 24-October-11			Can-Do Future	7.20	7.1827	7.2025	7.1827	0.00
16/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	551	1	1	1	0.00
16/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	512	0	1	0	0.00
16/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	592	1	1	1	0.00
16/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	341	0	0	0	14,286.00
16/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	166	0	0	0	6,757.00
16/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	364	0	0	0	0.00
16/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	40	0	0	0	0.00
16/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	139	0	0	0	0.00
16/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	60	0	0	0	0.00
16/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	49	0	0	0	0.00
16/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
16/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
16/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2011	GOVI On 03-November-11			GOVI	371.49	368.6950	371.4850	368.6950	162.00
16/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	144850	12	14	12	0.00
16/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	144750	12	14	12	0.00
16/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	144950	12	14	12	0.00
16/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 02-February-12			GOVI	377.14	374.3090	377.1410	374.3090	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
16/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	81410	5	8	5	0.00
16/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	81310	5	8	5	0.00
16/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	81510	5	8	5	0.00
16/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
16/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
16/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2011	IGOV On 03-November-11			Index Future	162.31	162.1110	162.3080	162.1110	83.00
16/08/2011	IGOV On 02-February-12			Index Future	164.78	164.5790	164.7790	164.5790	0.00
16/08/2011	ILBI On 02-February-12			Index Future	451.31	451.2520	451.3060	451.2520	29.00
16/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	0.00
16/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.58	94.4100	94.4200	94.4100	17,600.00
16/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.58	94.4100	94.4200	94.4100	400.00
16/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.57	94.4100	94.4300	94.4100	1,000.00
16/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4000	94.4300	94.4000	5,541.00
16/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.57	94.3900	94.4300	94.3900	0.00
16/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.59	94.3500	94.4100	94.3500	1,340.00
16/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.2600	94.3600	94.2600	2,890.00
16/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.1000	94.2300	94.1000	44,710.00
16/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.97	93.8900	94.0300	93.8900	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.19	93.6600	93.8100	93.6600	540.00
16/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.42	93.4400	93.5800	93.4400	1,250.00
16/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
16/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
16/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
16/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
16/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
16/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
16/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2011	OTH1 On 03-November-11			Index Future	366.42	362.5530	366.4170	362.5530	0.00
16/08/2011	OTH1 On 02-February-12			Index Future	372.00	368.0730	371.9950	368.0730	0.00
16/08/2011	R157 On 03-November-11			Bond Future	6.89	123.6369	124.0031	123.6369	16,175.00
16/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5005	5	5	5	0.00
16/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	5184	5	5	5	0.00
16/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4827	4	5	4	0.00
16/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	237	0	0	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2538	2	3	2	0.00
16/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	939	1	1	1	400.00
16/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1180	1	1	1	0.00
16/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	397	1	0	1	400.00
16/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	81	0	0	0	1,200.00
16/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	531	1	1	1	0.00
16/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	5	0	0	0	0.00
16/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1539	2	2	2	0.00
16/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	3	0	0	0	0.00
16/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	3	0	0	0	0.00
16/08/2011	R157 On 02-February-12			Bond Future	6.96	125.5178	125.8916	125.5178	0.00
16/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5364	5	5	5	0.00
16/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	5204	5	5	5	0.00
16/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5524	5	6	5	0.00
16/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	58	0	0	0	0.00
16/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	72	0	0	0	0.00
16/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	65	0	0	0	0.00
16/08/2011	R157 On 03-May-12			Bond Future	7.04	120.5930	120.9735	120.5930	0.00
16/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4180	4	4	4	0.00
16/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4043	4	4	4	0.00
16/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4319	4	4	4	0.00
16/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	251	0	0	0	0.00
16/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	291	0	0	0	0.00
16/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	270	0	0	0	0.00
16/08/2011	R157 On 02-August-12			Bond Future	7.13	122.3790	122.7612	122.3790	0.00
16/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3307	3	3	3	0.00
16/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3420	3	3	3	0.00
16/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3195	3	3	3	0.00
16/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	744	1	1	1	0.00
16/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	674	1	1	1	0.00
16/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	709	1	1	1	0.00
16/08/2011	R186 On 03-November-11			Bond Future	8.22	122.0106	123.5081	122.0106	25,308.00
16/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	7564	6	8	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	7964	7	8	7	0.00
16/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7168	6	7	6	0.00
16/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	5636	4	6	4	5,600.00
16/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1756	1	2	1	1,275.00
16/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2989	2	3	2	425.00
16/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4225	3	4	3	0.00
16/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8366	7	8	7	0.00
16/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	231	0	0	0	1,275.00
16/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1088	2	1	2	425.00
16/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1750	2	2	2	0.00
16/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2954	4	3	4	0.00
16/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	364	1	0	1	0.00
16/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	644	1	1	1	0.00
16/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	270	0	0	0	0.00
16/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	314	1	0	1	0.00
16/08/2011	R186 On 02-February-12			Bond Future	8.29	118.5766	120.0957	118.5766	2,500.00
16/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	7893	7	8	7	0.00
16/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	8234	7	8	7	0.00
16/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7556	6	8	6	0.00
16/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1423	2	1	2	0.00
16/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1218	2	1	2	0.00
16/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1317	2	1	2	0.00
16/08/2011	R186 On 03-May-12			Bond Future	8.35	120.3542	121.9018	120.3542	0.00
16/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	8198	7	8	7	0.00
16/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8509	7	9	7	0.00
16/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	7892	7	8	7	0.00
16/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2460	3	2	3	0.00
16/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2203	3	2	3	0.00
16/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2328	3	2	3	0.00
16/08/2011	R186 On 02-August-12			Bond Future	8.43	116.8421	118.4156	116.8421	0.00
16/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	6749	6	7	6	0.00
16/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6478	6	6	6	0.00
16/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	7028	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3654	4	4	4	0.00
16/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3995	5	4	5	0.00
16/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	3819	4	4	4	0.00
16/08/2011	R189 On 03-November-11			Bond Future	213.60	213.5253	213.5971	213.5253	0.00
16/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1597	2	2	2	0.00
16/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1547	1	2	1	0.00
16/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1647	2	2	2	0.00
16/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R197 On 03-November-11			Bond Future	244.35	244.1041	244.3504	244.1041	183.00
16/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5850	6	6	6	0.00
16/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5900	6	6	6	0.00
16/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5800	6	6	6	0.00
16/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R201 On 03-November-11			Bond Future	6.58	109.1112	109.3760	109.1112	1,348.00
16/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4012	4	4	4	0.00
16/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3875	4	4	4	0.00
16/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4149	4	4	4	0.00
16/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	1	0	0	0	0.00
16/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	2	0	0	0	0.00
16/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	1	0	0	0	0.00
16/08/2011	R201 On 02-February-12			Bond Future	6.61	106.3620	106.6333	106.3620	0.00
16/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4270	4	4	4	0.00
16/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4147	4	4	4	0.00
16/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4394	4	4	4	0.00
16/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	19	0	0	0	0.00
16/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	25	0	0	0	0.00
16/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	22	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
16/08/2011	R201 On 03-May-12			Bond Future	6.67	107.9600	108.2356	107.9600	0.00
16/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2815	3	3	3	0.00
16/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2713	2	3	2	0.00
16/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2917	3	3	3	0.00
16/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	202	0	0	0	0.00
16/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	235	0	0	0	0.00
16/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	218	0	0	0	0.00
16/08/2011	R201 On 02-August-12			Bond Future	6.75	105.1491	105.4282	105.1491	0.00
16/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2139	2	2	2	0.00
16/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2224	2	2	2	0.00
16/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2055	2	2	2	0.00
16/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	514	1	1	1	0.00
16/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	466	1	0	1	0.00
16/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	489	1	0	1	0.00
16/08/2011	R202 On 03-November-11			Bond Future	184.28	183.8185	184.2753	183.8185	24,816.00
16/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183775	183	184	183	0.00
16/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183725	183	184	183	0.00
16/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183825	183	184	183	0.00
16/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 02-February-12			Bond Future	184.42	183.9526	184.4161	183.9526	0.00
16/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	7416	7	7	7	0.00
16/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7466	7	7	7	0.00
16/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	7366	7	7	7	0.00
16/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R203 On 03-November-11			Bond Future	7.53	103.9016	104.5513	103.9016	2,133.00
16/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4525	4	5	4	0.00
16/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4742	4	5	4	0.00
16/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4309	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
16/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	55	0	0	0	0.00
16/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	38	0	0	0	0.00
16/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	46	0	0	0	0.00
16/08/2011	R203 On 02-February-12			Bond Future	7.61	105.4795	106.1446	105.4795	0.00
16/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5290	5	5	5	0.00
16/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5486	5	5	5	0.00
16/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5098	5	5	5	0.00
16/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	263	0	0	0	0.00
16/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	221	0	0	0	0.00
16/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	240	0	0	0	0.00
16/08/2011	R203 On 03-May-12			Bond Future	7.70	102.9068	103.5751	102.9068	0.00
16/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5025	4	5	4	0.00
16/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5198	5	5	5	0.00
16/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4853	4	5	4	0.00
16/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	577	1	1	1	0.00
16/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	507	1	1	1	0.00
16/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	541	1	1	1	0.00
16/08/2011	R203 On 02-August-12			Bond Future	7.80	104.4306	105.1117	104.4306	0.00
16/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3884	3	4	3	0.00
16/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4039	4	4	4	0.00
16/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3732	3	4	3	0.00
16/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1041	1	1	1	0.00
16/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	943	1	1	1	0.00
16/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	990	1	1	1	0.00
16/08/2011	R204 On 03-November-11			Bond Future	7.78	103.5020	104.2153	103.5020	2,872.00
16/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5146	4	5	4	0.00
16/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4903	4	5	4	0.00
16/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	5389	5	5	5	0.00
16/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	52	0	0	0	0.00
16/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	75	0	0	0	0.00
16/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	63	0	0	0	0.00
16/08/2011	R204 On 02-February-12			Bond Future	7.86	101.0497	101.7666	101.0497	0.00
16/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6048	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
16/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5830	5	6	5	0.00
