



Derivatives Weekly Statistics Report

From: 22/08/2011 To: 25/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	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
22/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	AL7T On 03-November-11			Index Future	412.59	411.1540	412.5870	411.1540	16.00
22/08/2011	AL7T On 02-February-12			Index Future	418.87	417.4130	418.8670	417.4130	0.00
22/08/2011	ALBI On 03-November-11			Index Future	377.21	376.4990	377.2090	376.4990	1,328.00
22/08/2011	ALBI On 02-February-12			Index Future	382.95	382.2310	382.9510	382.2310	0.00
22/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	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
22/08/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CAAD On	19-September-11			Can-Do Future	0.01	0.0076	0.0050	0.0076	22,388.00
22/08/2011	CAAE On	19-September-11			Can-Do Future	0.28	0.2563	0.2835	0.2563	21,898.00
22/08/2011	CAAG On	24-October-11			Can-Do Future	7.28	7.2360	7.2779	7.2360	0.00
22/08/2011	CAAG On	24-October-11	6.70	Call	Can-Do Future	601	1	1	1	0.00
22/08/2011	CAAG On	24-October-11	6.75	Call	Can-Do Future	558	1	1	1	0.00
22/08/2011	CAAG On	24-October-11	6.65	Call	Can-Do Future	646	1	1	1	0.00
22/08/2011	CAAG On	24-October-11	7.00	Call	Can-Do Future	368	0	0	0	14,286.00
22/08/2011	CAAG On	24-October-11	7.40	Call	Can-Do Future	178	0	0	0	6,757.00
22/08/2011	CAAG On	24-October-11	7.40	Put	Can-Do Future	300	0	0	0	0.00
22/08/2011	CAAG On	24-October-11	6.65	Put	Can-Do Future	18	0	0	0	0.00
22/08/2011	CAAG On	24-October-11	7.00	Put	Can-Do Future	90	0	0	0	0.00
22/08/2011	CAAG On	24-October-11	6.75	Put	Can-Do Future	30	0	0	0	0.00
22/08/2011	CAAG On	24-October-11	6.70	Put	Can-Do Future	23	0	0	0	0.00
22/08/2011	CAAI On	26-August-11			Can-Do Future	7.21	7.1000	7.2146	7.1000	0.00
22/08/2011	CAAI On	26-August-11	7.10	Call	Can-Do Future	135	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
22/08/2011	CAAI On 26-August-11	7.05	Call	Can-Do Future	176	0	0	0	0.00
22/08/2011	CAAI On 26-August-11	7.15	Call	Can-Do Future	99	0	0	0	0.00
22/08/2011	CAAI On 26-August-11	7.15	Put	Can-Do Future	34	0	0	0	0.00
22/08/2011	CAAI On 26-August-11	7.05	Put	Can-Do Future	11	0	0	0	25,000.00
22/08/2011	CAAI On 26-August-11	7.10	Put	Can-Do Future	20	0	0	0	0.00
22/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
22/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
22/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	GOVI On 03-November-11			GOVI	377.73	376.9350	377.7330	376.9350	162.00
22/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	207330	20	21	20	0.00
22/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	207230	20	21	20	0.00
22/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	207430	20	21	20	0.00
22/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12			GOVI	383.48	382.6730	383.4820	382.6730	0.00
22/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	144820	14	14	14	0.00
22/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	144720	14	14	14	0.00
22/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	144920	14	14	14	0.00
22/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
22/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2011	IGOV On 03-November-11			Index Future	162.85	162.6620	162.8480	162.6620	79.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	IGOV On 02-February-12			Index Future	165.33	165.1380	165.3270	165.1380	0.00
22/08/2011	ILBI On 02-February-12			Index Future	454.25	451.7630	454.2520	451.7630	29.00
22/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.55	94.4400	94.4500	94.4400	17,600.00
22/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.52	94.4800	94.4800	94.4800	400.00
22/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.5600	94.5800	94.5600	1,000.00
22/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.40	94.5700	94.6000	94.5700	5,541.00
22/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.39	94.5700	94.6100	94.5700	0.00
22/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.40	94.5800	94.6000	94.5800	0.00
22/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.40	94.5800	94.6000	94.5800	1,340.00
22/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.40	94.5300	94.6000	94.5300	2,890.00
22/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.3800	94.5200	94.3800	45,210.00
22/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.65	94.1800	94.3500	94.1800	1,490.00
22/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.88	93.9500	94.1200	93.9500	1,290.00
22/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.11	93.7400	93.8900	93.7400	1,250.00
22/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.50	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
22/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/08/2011	OTH1 On 03-November-11			Index Future	373.96	373.7130	373.9580	373.7130	0.00
22/08/2011	OTH1 On 02-February-12			Index Future	379.65	379.4020	379.6500	379.4020	0.00
22/08/2011	R157 On 03-November-11			Bond Future	6.58	124.8464	125.1750	124.8464	16,176.00
22/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6174	6	6	6	0.00
22/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6353	6	6	6	0.00
22/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5995	6	6	6	0.00
22/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	618	0	1	0	1,200.00
22/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3643	3	4	3	0.00
22/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1751	2	2	2	400.00
22/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2071	2	2	2	0.00
22/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	116	0	0	0	400.00
22/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	14	0	0	0	1,200.00
22/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	171	0	0	0	0.00
22/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
22/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	748	1	1	1	0.00
22/08/2011	R157 On 03-November-11	8.30	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
22/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R157 On 02-February-12			Bond Future	6.62	126.7470	127.0791	126.7470	0.00
22/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6509	6	7	6	0.00
22/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6345	6	6	6	0.00
22/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6673	6	7	6	0.00
22/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	20	0	0	0	0.00
22/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	26	0	0	0	0.00
22/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	23	0	0	0	0.00
22/08/2011	R157 On 03-May-12			Bond Future	6.67	121.8420	122.1810	121.8420	0.00
22/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5251	5	5	5	0.00