16/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6267	6	6	6	0.00
16/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	247	0	0	0	0.00
16/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	298	0	0	0	0.00
16/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	272	0	0	0	0.00
16/08/2011	R204 On 03-May-12			Bond Future	7.95	102.5693	103.2979	102.5693	0.00
16/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4931	4	5	4	0.00
16/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4747	4	5	4	0.00
16/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5116	5	5	5	0.00
16/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	890	1	1	1	0.00
16/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1004	1	1	1	0.00
16/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	946	1	1	1	0.00
16/08/2011	R204 On 02-August-12			Bond Future	8.04	100.0541	100.7963	100.0541	0.00
16/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3792	3	4	3	0.00
16/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3632	3	4	3	0.00
16/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3957	3	4	3	0.00
16/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1513	2	2	2	0.00
16/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1665	2	2	2	0.00
16/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1586	2	2	2	0.00
16/08/2011	R206 On 03-November-11			Bond Future	6.26	104.6808	104.8526	104.6808	12,577.00
16/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3000	3	3	3	0.00
16/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3098	3	3	3	0.00
16/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2901	3	3	3	0.00
16/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	0	0	0.00
16/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	1	0	0	0	0.00
16/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	0	0	0.00
16/08/2011	R206 On 02-February-12			Bond Future	6.27	102.5108	102.6839	102.5108	0.00
16/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3112	3	3	3	0.00
16/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3198	3	3	3	0.00
16/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3026	3	3	3	0.00
16/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	15	0	0	0	0.00
16/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	11	0	0	0	0.00
16/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	13	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
16/08/2011	R206 On 03-May-12			Bond Future	6.30	104.0518	104.2275	104.0518	0.00
16/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2034	2	2	2	0.00
16/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2104	2	2	2	0.00
16/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1967	2	2	2	0.00
16/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	150	0	0	0	0.00
16/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	131	0	0	0	0.00
16/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	139	0	0	0	0.00
16/08/2011	R206 On 02-August-12			Bond Future	6.36	101.8274	102.0065	101.8274	0.00
16/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1461	1	1	1	0.00
16/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1516	1	2	1	0.00
16/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1407	1	1	1	0.00
16/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	265	0	0	0	0.00
16/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	239	0	0	0	0.00
16/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	252	0	0	0	0.00
16/08/2011	R207 On 03-November-11			Bond Future	7.92	97.6029	98.2949	97.6029	7,549.00
16/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4776	4	5	4	0.00
16/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5029	4	5	4	0.00
16/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4524	4	5	4	0.00
16/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1193	1	1	1	2,000.00
16/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2032	2	2	2	0.00
16/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2859	2	3	2	0.00
16/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	169	0	0	0	900.00
16/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	809	1	1	1	300.00
16/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1341	1	1	1	0.00
16/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3083	3	3	3	0.00
16/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	347	1	0	1	900.00
16/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1162	2	1	2	300.00
16/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1794	2	2	2	0.00
16/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	403	1	0	1	2,000.00
16/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3840	4	4	4	0.00
16/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	706	1	1	1	2,000.00
16/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	131	0	0	0	0.00
16/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1303	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
16/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	92	0	0	0	0.00
16/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	110	0	0	0	0.00
16/08/2011	R207 On 02-February-12			Bond Future	7.99	95.4491	96.1507	95.4491	0.00
16/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5889	5	6	5	0.00
16/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5665	5	6	5	0.00
16/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6115	6	6	6	0.00
16/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	376	0	0	0	0.00
16/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	450	1	0	1	0.00
16/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	412	1	0	1	0.00
16/08/2011	R207 On 03-May-12			Bond Future	8.08	96.8820	97.5966	96.8820	0.00
16/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4823	4	5	4	0.00
16/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4635	4	5	4	0.00
16/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5015	5	5	5	0.00
16/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1143	1	1	1	0.00
16/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1285	2	1	2	0.00
16/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1211	1	1	1	0.00
16/08/2011	R207 On 02-August-12			Bond Future	8.17	94.6774	95.4027	94.6774	0.00
16/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4536	4	5	4	0.00
16/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4356	4	4	4	0.00
16/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4720	4	5	4	0.00
16/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1431	2	1	2	0.00
16/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1578	2	2	2	0.00
16/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1502	2	2	2	0.00
16/08/2011	R208 On 03-November-11			Bond Future	7.97	91.9407	92.7411	91.9407	6,767.00
16/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4823	4	5	4	0.00
16/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5088	4	5	4	0.00
16/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4560	4	5	4	0.00
16/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1299	1	1	1	1,995.00
16/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2191	2	2	2	665.00
16/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3065	2	3	2	0.00
16/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5624	5	6	5	0.00
16/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	94	0	0	0	1,995.00
16/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	457	1	0	1	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	787	1	1	1	0.00
16/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	184	0	0	0	0.00
16/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1429	2	1	2	0.00
16/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	133	0	0	0	0.00
16/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	157	0	0	0	0.00
16/08/2011	R208 On 02-February-12			Bond Future	8.04	93.3419	94.1543	93.3419	0.00
16/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6086	5	6	5	0.00
16/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6325	6	6	6	0.00
16/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5850	5	6	5	0.00
16/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	534	1	1	1	0.00
16/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	451	1	0	1	0.00
16/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	490	1	0	1	0.00
16/08/2011	R208 On 03-May-12			Bond Future	8.11	91.3474	92.1760	91.3474	0.00
16/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6062	5	6	5	0.00
16/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6279	6	6	6	0.00
16/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5848	5	6	5	0.00
16/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1060	1	1	1	0.00
16/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	941	1	1	1	0.00
16/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	999	1	1	1	0.00
16/08/2011	R208 On 02-August-12			Bond Future	8.20	92.6995	93.5364	92.6995	0.00
16/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4795	4	5	4	0.00
16/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4994	4	5	4	0.00
16/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4602	4	5	4	0.00
16/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1748	2	2	2	0.00
16/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1588	2	2	2	0.00
16/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1665	2	2	2	0.00
16/08/2011	R209 On 03-November-11			Bond Future	8.54	75.8206	77.3270	75.8206	1,316.00
16/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2893	2	3	2	0.00
16/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2643	2	3	2	0.00
16/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3154	2	3	2	0.00
16/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1050	2	1	2	0.00
16/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1337	2	1	2	0.00
16/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1187	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
16/08/2011	R209 On	02-February-12			Bond Future	8.59	76.9780	78.5077	76.9780	0.00
16/08/2011	R209 On	02-February-12	9.00	Call	Bond Future	4954	4	5	4	0.00
16/08/2011	R209 On	02-February-12	8.95	Call	Bond Future	4702	4	5	4	0.00
16/08/2011	R209 On	02-February-12	9.05	Call	Bond Future	5211	4	5	4	0.00
16/08/2011	R209 On	02-February-12	9.05	Put	Bond Future	1620	2	2	2	0.00
16/08/2011	R209 On	02-February-12	8.95	Put	Bond Future	1875	2	2	2	0.00
16/08/2011	R209 On	02-February-12	9.00	Put	Bond Future	1744	2	2	2	0.00
16/08/2011	R209 On	03-May-12			Bond Future	8.65	74.9923	76.5437	74.9923	0.00
16/08/2011	R209 On	03-May-12	9.00	Call	Bond Future	5384	4	5	4	0.00
16/08/2011	R209 On	03-May-12	8.95	Call	Bond Future	5151	4	5	4	0.00
16/08/2011	R209 On	03-May-12	9.05	Call	Bond Future	5623	5	6	5	0.00
16/08/2011	R209 On	03-May-12	9.05	Put	Bond Future	2510	3	3	3	0.00
16/08/2011	R209 On	03-May-12	8.95	Put	Bond Future	2800	3	3	3	0.00
16/08/2011	R209 On	03-May-12	9.00	Put	Bond Future	2650	3	3	3	0.00
16/08/2011	R209 On	02-August-12			Bond Future	8.71	76.1033	77.6748	76.1033	0.00
16/08/2011	R209 On	02-August-12	9.25	Call	Bond Future	6716	6	7	6	0.00
16/08/2011	R209 On	02-August-12	9.20	Call	Bond Future	6475	5	6	5	0.00
16/08/2011	R209 On	02-August-12	9.30	Call	Bond Future	6964	6	7	6	0.00
16/08/2011	R209 On	02-August-12	9.30	Put	Bond Future	2503	3	3	3	0.00
16/08/2011	R209 On	02-August-12	9.20	Put	Bond Future	2745	3	3	3	0.00
16/08/2011	R209 On	02-August-12	9.25	Put	Bond Future	2619	3	3	3	0.00
16/08/2011	R210 On	03-November-11			Bond Future	136.00	135.8029	135.9963	135.8029	600.00
16/08/2011	R210 On	03-November-11	131.00	Call	Bond Future	4996	5	5	5	0.00
16/08/2011	R210 On	03-November-11	131.05	Call	Bond Future	4946	5	5	5	0.00
16/08/2011	R210 On	03-November-11	130.95	Call	Bond Future	5046	5	5	5	0.00
16/08/2011	R210 On	03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R210 On	03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R210 On	03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On	03-November-11			Bond Future	112.02	111.8740	112.0218	111.8740	529.00
16/08/2011	R211 On	03-November-11	1.25	Call	Bond Future	110772	111	111	111	0.00
16/08/2011	R211 On	03-November-11	1.20	Call	Bond Future	110822	111	111	111	0.00
16/08/2011	R211 On	03-November-11	1.30	Call	Bond Future	110722	111	111	111	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
16/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 02-February-12			Bond Future	112.39	112.2395	112.3895	112.2395	0.00
16/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1890	2	2	2	0.00
16/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1940	2	2	2	0.00
16/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1840	2	2	2	0.00
16/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 03-November-11			Bond Future	110.64	110.6370	110.6444	110.6370	2,667.00
16/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108144	108	108	108	0.00
16/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108094	108	108	108	0.00
16/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108194	108	108	108	0.00
16/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 02-February-12			Bond Future	110.86	110.8531	110.8606	110.8531	0.00
16/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2361	2	2	2	0.00
16/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2311	2	2	2	0.00
16/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2411	2	2	2	0.00
16/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-November-11			Bond Future	8.53	85.6728	86.9886	85.6728	0.00
16/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	1845	1	2	1	0.00
16/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	2249	1	2	1	0.00
16/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	1438	0	1	0	0.00
16/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-February-12			Bond Future	8.59	86.9723	88.3192	86.9723	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
16/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	3304	2	3	2	0.00
16/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	3692	2	4	2	0.00
16/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	2914	2	3	2	0.00
16/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-May-12			Bond Future	8.65	84.7407	86.1022	84.7407	0.00
16/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	4681	3	5	3	0.00
16/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5054	4	5	4	0.00
16/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	4306	3	4	3	0.00
16/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-August-12			Bond Future	8.72	85.9989	87.3811	85.9989	0.00
16/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4129	3	4	3	0.00
16/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	4501	3	5	3	0.00
16/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	3755	2	4	2	0.00
16/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
16/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
16/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
16/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
16/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
16/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
16/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
16/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
16/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
16/08/2011	RZ11 On 03-November-11	0.95	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
16/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
16/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
16/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
16/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
16/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
16/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
16/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
16/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
17/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	AL7T On 03-November-11			Index Future	406.04	404.6430	406.0390	404.6430	16.00
17/08/2011	AL7T On 02-February-12			Index Future	412.22	410.8040	412.2210	410.8040	0.00
17/08/2011	ALBI On 03-November-11			Index Future	371.96	370.7550	371.9560	370.7550	1,358.00
17/08/2011	ALBI On 02-February-12			Index Future	377.62	376.4000	377.6190	376.4000	0.00
17/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0107	0.0121	0.0107	22,388.00
17/08/2011	CAAE On 19-September-11			Can-Do Future	0.22	0.2324	0.2181	0.2324	21,898.00
17/08/2011	CAAG On 24-October-11			Can-Do Future	7.14	7.2025	7.1430	7.2025	0.00
17/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	496	1	0	1	0.00
17/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	458	1	0	1	0.00
17/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	536	1	1	1	0.00
17/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	293	0	0	0	14,286.00
17/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	134	0	0	0	6,757.00
17/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	391	0	0	0	0.00
17/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	43	0	0	0	0.00
17/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	150	0	0	0	0.00
17/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	65	0	0	0	0.00
17/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	53	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
17/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
17/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
17/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2011	GOVI On 03-November-11			GOVI	372.62	371.4850	372.6180	371.4850	162.00
17/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	156180	14	16	14	0.00
17/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	156080	14	16	14	0.00
17/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	156280	14	16	14	0.00
17/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 02-February-12			GOVI	378.29	377.1410	378.2900	377.1410	0.00
17/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	92900	8	9	8	0.00
17/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	92800	8	9	8	0.00
17/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	93000	8	9	8	0.00
17/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
17/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
17/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2011	IGOV On 03-November-11			Index Future	162.20	162.3080	162.2010	162.3080	79.00
17/08/2011	IGOV On 02-February-12			Index Future	164.67	164.7790	164.6700	164.7790	0.00
17/08/2011	ILBI On 02-February-12			Index Future	451.30	451.3060	451.2980	451.3060	29.00
17/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4100	94.4050	94.4100	0.00
17/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	17,600.00
17/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	400.00
17/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	1,000.00
17/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	5,541.00
17/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	0.00
17/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.58	94.4100	94.4200	94.4100	1,340.00
17/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	2,890.00
17/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2300	94.2100	94.2300	44,710.00
17/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.99	94.0300	94.0100	94.0300	490.00
17/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.21	93.8100	93.7900	93.8100	540.00
17/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.44	93.5800	93.5600	93.5800	1,250.00
17/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2011	OTH1 On 03-November-11			Index Future	367.98	366.4170	367.9790	366.4170	0.00
17/08/2011	OTH1 On 02-February-12			Index Future	373.58	371.9950	373.5810	371.9950	0.00
17/08/2011	R157 On 03-November-11			Bond Future	6.84	124.0031	124.1924	124.0031	16,176.00
17/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5193	5	5	5	0.00
17/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	5372	5	5	5	0.00
17/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5015	5	5	5	0.00
17/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	281	0	0	0	1,200.00
17/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1051	1	1	1	400.00
17/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1307	1	1	1	0.00
17/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2710	3	3	3	0.00
17/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	64	0	0	0	1,200.00
17/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	334	0	0	0	400.00
17/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	454	1	0	1	0.00
17/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	3	0	0	0	0.00
17/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1394	2	1	2	0.00
17/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	2	0	0	0	0.00
17/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	2	0	0	0	0.00
17/08/2011	R157 On 02-February-12			Bond Future	6.90	125.8916	126.0826	125.8916	0.00
17/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5545	5	6	5	0.00
17/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5706	6	6	6	0.00
17/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	5385	5	5	5	0.00
17/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	62	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
17/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	49	0	0	0	0.00
17/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	55	0	0	0	0.00
17/08/2011	R157 On 03-May-12			Bond Future	6.98	120.9735	121.1677	120.9735	0.00
17/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4347	4	4	4	0.00
17/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4487	4	4	4	0.00
17/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4208	4	4	4	0.00
17/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	261	0	0	0	0.00
17/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	225	0	0	0	0.00
17/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	243	0	0	0	0.00
17/08/2011	R157 On 02-August-12			Bond Future	7.07	122.7612	122.9621	122.7612	0.00
17/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3454	3	3	3	0.00
17/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3340	3	3	3	0.00
17/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3569	3	4	3	0.00
17/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	622	1	1	1	0.00
17/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	689	1	1	1	0.00
17/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	655	1	1	1	0.00
17/08/2011	R186 On 03-November-11			Bond Future	8.15	123.5081	124.1836	123.5081	25,308.00
17/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	8169	8	8	8	0.00
17/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	8577	8	9	8	0.00
17/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7763	7	8	7	0.00
17/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	6184	6	6	6	5,600.00
17/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2045	2	2	2	1,275.00
17/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8987	8	9	8	0.00
17/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	3391	3	3	3	425.00
17/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4707	4	5	4	0.00
17/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	894	1	1	1	425.00
17/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	176	0	0	0	1,275.00
17/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1477	2	1	2	0.00
17/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2568	3	3	3	0.00
17/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	284	0	0	0	0.00
17/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	517	1	1	1	0.00
17/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	208	0	0	0	0.00
17/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	243	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
17/08/2011	R186 On	02-February-12			Bond Future	8.21	120.0957	120.7789	120.0957	2,501.00
17/08/2011	R186 On	02-February-12	9.00	Call	Bond Future	8420	8	8	8	0.00
17/08/2011	R186 On	02-February-12	8.95	Call	Bond Future	8073	8	8	8	0.00
17/08/2011	R186 On	02-February-12	9.05	Call	Bond Future	8770	8	9	8	0.00
17/08/2011	R186 On	02-February-12	9.05	Put	Bond Future	1071	1	1	1	0.00
17/08/2011	R186 On	02-February-12	8.95	Put	Bond Future	1256	1	1	1	0.00
17/08/2011	R186 On	02-February-12	9.00	Put	Bond Future	1161	1	1	1	0.00
17/08/2011	R186 On	03-May-12			Bond Future	8.28	121.9018	122.5918	121.9018	0.00
17/08/2011	R186 On	03-May-12	9.00	Call	Bond Future	8686	8	9	8	0.00
17/08/2011	R186 On	03-May-12	8.95	Call	Bond Future	8371	8	8	8	0.00
17/08/2011	R186 On	03-May-12	9.05	Call	Bond Future	9005	9	9	9	0.00
17/08/2011	R186 On	03-May-12	9.05	Put	Bond Future	2009	2	2	2	0.00
17/08/2011	R186 On	03-May-12	8.95	Put	Bond Future	2249	2	2	2	0.00
17/08/2011	R186 On	03-May-12	9.00	Put	Bond Future	2126	2	2	2	0.00
17/08/2011	R186 On	02-August-12			Bond Future	8.35	118.4156	119.1207	118.4156	0.00
17/08/2011	R186 On	02-August-12	8.75	Call	Bond Future	7180	7	7	7	0.00
17/08/2011	R186 On	02-August-12	8.80	Call	Bond Future	7468	7	7	7	0.00
17/08/2011	R186 On	02-August-12	8.70	Call	Bond Future	6900	6	7	6	0.00
17/08/2011	R186 On	02-August-12	8.70	Put	Bond Future	3712	4	4	4	0.00
17/08/2011	R186 On	02-August-12	8.80	Put	Bond Future	3389	4	3	4	0.00
17/08/2011	R186 On	02-August-12	8.75	Put	Bond Future	3545	4	4	4	0.00
17/08/2011	R189 On	03-November-11			Bond Future	213.61	213.5971	213.6111	213.5971	0.00
17/08/2011	R189 On	03-November-11	212.00	Call	Bond Future	1611	2	2	2	0.00
17/08/2011	R189 On	03-November-11	211.95	Call	Bond Future	1661	2	2	2	0.00
17/08/2011	R189 On	03-November-11	212.05	Call	Bond Future	1561	2	2	2	0.00
17/08/2011	R189 On	03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R189 On	03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R189 On	03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R197 On	03-November-11			Bond Future	244.40	244.3504	244.4003	244.3504	183.00
17/08/2011	R197 On	03-November-11	238.50	Call	Bond Future	5900	6	6	6	0.00
17/08/2011	R197 On	03-November-11	238.55	Call	Bond Future	5850	6	6	6	0.00
17/08/2011	R197 On	03-November-11	238.45	Call	Bond Future	5950	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R201 On 03-November-11			Bond Future	6.52	109.3760	109.5376	109.3760	1,348.00
17/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4173	4	4	4	0.00
17/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4310	4	4	4	0.00
17/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4036	4	4	4	0.00
17/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	0	0	0.00
17/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	1	0	0	0	0.00
17/08/2011	R201 On 02-February-12			Bond Future	6.55	106.6333	106.7959	106.6333	0.00
17/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4429	4	4	4	0.00
17/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4553	4	5	4	0.00
17/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4305	4	4	4	0.00
17/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	21	0	0	0	0.00
17/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	16	0	0	0	0.00
17/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	18	0	0	0	0.00
17/08/2011	R201 On 03-May-12			Bond Future	6.60	108.2356	108.4018	108.2356	0.00
17/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2955	3	3	3	0.00
17/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3059	3	3	3	0.00
17/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2852	3	3	3	0.00
17/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	207	0	0	0	0.00
17/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	178	0	0	0	0.00
17/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	192	0	0	0	0.00
17/08/2011	R201 On 02-August-12			Bond Future	6.67	105.4282	105.5970	105.4282	0.00
17/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2261	2	2	2	0.00
17/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2175	2	2	2	0.00
17/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2348	2	2	2	0.00
17/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	421	0	0	0	0.00
17/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	465	1	0	1	0.00
17/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	443	0	0	0	0.00
17/08/2011	R202 On 03-November-11			Bond Future	184.31	184.2753	184.3128	184.2753	24,816.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183813	184	184	184	0.00
17/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183763	184	184	184	0.00
17/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183863	184	184	184	0.00
17/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 02-February-12			Bond Future	184.45	184.4161	184.4541	184.4161	0.00
17/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	7454	7	7	7	0.00
17/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	7404	7	7	7	0.00
17/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7504	7	8	7	0.00
17/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R203 On 03-November-11			Bond Future	7.49	104.5513	104.7371	104.5513	2,133.00
17/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4702	5	5	5	0.00
17/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4485	4	4	4	0.00
17/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4920	5	5	5	0.00
17/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	30	0	0	0	0.00
17/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	45	0	0	0	0.00
17/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	37	0	0	0	0.00
17/08/2011	R203 On 02-February-12			Bond Future	7.57	106.1446	106.3323	106.1446	0.00
17/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5455	5	5	5	0.00
17/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5262	5	5	5	0.00
17/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5652	5	6	5	0.00
17/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	200	0	0	0	0.00
17/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	240	0	0	0	0.00
17/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	217	0	0	0	0.00
17/08/2011	R203 On 03-May-12			Bond Future	7.66	103.5751	103.7682	103.5751	0.00
17/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5181	5	5	5	0.00
17/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5007	5	5	5	0.00
17/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5355	5	5	5	0.00
17/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	471	1	0	1	0.00
17/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	538	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
17/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	504	1	1	1	0.00
17/08/2011	R203 On 02-August-12			Bond Future	7.75	105.1117	105.3049	105.1117	0.00
17/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4021	4	4	4	0.00
17/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3867	4	4	4	0.00
17/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4178	4	4	4	0.00
17/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	889	1	1	1	0.00
17/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	983	1	1	1	0.00
17/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	934	1	1	1	0.00
17/08/2011	R204 On 03-November-11			Bond Future	7.72	104.2153	104.5689	104.2153	2,872.00
17/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5483	5	5	5	0.00
17/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	5728	5	6	5	0.00
17/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	5237	5	5	5	0.00
17/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	56	0	0	0	0.00
17/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	38	0	0	0	0.00
17/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	47	0	0	0	0.00
17/08/2011	R204 On 02-February-12			Bond Future	7.79	101.7666	102.1248	101.7666	0.00
17/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6366	6	6	6	0.00
17/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6589	6	7	6	0.00
17/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	6145	6	6	6	0.00
17/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	255	0	0	0	0.00
17/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	211	0	0	0	0.00
17/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	232	0	0	0	0.00
17/08/2011	R204 On 03-May-12			Bond Future	7.87	103.2979	103.6646	103.2979	0.00
17/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5206	5	5	5	0.00
17/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5396	5	5	5	0.00
17/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5019	5	5	5	0.00
17/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	910	1	1	1	0.00
17/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	803	1	1	1	0.00
17/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	855	1	1	1	0.00
17/08/2011	R204 On 02-August-12			Bond Future	7.97	100.7963	101.1650	100.7963	0.00
17/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4032	4	4	4	0.00
17/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4201	4	4	4	0.00
17/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3866	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
17/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1530	2	2	2	0.00
17/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1388	2	1	2	0.00
17/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1457	2	1	2	0.00
17/08/2011	R206 On 03-November-11			Bond Future	6.20	104.8526	104.9673	104.8526	12,577.00
17/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3114	3	3	3	0.00
17/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3016	3	3	3	0.00
17/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3212	3	3	3	0.00
17/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	0	0	0.00
17/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R206 On 02-February-12			Bond Future	6.20	102.6839	102.8007	102.6839	0.00
17/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3226	3	3	3	0.00
17/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3140	3	3	3	0.00
17/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3312	3	3	3	0.00
17/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	9	0	0	0	0.00
17/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	12	0	0	0	0.00
17/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	10	0	0	0	0.00
17/08/2011	R206 On 03-May-12			Bond Future	6.23	104.2275	104.3459	104.2275	0.00
17/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2135	2	2	2	0.00
17/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2067	2	2	2	0.00
17/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2206	2	2	2	0.00
17/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	115	0	0	0	0.00
17/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	132	0	0	0	0.00
17/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	122	0	0	0	0.00
17/08/2011	R206 On 02-August-12			Bond Future	6.27	102.0065	102.1270	102.0065	0.00
17/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1553	1	2	1	0.00
17/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1498	1	1	1	0.00
17/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1609	2	2	2	0.00
17/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	212	0	0	0	0.00
17/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	235	0	0	0	0.00
17/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	223	0	0	0	0.00
17/08/2011	R207 On 03-November-11			Bond Future	7.87	98.2949	98.6083	98.2949	7,549.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5066	5	5	5	0.00
17/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5323	5	5	5	0.00
17/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4810	5	5	5	0.00
17/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1345	1	1	1	2,000.00
17/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2241	2	2	2	0.00
17/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3104	3	3	3	0.00
17/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	205	0	0	0	900.00
17/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1506	1	2	1	0.00
17/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3336	3	3	3	0.00
17/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	927	1	1	1	300.00
17/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1013	1	1	1	300.00
17/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	286	0	0	0	900.00
17/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1599	2	2	2	0.00
17/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	334	0	0	0	2,000.00
17/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3563	4	4	4	0.00
17/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	601	1	1	1	2,000.00
17/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	103	0	0	0	0.00
17/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1142	1	1	1	0.00
17/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	72	0	0	0	0.00
17/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	87	0	0	0	0.00
17/08/2011	R207 On 02-February-12			Bond Future	7.94	96.1507	96.4727	96.1507	0.00
17/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6163	6	6	6	0.00
17/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6393	6	6	6	0.00
17/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5936	6	6	6	0.00
17/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	399	0	0	0	0.00
17/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	332	0	0	0	0.00
17/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	364	0	0	0	0.00
17/08/2011	R207 On 03-May-12			Bond Future	8.02	97.5966	97.9207	97.5966	0.00
17/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5055	5	5	5	0.00
17/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5250	5	5	5	0.00
17/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4862	5	5	5	0.00
17/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1188	1	1	1	0.00
17/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1054	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
17/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1119	1	1	1	0.00
17/08/2011	R207 On 02-August-12			Bond Future	8.11	95.4027	95.7332	95.4027	0.00
17/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4761	5	5	5	0.00
17/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4949	5	5	5	0.00
17/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4577	4	5	4	0.00
17/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1468	2	1	2	0.00
17/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1330	1	1	1	0.00
17/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1397	2	1	2	0.00
17/08/2011	R208 On 03-November-11			Bond Future	7.90	92.7411	93.2069	92.7411	6,767.00
17/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	5248	5	5	5	0.00
17/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5518	5	6	5	0.00
17/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4979	5	5	5	0.00
17/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1532	1	2	1	1,995.00
17/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6064	6	6	6	0.00
17/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2504	2	3	2	665.00
17/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3431	3	3	3	0.00
17/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	357	0	0	0	665.00
17/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	68	0	0	0	1,995.00
17/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	634	1	1	1	0.00
17/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	137	0	0	0	0.00
17/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1196	1	1	1	0.00
17/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	97	0	0	0	0.00
17/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	116	0	0	0	0.00
17/08/2011	R208 On 02-February-12			Bond Future	7.96	94.1543	94.6280	94.1543	0.00
17/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6487	6	6	6	0.00
17/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	6245	6	6	6	0.00
17/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6731	6	7	6	0.00
17/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	383	0	0	0	0.00
17/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	456	1	0	1	0.00
17/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	418	0	0	0	0.00
17/08/2011	R208 On 03-May-12			Bond Future	8.03	92.1760	92.6504	92.1760	0.00
17/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6430	6	6	6	0.00
17/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6210	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6652	6	7	6	0.00
17/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	840	1	1	1	0.00
17/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	948	1	1	1	0.00
17/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	892	1	1	1	0.00
17/08/2011	R208 On 02-August-12			Bond Future	8.11	93.5364	94.0223	93.5364	0.00
17/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5126	5	5	5	0.00
17/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4927	5	5	5	0.00
17/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5331	5	5	5	0.00
17/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1439	2	1	2	0.00
17/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1587	2	2	2	0.00
17/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1510	2	2	2	0.00
17/08/2011	R209 On 03-November-11			Bond Future	8.47	77.3270	77.9430	77.3270	1,316.00
17/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	3297	3	3	3	0.00
17/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3576	3	4	3	0.00
17/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	3027	3	3	3	0.00
17/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1105	1	1	1	0.00
17/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	856	1	1	1	0.00
17/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	975	1	1	1	0.00
17/08/2011	R209 On 02-February-12			Bond Future	8.52	78.5077	79.1254	78.5077	0.00
17/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	5373	5	5	5	0.00
17/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5642	5	6	5	0.00
17/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	5111	5	5	5	0.00
17/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1667	2	2	2	0.00
17/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1434	2	1	2	0.00
17/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1545	2	2	2	0.00
17/08/2011	R209 On 03-May-12			Bond Future	8.58	76.5437	77.1705	76.5437	0.00
17/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5783	5	6	5	0.00
17/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	6031	6	6	6	0.00
17/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5540	5	6	5	0.00
17/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2563	3	3	3	0.00
17/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2291	3	2	3	0.00
17/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2423	3	2	3	0.00
17/08/2011	R209 On 02-August-12			Bond Future	8.63	77.6748	78.3183	77.6748	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
17/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	7150	7	7	7	0.00
17/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	7405	7	7	7	0.00
17/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6901	6	7	6	0.00
17/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2528	3	3	3	0.00
17/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2301	3	2	3	0.00
17/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2410	3	2	3	0.00
17/08/2011	R210 On 03-November-11			Bond Future	135.66	135.9963	135.6573	135.9963	600.00
17/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4657	5	5	5	0.00
17/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4707	5	5	5	0.00
17/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4607	5	5	5	0.00
17/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 03-November-11			Bond Future	112.04	112.0218	112.0378	112.0218	529.00
17/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110788	111	111	111	0.00
17/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110838	111	111	111	0.00
17/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110738	111	111	111	0.00
17/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 02-February-12			Bond Future	112.41	112.3895	112.4057	112.3895	0.00
17/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1906	2	2	2	0.00
17/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1856	2	2	2	0.00
17/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1956	2	2	2	0.00
17/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 03-November-11			Bond Future	110.42	110.6444	110.4169	110.6444	2,667.00
17/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107917	108	108	108	0.00
17/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107867	108	108	108	0.00
17/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	107967	108	108	108	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
17/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 02-February-12			Bond Future	110.63	110.8606	110.6296	110.8606	0.00
17/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2130	2	2	2	0.00
17/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2180	2	2	2	0.00
17/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2080	2	2	2	0.00
17/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-November-11			Bond Future	8.46	86.9886	87.5692	86.9886	0.00
17/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	2426	2	2	2	0.00
17/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	2829	2	3	2	0.00
17/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	2019	1	2	1	0.00
17/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-February-12			Bond Future	8.52	88.3192	88.9088	88.3192	0.00
17/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	3894	3	4	3	0.00
17/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	4282	4	4	4	0.00
17/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	3503	3	4	3	0.00
17/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-May-12			Bond Future	8.58	86.1022	86.7005	86.1022	0.00
17/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	5280	5	5	5	0.00
17/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5653	5	6	5	0.00
17/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	4904	4	5	4	0.00
17/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-August-12			Bond Future	8.64	87.3811	87.9875	87.3811	0.00
17/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4736	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
17/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	5107	5	5	5	0.00
17/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	4361	4	4	4	0.00
17/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
17/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
17/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
17/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
17/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
17/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
17/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
17/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
17/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
17/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
17/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
17/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
17/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
17/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
18/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	AL7T On 03-November-11			Index Future	409.51	406.0390	409.5140	406.0390	16.00
18/08/2011	AL7T On 02-February-12			Index Future	415.75	412.2210	415.7480	412.2210	0.00
18/08/2011	ALBI On 03-November-11			Index Future	375.20	371.9560	375.2000	371.9560	1,358.00
18/08/2011	ALBI On 02-February-12			Index Future	380.91	377.6190	380.9120	377.6190	0.00
18/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0121	0.0061	0.0121	22,388.00
18/08/2011	CAAE On 19-September-11			Can-Do Future	0.27	0.2181	0.2714	0.2181	21,898.00
18/08/2011	CAAG On 24-October-11			Can-Do Future	7.28	7.1430	7.2785	7.1430	0.00
18/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	605	0	1	0	0.00
18/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	562	0	1	0	0.00
18/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	649	1	1	1	0.00
18/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	373	0	0	0	14,286.00
18/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	180	0	0	0	6,757.00
18/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	302	0	0	0	0.00
18/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	21	0	0	0	0.00
18/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	95	0	0	0	0.00
18/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	34	0	0	0	0.00
18/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	27	0	0	0	0.00
18/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
18/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
18/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2011	GOVI On 03-November-11			GOVI	375.70	372.6180	375.7030	372.6180	162.00
18/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	187030	16	19	16	0.00
18/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	186930	16	19	16	0.00
18/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	187130	16	19	16	0.00
18/08/2011	GOVI On 03-November-11	356.99	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
18/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 02-February-12			GOVI	381.42	378.2900	381.4220	378.2900	0.00
18/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	124220	9	12	9	0.00
18/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	124120	9	12	9	0.00
18/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	124320	9	12	9	0.00
18/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
18/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
18/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2011	IGOV On 03-November-11			Index Future	162.21	162.2010	162.2100	162.2010	79.00
18/08/2011	IGOV On 02-February-12			Index Future	164.68	164.6700	164.6800	164.6700	0.00
18/08/2011	ILBI On 02-February-12			Index Future	451.74	451.2980	451.7370	451.2980	29.00
18/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	17,600.00
18/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	400.00
18/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.56	94.4300	94.4400	94.4300	1,000.00
18/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.56	94.4300	94.4400	94.4300	5,541.00
18/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.56	94.4300	94.4400	94.4300	0.00
18/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.57	5.5800	94.4300	5.5800	0.00
18/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	1,340.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	2,890.00
18/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2100	94.2100	94.2100	45,210.00
18/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.98	94.0100	94.0200	94.0100	490.00
18/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.20	93.7900	93.8000	93.7900	540.00
18/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.43	93.5600	93.5700	93.5600	1,250.00
18/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
18/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
18/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
18/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2011	OTH1 On 03-November-11			Index Future	372.07	367.9790	372.0650	367.9790	0.00
18/08/2011	OTH1 On 02-February-12			Index Future	377.73	373.5810	377.7290	373.5810	0.00
18/08/2011	R157 On 03-November-11			Bond Future	6.70	124.1924	124.7244	124.1924	16,176.00
18/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5724	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
18/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	5903	5	6	5	0.00
18/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5545	5	6	5	0.00
18/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	446	0	0	0	1,200.00
18/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1413	1	1	1	400.00
18/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1705	1	2	1	0.00
18/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3210	3	3	3	0.00
18/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	32	0	0	0	1,200.00
18/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	200	0	0	0	400.00
18/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	284	0	0	0	0.00
18/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
18/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1027	1	1	1	0.00
18/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	0	0	0.00
18/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	0	0	0.00
18/08/2011	R157 On 02-February-12			Bond Future	6.75	126.0826	126.6223	126.0826	0.00
18/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6065	6	6	6	0.00
18/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6228	6	6	6	0.00
18/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	5903	5	6	5	0.00
18/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	40	0	0	0	0.00
18/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	32	0	0	0	0.00
18/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	35	0	0	0	0.00
18/08/2011	R157 On 03-May-12			Bond Future	6.81	121.1677	121.7160	121.1677	0.00
18/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4832	4	5	4	0.00
18/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4976	4	5	4	0.00
18/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4688	4	5	4	0.00
18/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	193	0	0	0	0.00
18/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	166	0	0	0	0.00
18/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	179	0	0	0	0.00
18/08/2011	R157 On 02-August-12			Bond Future	6.89	122.9621	123.5182	122.9621	0.00
18/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3880	3	4	3	0.00
18/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3760	3	4	3	0.00
18/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4001	4	4	4	0.00
18/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	498	1	0	1	0.00
18/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	552	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
18/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	525	1	1	1	0.00
18/08/2011	R186 On 03-November-11			Bond Future	7.99	124.1836	125.8214	124.1836	25,308.00
18/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	9693	8	10	8	0.00
18/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10116	9	10	9	0.00
18/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9271	8	9	8	0.00
18/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7601	6	8	6	5,600.00
18/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2898	2	3	2	1,275.00
18/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10540	9	11	9	0.00
18/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4507	3	5	3	425.00
18/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	5995	5	6	5	0.00
18/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	544	1	1	1	425.00
18/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	91	0	0	0	1,275.00
18/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	955	1	1	1	0.00
18/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1783	3	2	3	0.00
18/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	154	0	0	0	0.00
18/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	296	1	0	1	0.00
18/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	109	0	0	0	0.00
18/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	130	0	0	0	0.00
18/08/2011	R186 On 02-February-12			Bond Future	8.04	120.7789	122.4477	120.7789	2,501.00
18/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	9776	8	10	8	0.00
18/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9408	8	9	8	0.00
18/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10147	9	10	9	0.00
18/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	779	1	1	1	0.00
18/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	923	1	1	1	0.00
18/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	848	1	1	1	0.00
18/08/2011	R186 On 03-May-12			Bond Future	8.10	122.5918	124.2889	122.5918	0.00
18/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	9953	9	10	9	0.00
18/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9617	8	10	8	0.00
18/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10290	9	10	9	0.00
18/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1597	2	2	2	0.00
18/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1798	2	2	2	0.00
18/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1696	2	2	2	0.00
18/08/2011	R186 On 02-August-12			Bond Future	8.17	119.1207	120.8340	119.1207	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
18/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8296	7	8	7	0.00
18/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8605	7	9	7	0.00
18/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	7995	7	8	7	0.00
18/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3093	4	3	4	0.00
18/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2813	3	3	3	0.00
18/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2948	4	3	4	0.00
18/08/2011	R189 On 03-November-11			Bond Future	213.62	213.6111	213.6157	213.6111	0.00
18/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1616	2	2	2	0.00
18/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1666	2	2	2	0.00
18/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1566	2	2	2	0.00
18/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R197 On 03-November-11			Bond Future	244.42	244.4003	244.4169	244.4003	183.00
18/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5917	6	6	6	0.00
18/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5867	6	6	6	0.00
18/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5967	6	6	6	0.00
18/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R201 On 03-November-11			Bond Future	6.38	109.5376	109.9428	109.5376	1,348.00
18/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4578	4	5	4	0.00
18/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4715	4	5	4	0.00
18/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4441	4	4	4	0.00
18/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	0	0	0.00
18/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R201 On 02-February-12			Bond Future	6.40	106.7959	107.2080	106.7959	0.00
18/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4833	4	5	4	0.00
18/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4959	5	5	5	0.00
18/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4708	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
18/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	12	0	0	0	0.00
18/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	10	0	0	0	0.00
18/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	10	0	0	0	0.00
18/08/2011	R201 On 03-May-12			Bond Future	6.43	108.4018	108.8190	108.4018	0.00
18/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3320	3	3	3	0.00
18/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3427	3	3	3	0.00
18/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3213	3	3	3	0.00
18/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	151	0	0	0	0.00
18/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	128	0	0	0	0.00
18/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	140	0	0	0	0.00
18/08/2011	R201 On 02-August-12			Bond Future	6.48	105.5970	106.0228	105.5970	0.00
18/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2587	2	3	2	0.00
18/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2497	2	2	2	0.00
18/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2678	2	3	2	0.00
18/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	325	0	0	0	0.00
18/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	362	0	0	0	0.00
18/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	343	0	0	0	0.00
18/08/2011	R202 On 03-November-11			Bond Future	184.33	184.3128	184.3253	184.3128	24,816.00
18/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183825	184	184	184	0.00
18/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183775	184	184	184	0.00
18/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183875	184	184	184	0.00
18/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 02-February-12			Bond Future	184.47	184.4541	184.4667	184.4541	0.00
18/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	7467	7	7	7	0.00
18/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	7417	7	7	7	0.00
18/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7517	8	8	8	0.00
18/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R203 On 03-November-11			Bond Future	7.37	104.7371	105.3404	104.7371	2,133.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5288	5	5	5	0.00
18/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5067	4	5	4	0.00
18/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5509	5	6	5	0.00
18/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	15	0	0	0	0.00
18/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	24	0	0	0	0.00
18/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	19	0	0	0	0.00
18/08/2011	R203 On 02-February-12			Bond Future	7.44	106.3323	106.9441	106.3323	0.00
18/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6009	5	6	5	0.00
18/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5810	5	6	5	0.00
18/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6210	6	6	6	0.00
18/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	146	0	0	0	0.00
18/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	176	0	0	0	0.00
18/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	160	0	0	0	0.00
18/08/2011	R203 On 03-May-12			Bond Future	7.51	103.7682	104.3948	103.7682	0.00
18/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5705	5	6	5	0.00
18/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5526	5	6	5	0.00
18/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5885	5	6	5	0.00
18/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	374	0	0	0	0.00
18/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	430	1	0	1	0.00
18/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	401	1	0	1	0.00
18/08/2011	R203 On 02-August-12			Bond Future	7.60	105.3049	105.9382	105.3049	0.00
18/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4491	4	4	4	0.00
18/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4329	4	4	4	0.00
18/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4654	4	5	4	0.00
18/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	731	1	1	1	0.00
18/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	811	1	1	1	0.00
18/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	771	1	1	1	0.00
18/08/2011	R204 On 03-November-11			Bond Future	7.58	104.5689	105.3137	104.5689	2,872.00
18/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	6205	5	6	5	0.00
18/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6455	6	6	6	0.00
18/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	5956	5	6	5	0.00
18/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	30	0	0	0	0.00
18/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	20	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
18/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	24	0	0	0	0.00
18/08/2011	R204 On 02-February-12			Bond Future	7.65	102.1248	102.8833	102.1248	0.00
18/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7058	6	7	6	0.00
18/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	7286	7	7	7	0.00
18/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	6832	6	7	6	0.00
18/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	184	0	0	0	0.00
18/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	149	0	0	0	0.00
18/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	165	0	0	0	0.00
18/08/2011	R204 On 03-May-12			Bond Future	7.73	103.6646	104.4289	103.6646	0.00
18/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5806	5	6	5	0.00
18/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6004	5	6	5	0.00
18/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5610	5	6	5	0.00
18/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	736	1	1	1	0.00
18/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	647	1	1	1	0.00
18/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	690	1	1	1	0.00
18/08/2011	R204 On 02-August-12			Bond Future	7.81	101.1650	101.9474	101.1650	0.00
18/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4569	4	5	4	0.00
18/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4748	4	5	4	0.00
18/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4393	4	4	4	0.00
18/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1275	2	1	2	0.00
18/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1153	1	1	1	0.00
18/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1212	1	1	1	0.00
18/08/2011	R206 On 03-November-11			Bond Future	6.05	104.9673	105.2733	104.9673	12,577.00
18/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3420	3	3	3	0.00
18/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3321	3	3	3	0.00
18/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3518	3	4	3	0.00
18/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R206 On 02-February-12			Bond Future	6.03	102.8007	103.1119	102.8007	0.00
18/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3533	3	4	3	0.00
18/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3446	3	3	3	0.00
18/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3620	3	4	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
18/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	0	0	0.00
18/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	7	0	0	0	0.00
18/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	6	0	0	0	0.00
18/08/2011	R206 On 03-May-12			Bond Future	6.03	104.3459	104.6620	104.3459	0.00
18/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2415	2	2	2	0.00
18/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2343	2	2	2	0.00
18/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2487	2	2	2	0.00
18/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	80	0	0	0	0.00
18/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	92	0	0	0	0.00
18/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	86	0	0	0	0.00
18/08/2011	R206 On 02-August-12			Bond Future	6.04	102.1270	102.4485	102.1270	0.00
18/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1811	2	2	2	0.00
18/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1753	1	2	1	0.00
18/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1870	2	2	2	0.00
18/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	151	0	0	0	0.00
18/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	169	0	0	0	0.00
18/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	160	0	0	0	0.00
18/08/2011	R207 On 03-November-11			Bond Future	7.72	98.6083	99.4622	98.6083	7,549.00
18/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5878	5	6	5	0.00
18/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6142	5	6	5	0.00
18/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	5616	5	6	5	0.00
18/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1838	1	2	1	2,000.00
18/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2874	2	3	2	0.00
18/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3822	3	4	3	0.00
18/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	347	0	0	0	900.00
18/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2029	2	2	2	0.00
18/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4071	3	4	3	0.00
18/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1324	1	1	1	300.00
18/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	682	1	1	1	300.00
18/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	167	0	0	0	900.00
18/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1142	2	1	2	0.00
18/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	198	0	0	0	2,000.00
18/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2851	4	3	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
18/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	380	1	0	1	2,000.00
18/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	56	0	0	0	0.00
18/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	781	1	1	1	0.00
18/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	37	0	0	0	0.00
18/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	45	0	0	0	0.00
18/08/2011	R207 On 02-February-12			Bond Future	7.78	96.4727	97.3381	96.4727	0.00
18/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6927	6	7	6	0.00
18/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7165	6	7	6	0.00
18/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	6691	6	7	6	0.00
18/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	288	0	0	0	0.00
18/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	239	0	0	0	0.00
18/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	262	0	0	0	0.00
18/08/2011	R207 On 03-May-12			Bond Future	7.86	97.9207	98.8009	97.9207	0.00
18/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5717	5	6	5	0.00
18/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5923	5	6	5	0.00
18/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5513	5	6	5	0.00
18/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	959	1	1	1	0.00
18/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	846	1	1	1	0.00
18/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	901	1	1	1	0.00
18/08/2011	R207 On 02-August-12			Bond Future	7.94	95.7332	96.6252	95.7332	0.00
18/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5401	5	5	5	0.00
18/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	5599	5	6	5	0.00
18/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5206	5	5	5	0.00
18/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1205	1	1	1	0.00
18/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1088	1	1	1	0.00
18/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1145	1	1	1	0.00
18/08/2011	R208 On 03-November-11			Bond Future	7.75	93.2069	94.1159	93.2069	6,767.00
18/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6104	5	6	5	0.00
18/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6382	6	6	6	0.00
18/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	5826	5	6	5	0.00
18/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2068	2	2	2	1,995.00
18/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6940	6	7	6	0.00
18/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3184	3	3	3	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4198	3	4	3	0.00
18/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	215	0	0	0	665.00
18/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	35	0	0	0	1,995.00
18/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	405	1	0	1	0.00
18/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	75	0	0	0	0.00
18/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	823	1	1	1	0.00
18/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	52	0	0	0	0.00
18/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	63	0	0	0	0.00
18/08/2011	R208 On 02-February-12			Bond Future	7.81	94.6280	95.5475	94.6280	0.00
18/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7293	6	7	6	0.00
18/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7042	6	7	6	0.00
18/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	7545	7	8	7	0.00
18/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	278	0	0	0	0.00
18/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	333	0	0	0	0.00
18/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	304	0	0	0	0.00
18/08/2011	R208 On 03-May-12			Bond Future	7.88	92.6504	93.5904	92.6504	0.00
18/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7188	6	7	6	0.00
18/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6959	6	7	6	0.00
18/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7419	7	7	7	0.00
18/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	667	1	1	1	0.00
18/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	757	1	1	1	0.00
18/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	710	1	1	1	0.00
18/08/2011	R208 On 02-August-12			Bond Future	7.95	94.0223	94.9746	94.0223	0.00
18/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5810	5	6	5	0.00
18/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5599	5	6	5	0.00
18/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6025	5	6	5	0.00
18/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1181	1	1	1	0.00
18/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1307	2	1	2	0.00
18/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1241	2	1	2	0.00
18/08/2011	R209 On 03-November-11			Bond Future	8.30	77.9430	79.3366	77.9430	1,316.00
18/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4324	3	4	3	0.00
18/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4640	4	5	4	0.00
18/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4016	3	4	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
18/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	701	1	1	1	0.00
18/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	527	1	1	1	0.00
18/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	608	1	1	1	0.00
18/08/2011	R209 On 02-February-12			Bond Future	8.35	79.1254	80.5464	79.1254	0.00
18/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6413	5	6	5	0.00
18/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6703	6	7	6	0.00
18/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6126	5	6	5	0.00
18/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1261	2	1	2	0.00
18/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1074	1	1	1	0.00
18/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1164	2	1	2	0.00
18/08/2011	R209 On 03-May-12			Bond Future	8.40	77.1705	78.6090	77.1705	0.00
18/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6762	6	7	6	0.00
18/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7029	6	7	6	0.00
18/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6498	6	6	6	0.00
18/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2082	3	2	3	0.00
18/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1850	2	2	2	0.00
18/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1963	2	2	2	0.00
18/08/2011	R209 On 02-August-12			Bond Future	8.46	78.3183	79.7732	78.3183	0.00
18/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8184	7	8	7	0.00
18/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8455	7	8	7	0.00
18/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	7919	7	8	7	0.00
18/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2091	3	2	3	0.00
18/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1896	2	2	2	0.00
18/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1989	2	2	2	0.00
18/08/2011	R210 On 03-November-11			Bond Future	135.67	135.6573	135.6668	135.6573	600.00
18/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4667	5	5	5	0.00
18/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4717	5	5	5	0.00
18/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4617	5	5	5	0.00
18/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 03-November-11			Bond Future	112.04	112.0378	112.0431	112.0378	529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110793	111	111	111	0.00
18/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110743	111	111	111	0.00
18/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110843	111	111	111	0.00
18/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 02-February-12			Bond Future	112.41	112.4057	112.4110	112.4057	0.00
18/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1911	2	2	2	0.00
18/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1861	2	2	2	0.00
18/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1961	2	2	2	0.00
18/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 03-November-11			Bond Future	110.42	110.4169	110.4244	110.4169	2,667.00
18/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	107924	108	108	108	0.00
18/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	107874	108	108	108	0.00
18/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	107974	108	108	108	0.00
18/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 02-February-12			Bond Future	110.64	110.6296	110.6371	110.6296	0.00
18/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2137	2	2	2	0.00
18/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2187	2	2	2	0.00
18/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2087	2	2	2	0.00
18/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-November-11			Bond Future	8.29	87.5692	89.0250	87.5692	0.00
18/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	3881	2	4	2	0.00
18/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4285	3	4	3	0.00
18/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3475	2	3	2	0.00
18/08/2011	R213 On 03-November-11	8.70	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
18/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-February-12			Bond Future	8.34	88.9088	90.3795	88.9088	0.00
18/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5365	4	5	4	0.00
18/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	4974	4	5	4	0.00
18/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	5753	4	6	4	0.00
18/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-May-12			Bond Future	8.40	86.7005	88.1944	86.7005	0.00
18/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	6774	5	7	5	0.00
18/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7147	6	7	6	0.00
18/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6398	5	6	5	0.00
18/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-August-12			Bond Future	8.46	87.9875	89.5028	87.9875	0.00
18/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6251	5	6	5	0.00
18/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6623	5	7	5	0.00
18/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	5877	4	6	4	0.00
18/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
18/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
18/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
18/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
18/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
18/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
18/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	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
18/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
18/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
18/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
18/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
18/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
18/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
18/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
18/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
19/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	AL7T On 03-November-11			Index Future	411.15	409.5140	411.1540	409.5140	16.00
19/08/2011	AL7T On 02-February-12			Index Future	417.41	415.7480	417.4130	415.7480	0.00
19/08/2011	ALBI On 03-November-11			Index Future	376.50	375.2000	376.4990	375.2000	1,351.00
19/08/2011	ALBI On 02-February-12			Index Future	382.23	380.9120	382.2310	380.9120	0.00
19/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0061	0.0076	0.0061	22,388.00
19/08/2011	CAAE On 19-September-11			Can-Do Future	0.26	0.2714	0.2563	0.2714	21,898.00
19/08/2011	CAAG On 24-October-11			Can-Do Future	7.24	7.2785	7.2360	7.2785	0.00
19/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	569	1	1	1	0.00
19/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	528	1	1	1	0.00
19/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	612	1	1	1	0.00
19/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	349	0	0	0	14,286.00
19/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	170	0	0	0	6,757.00
19/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	334	0	0	0	0.00
19/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	26	0	0	0	0.00
19/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	113	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
19/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	42	0	0	0	0.00
19/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	33	0	0	0	0.00
19/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
19/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
19/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2011	GOVI On 03-November-11			GOVI	376.94	375.7030	376.9350	375.7030	162.00
19/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	199350	19	20	19	0.00
19/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	199250	19	20	19	0.00
19/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	199450	19	20	19	0.00
19/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 02-February-12			GOVI	382.67	381.4220	382.6730	381.4220	0.00
19/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	136730	12	14	12	0.00
19/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	136630	12	14	12	0.00
19/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	136830	12	14	12	0.00
19/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
19/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
19/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2011	IGOV On 03-November-11			Index Future	162.66	162.2100	162.6620	162.2100	79.00
19/08/2011	IGOV On 02-February-12			Index Future	165.14	164.6800	165.1380	164.6800	0.00
19/08/2011	ILBI On 02-February-12			Index Future	451.76	451.7370	451.7630	451.7370	29.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	J157 On	15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/08/2011	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/08/2011	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/08/2011	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/08/2011	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/08/2011	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/08/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.56	94.4300	94.4400	94.4300	17,600.00
19/08/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.52	94.4300	94.4800	94.4300	400.00
19/08/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.44	94.4400	94.5600	94.4400	1,000.00
19/08/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.43	94.4400	94.5700	94.4400	5,541.00
19/08/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.43	94.4400	94.5700	94.4400	0.00
19/08/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.42	94.4300	94.5800	94.4300	0.00
19/08/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.42	94.4300	94.5800	94.4300	1,340.00
19/08/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.47	94.3600	94.5300	94.3600	2,890.00
19/08/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.62	94.2100	94.3800	94.2100	45,210.00
19/08/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.82	94.0200	94.1800	94.0200	1,490.00
19/08/2011	JBAF On	20-March-13			Jibar Tradeable Future	6.05	93.8000	93.9500	93.8000	540.00
19/08/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.26	93.5700	93.7400	93.5700	1,250.00
19/08/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/08/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/08/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2011	OTH1 On 03-November-11			Index Future	373.71	372.0650	373.7130	372.0650	0.00
19/08/2011	OTH1 On 02-February-12			Index Future	379.40	377.7290	379.4020	377.7290	0.00
19/08/2011	R157 On 03-November-11			Bond Future	6.67	124.7244	124.8464	124.7244	16,176.00
19/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5846	6	6	6	0.00
19/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6025	6	6	6	0.00
19/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5666	6	6	6	0.00
19/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	489	0	0	0	1,200.00
19/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1500	1	2	1	400.00
19/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1801	2	2	2	0.00
19/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3326	3	3	3	0.00
19/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	26	0	0	0	1,200.00
19/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	174	0	0	0	400.00
19/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	249	0	0	0	0.00
19/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	948	1	1	1	0.00
19/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	0	0	0.00
19/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	0	0	0.00
19/08/2011	R157 On 02-February-12			Bond Future	6.72	126.6223	126.7470	126.6223	0.00
19/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6186	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6349	6	6	6	0.00
19/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6023	6	6	6	0.00
19/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	0	0	0.00
19/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	0	0	0.00
19/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	0	0	0.00
19/08/2011	R157 On 03-May-12			Bond Future	6.77	121.7160	121.8420	121.7160	0.00
19/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4944	5	5	5	0.00
19/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4800	5	5	5	0.00
19/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5089	5	5	5	0.00
19/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	153	0	0	0	0.00
19/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	179	0	0	0	0.00
19/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	165	0	0	0	0.00
19/08/2011	R157 On 02-August-12			Bond Future	6.84	123.5182	123.6471	123.5182	0.00
19/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3981	4	4	4	0.00
19/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3860	4	4	4	0.00
19/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4103	4	4	4	0.00
19/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	471	0	0	0	0.00
19/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	524	1	1	1	0.00
19/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	497	1	0	1	0.00
19/08/2011	R186 On 03-November-11			Bond Future	7.94	125.8214	126.3442	125.8214	25,270.00
19/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	10188	10	10	10	0.00
19/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10615	10	11	10	0.00
19/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9762	9	10	9	0.00
19/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	8069	8	8	8	5,600.00
19/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	3199	3	3	3	1,275.00
19/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	11043	11	11	11	0.00
19/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4888	5	5	5	425.00
19/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	6427	6	6	6	0.00
19/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	454	1	0	1	425.00
19/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	72	0	0	0	1,275.00
19/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	813	1	1	1	0.00
19/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1561	2	2	2	0.00
19/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	122	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
19/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	241	0	0	0	0.00
19/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	85	0	0	0	0.00
19/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	102	0	0	0	0.00
19/08/2011	R186 On 02-February-12			Bond Future	7.99	122.4477	122.9717	122.4477	2,501.00
19/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	10213	10	10	10	0.00
19/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9839	9	10	9	0.00
19/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10590	10	11	10	0.00
19/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	698	1	1	1	0.00
19/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	829	1	1	1	0.00
19/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	761	1	1	1	0.00
19/08/2011	R186 On 03-May-12			Bond Future	8.05	124.2889	124.8233	124.2889	0.00
19/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	10362	10	10	10	0.00
19/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10706	10	11	10	0.00
19/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	10021	10	10	10	0.00
19/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1668	2	2	2	0.00
19/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1479	2	1	2	0.00
19/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1571	2	2	2	0.00
19/08/2011	R186 On 02-August-12			Bond Future	8.11	120.8340	121.3779	120.8340	0.00
19/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8663	8	9	8	0.00
19/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8979	9	9	9	0.00
19/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	8355	8	8	8	0.00
19/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	2909	3	3	3	0.00
19/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2643	3	3	3	0.00
19/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2771	3	3	3	0.00
19/08/2011	R189 On 03-November-11			Bond Future	213.79	213.6157	213.7866	213.6157	0.00
19/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1787	2	2	2	0.00
19/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1837	2	2	2	0.00
19/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1737	2	2	2	0.00
19/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R197 On 03-November-11			Bond Future	244.78	244.4169	244.7781	244.4169	183.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	6278	6	6	6	0.00
19/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	6228	6	6	6	0.00
19/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	6328	6	6	6	0.00
19/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R201 On 03-November-11			Bond Future	6.34	109.9428	110.0561	109.9428	1,348.00
19/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4691	5	5	5	0.00
19/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4828	5	5	5	0.00
19/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4554	4	5	4	0.00
19/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	0	0	0.00
19/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R201 On 02-February-12			Bond Future	6.36	107.2080	107.3207	107.2080	0.00
19/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4945	5	5	5	0.00
19/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5070	5	5	5	0.00
19/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4819	5	5	5	0.00
19/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	10	0	0	0	0.00
19/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	8	0	0	0	0.00
19/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	9	0	0	0	0.00
19/08/2011	R201 On 03-May-12			Bond Future	6.39	108.8190	108.9346	108.8190	0.00
19/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3422	3	3	3	0.00
19/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3314	3	3	3	0.00
19/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3531	3	4	3	0.00
19/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	117	0	0	0	0.00
19/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	136	0	0	0	0.00
19/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	126	0	0	0	0.00
19/08/2011	R201 On 02-August-12			Bond Future	6.43	106.0228	106.1391	106.0228	0.00
19/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2679	3	3	3	0.00
19/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2587	2	3	2	0.00
19/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2771	3	3	3	0.00
19/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	302	0	0	0	0.00
19/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	335	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
19/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	319	0	0	0	0.00
19/08/2011	R202 On 03-November-11			Bond Future	184.93	184.3253	184.9317	184.3253	24,816.00
19/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	184432	184	184	184	0.00
19/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	184382	184	184	184	0.00
19/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	184482	184	184	184	0.00
19/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 02-February-12			Bond Future	185.08	184.4667	185.0822	184.4667	0.00
19/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	8082	7	8	7	0.00
19/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	8032	7	8	7	0.00
19/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	8132	8	8	8	0.00
19/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R203 On 03-November-11			Bond Future	7.30	105.3404	105.6485	105.3404	2,133.00
19/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5590	5	6	5	0.00
19/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5368	5	5	5	0.00
19/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5812	6	6	6	0.00
19/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	10	0	0	0	0.00
19/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	17	0	0	0	0.00
19/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	13	0	0	0	0.00
19/08/2011	R203 On 02-February-12			Bond Future	7.37	106.9441	107.2586	106.9441	0.00
19/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6298	6	6	6	0.00
19/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	6097	6	6	6	0.00
19/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6502	6	7	6	0.00
19/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	123	0	0	0	0.00
19/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	148	0	0	0	0.00
19/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	134	0	0	0	0.00
19/08/2011	R203 On 03-May-12			Bond Future	7.44	104.3948	104.7054	104.3948	0.00
19/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5970	6	6	6	0.00
19/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	6153	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5788	6	6	6	0.00
19/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	381	0	0	0	0.00
19/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	331	0	0	0	0.00
19/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	356	0	0	0	0.00
19/08/2011	R203 On 02-August-12			Bond Future	7.53	105.9382	106.2566	105.9382	0.00
19/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4735	4	5	4	0.00
19/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4570	4	5	4	0.00
19/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4902	5	5	5	0.00
19/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	661	1	1	1	0.00
19/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	734	1	1	1	0.00
19/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	696	1	1	1	0.00
19/08/2011	R204 On 03-November-11			Bond Future	7.49	105.3137	105.8048	105.3137	2,872.00
19/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	6687	6	7	6	0.00
19/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6938	6	7	6	0.00
19/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6436	6	6	6	0.00
19/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	19	0	0	0	0.00
19/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	12	0	0	0	0.00
19/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	15	0	0	0	0.00
19/08/2011	R204 On 02-February-12			Bond Future	7.56	102.8833	103.3805	102.8833	0.00
19/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7521	7	8	7	0.00
19/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	7751	7	8	7	0.00
19/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7291	7	7	7	0.00
19/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	146	0	0	0	0.00
19/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	117	0	0	0	0.00
19/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	131	0	0	0	0.00
19/08/2011	R204 On 03-May-12			Bond Future	7.63	104.4289	104.9355	104.4289	0.00
19/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	6217	6	6	6	0.00
19/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	6016	6	6	6	0.00
19/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6420	6	6	6	0.00
19/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	557	1	1	1	0.00
19/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	636	1	1	1	0.00
19/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	595	1	1	1	0.00
19/08/2011	R204 On 02-August-12			Bond Future	7.71	101.9474	102.4615	101.9474	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
19/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4938	5	5	5	0.00
19/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	5123	5	5	5	0.00
19/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4757	4	5	4	0.00
19/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1125	1	1	1	0.00
19/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1013	1	1	1	0.00
19/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1067	1	1	1	0.00
19/08/2011	R206 On 03-November-11			Bond Future	6.02	105.2733	105.3412	105.2733	12,577.00
19/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3488	3	3	3	0.00
19/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3389	3	3	3	0.00
19/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3586	4	4	4	0.00
19/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	0	0	0.00
19/08/2011	R206 On 02-February-12			Bond Future	6.00	103.1119	103.1817	103.1119	0.00
19/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3602	4	4	4	0.00
19/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3515	3	4	3	0.00
19/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3689	4	4	4	0.00
19/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	5	0	0	0	0.00
19/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	6	0	0	0	0.00
19/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	5	0	0	0	0.00
19/08/2011	R206 On 03-May-12			Bond Future	5.99	104.6620	104.7328	104.6620	0.00
19/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2478	2	2	2	0.00
19/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2551	2	3	2	0.00
19/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2406	2	2	2	0.00
19/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	84	0	0	0	0.00
19/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	73	0	0	0	0.00
19/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	78	0	0	0	0.00
19/08/2011	R206 On 02-August-12			Bond Future	5.99	102.4485	102.5201	102.4485	0.00
19/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1871	2	2	2	0.00
19/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1812	2	2	2	0.00
19/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1930	2	2	2	0.00
19/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	140	0	0	0	0.00
19/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	156	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
19/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	148	0	0	0	0.00
19/08/2011	R207 On 03-November-11			Bond Future	7.66	99.4622	99.8041	99.4622	7,549.00
19/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	6208	6	6	6	0.00
19/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6474	6	6	6	0.00
19/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	5943	6	6	6	0.00
19/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	2056	2	2	2	2,000.00
19/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	3144	3	3	3	0.00
19/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	4122	4	4	4	0.00
19/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	418	0	0	0	900.00
19/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2259	2	2	2	0.00
19/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4376	4	4	4	0.00
19/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1505	1	2	1	300.00
19/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	570	1	1	1	300.00
19/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	131	0	0	0	900.00
19/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	981	1	1	1	0.00
19/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	156	0	0	0	2,000.00
19/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2580	3	3	3	0.00
19/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	308	0	0	0	2,000.00
19/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	41	0	0	0	0.00
19/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	657	1	1	1	0.00
19/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	28	0	0	0	0.00
19/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	33	0	0	0	0.00
19/08/2011	R207 On 02-February-12			Bond Future	7.72	97.3381	97.6825	97.3381	0.00
19/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	7237	7	7	7	0.00
19/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7477	7	7	7	0.00
19/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	6998	7	7	7	0.00
19/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	251	0	0	0	0.00
19/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	206	0	0	0	0.00
19/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	228	0	0	0	0.00
19/08/2011	R207 On 03-May-12			Bond Future	7.79	98.8009	99.1525	98.8009	0.00
19/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5989	6	6	6	0.00
19/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5781	6	6	6	0.00
19/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	6199	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	771	1	1	1	0.00
19/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	875	1	1	1	0.00
19/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	821	1	1	1	0.00
19/08/2011	R207 On 02-August-12			Bond Future	7.87	96.6252	96.9827	96.6252	0.00
19/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5666	5	6	5	0.00
19/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	5868	6	6	6	0.00
19/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5467	5	5	5	0.00
19/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1109	1	1	1	0.00
19/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	999	1	1	1	0.00
19/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1052	1	1	1	0.00
19/08/2011	R208 On 03-November-11			Bond Future	7.69	94.1159	94.5145	94.1159	6,767.00
19/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6486	6	6	6	0.00
19/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6767	6	7	6	0.00
19/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	6205	6	6	6	0.00
19/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2327	2	2	2	1,995.00
19/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	7329	7	7	7	0.00
19/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3502	3	4	3	665.00
19/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4548	4	5	4	0.00
19/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	167	0	0	0	665.00
19/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	26	0	0	0	1,995.00
19/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	325	0	0	0	0.00
19/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	56	0	0	0	0.00
19/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	684	1	1	1	0.00
19/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	38	0	0	0	0.00
19/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	46	0	0	0	0.00
19/08/2011	R208 On 02-February-12			Bond Future	7.75	95.5475	95.9496	95.5475	0.00
19/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7652	7	8	7	0.00
19/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7398	7	7	7	0.00
19/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	7907	8	8	8	0.00
19/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	237	0	0	0	0.00
19/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	287	0	0	0	0.00
19/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	261	0	0	0	0.00
19/08/2011	R208 On 03-May-12			Bond Future	7.81	93.5904	93.9952	93.5904	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
19/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7522	7	8	7	0.00
19/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7757	7	8	7	0.00
19/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	7289	7	7	7	0.00
19/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	682	1	1	1	0.00
19/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	600	1	1	1	0.00
19/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	639	1	1	1	0.00
19/08/2011	R208 On 02-August-12			Bond Future	7.88	94.9746	95.3873	94.9746	0.00
19/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	6116	6	6	6	0.00
19/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5901	6	6	6	0.00
19/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6336	6	6	6	0.00
19/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1079	1	1	1	0.00
19/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1196	1	1	1	0.00
19/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1135	1	1	1	0.00
19/08/2011	R209 On 03-November-11			Bond Future	8.24	79.3366	79.9174	79.3366	1,316.00
19/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4783	4	5	4	0.00
19/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	5112	5	5	5	0.00
19/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4461	4	4	4	0.00
19/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	565	1	1	1	0.00
19/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	418	1	0	1	0.00
19/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	486	1	0	1	0.00
19/08/2011	R209 On 02-February-12			Bond Future	8.28	80.5464	81.1299	80.5464	0.00
19/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6858	6	7	6	0.00
19/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	7157	7	7	7	0.00
19/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6563	6	7	6	0.00
19/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1114	1	1	1	0.00
19/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	944	1	1	1	0.00
19/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1026	1	1	1	0.00
19/08/2011	R209 On 03-May-12			Bond Future	8.33	78.6090	79.2117	78.6090	0.00
19/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	7189	7	7	7	0.00
19/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6918	6	7	6	0.00
19/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7465	7	7	7	0.00
19/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1684	2	2	2	0.00
19/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	1899	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
19/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1787	2	2	2	0.00
19/08/2011	R209 On 02-August-12			Bond Future	8.39	79.7732	80.3776	79.7732	0.00
19/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8629	8	9	8	0.00
19/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8906	8	9	8	0.00
19/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	8357	8	8	8	0.00
19/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	1924	2	2	2	0.00
19/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1742	2	2	2	0.00
19/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1829	2	2	2	0.00
19/08/2011	R210 On 03-November-11			Bond Future	136.78	135.6668	136.7817	135.6668	600.00
19/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	5782	5	6	5	0.00
19/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	5832	5	6	5	0.00
19/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	5732	5	6	5	0.00
19/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 03-November-11			Bond Future	112.48	112.0431	112.4759	112.0431	529.00
19/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111226	111	111	111	0.00
19/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111276	111	111	111	0.00
19/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111176	111	111	111	0.00
19/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 02-February-12			Bond Future	112.85	112.4110	112.8504	112.4110	0.00
19/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2350	2	2	2	0.00
19/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2300	2	2	2	0.00
19/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2400	2	2	2	0.00
19/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 03-November-11			Bond Future	110.93	110.4244	110.9328	110.4244	2,667.00
19/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108433	108	108	108	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
19/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108383	108	108	108	0.00
19/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108483	108	108	108	0.00
19/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 02-February-12			Bond Future	111.15	110.6371	111.1532	110.6371	0.00
19/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2653	2	3	2	0.00
19/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2703	2	3	2	0.00
19/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2603	2	3	2	0.00
19/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-November-11			Bond Future	8.23	89.0250	89.5650	89.0250	0.00
19/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	4421	4	4	4	0.00
19/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4825	4	5	4	0.00
19/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	4015	3	4	3	0.00
19/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-February-12			Bond Future	8.28	90.3795	90.9299	90.3795	0.00
19/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5915	5	6	5	0.00
19/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	5524	5	6	5	0.00
19/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	6303	6	6	6	0.00
19/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-May-12			Bond Future	8.33	88.1944	88.7550	88.1944	0.00
19/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	7334	7	7	7	0.00
19/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7707	7	8	7	0.00
19/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6958	6	7	6	0.00
19/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 03-May-12	9.25	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
19/08/2011	R213 On 02-August-12			Bond Future	8.39	89.5028	90.0645	89.5028	0.00
19/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6813	6	7	6	0.00
19/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	7184	7	7	7	0.00
19/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	6438	6	6	6	0.00
19/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
19/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
19/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
19/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
19/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
19/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
19/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
19/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
19/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
19/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
19/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
19/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
19/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
19/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00

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