22/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5104	5	5	5	0.00
22/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5398	5	5	5	0.00
22/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	123	0	0	0	0.00
22/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	144	0	0	0	0.00
22/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	133	0	0	0	0.00
22/08/2011	R157 On 02-August-12			Bond Future	6.73	123.6471	123.9915	123.6471	0.00
22/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4254	4	4	4	0.00
22/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4380	4	4	4	0.00
22/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4130	4	4	4	0.00
22/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	449	1	0	1	0.00
22/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	404	0	0	0	0.00
22/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	425	0	0	0	0.00
22/08/2011	R186 On 03-November-11			Bond Future	7.95	126.3442	126.2435	126.3442	25,090.00
22/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	10081	10	10	10	0.00
22/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10509	11	11	11	0.00
22/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9654	10	10	10	0.00
22/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7958	8	8	8	5,600.00
22/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	3093	3	3	3	1,275.00
22/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4775	5	5	5	425.00
22/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	6314	6	6	6	0.00
22/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10937	11	11	11	0.00
22/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	66	0	0	0	1,275.00
22/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	441	0	0	0	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	801	1	1	1	0.00
22/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1556	2	2	2	0.00
22/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	115	0	0	0	0.00
22/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	231	0	0	0	0.00
22/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	80	0	0	0	0.00
22/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	96	0	0	0	0.00
22/08/2011	R186 On 02-February-12			Bond Future	8.00	122.9717	122.8726	122.9717	2,501.00
22/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	10108	10	10	10	0.00
22/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10485	11	10	11	0.00
22/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9735	10	10	10	0.00
22/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	825	1	1	1	0.00
22/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	692	1	1	1	0.00
22/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	755	1	1	1	0.00
22/08/2011	R186 On 03-May-12			Bond Future	8.06	124.8233	124.7259	124.8233	0.00
22/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	10265	10	10	10	0.00
22/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10608	11	11	11	0.00
22/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9924	10	10	10	0.00
22/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1668	2	2	2	0.00
22/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1478	1	1	1	0.00
22/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1571	2	2	2	0.00
22/08/2011	R186 On 02-August-12			Bond Future	8.12	121.3779	121.2822	121.3779	0.00
22/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8576	9	9	9	0.00
22/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	8269	8	8	8	0.00
22/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8891	9	9	9	0.00
22/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2650	3	3	3	0.00
22/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	2919	3	3	3	0.00
22/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2779	3	3	3	0.00
22/08/2011	R189 On 03-November-11			Bond Future	213.96	213.7866	213.9568	213.7866	0.00
22/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1957	2	2	2	0.00
22/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1907	2	2	2	0.00
22/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	2007	2	2	2	0.00
22/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11			Bond Future	245.14	244.7781	245.1394	244.7781	183.00
22/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	6639	6	7	6	0.00
22/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	6689	6	7	6	0.00
22/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	6589	6	7	6	0.00
22/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11			Bond Future	6.24	110.0561	110.3530	110.0561	1,348.00
22/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4988	5	5	5	0.00
22/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4850	5	5	5	0.00
22/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5125	5	5	5	0.00
22/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 02-February-12			Bond Future	6.25	107.3207	107.6220	107.3207	0.00
22/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5243	5	5	5	0.00
22/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5117	5	5	5	0.00
22/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5368	5	5	5	0.00
22/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	5	0	0	0	0.00
22/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	7	0	0	0	0.00
22/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	6	0	0	0	0.00
22/08/2011	R201 On 03-May-12			Bond Future	6.26	108.9346	109.2406	108.9346	0.00
22/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3698	3	4	3	0.00
22/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3588	3	4	3	0.00
22/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3809	4	4	4	0.00
22/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	89	0	0	0	0.00
22/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	104	0	0	0	0.00
22/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	96	0	0	0	0.00
22/08/2011	R201 On 02-August-12			Bond Future	6.29	106.1391	106.4508	106.1391	0.00
22/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2930	3	3	3	0.00
22/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3025	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
22/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2836	3	3	3	0.00
22/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	273	0	0	0	0.00
22/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	244	0	0	0	0.00
22/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	258	0	0	0	0.00
22/08/2011	R202 On 03-November-11			Bond Future	184.94	184.9317	184.9437	184.9317	24,816.00
22/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	184444	184	184	184	0.00
22/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	184394	184	184	184	0.00
22/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	184494	184	184	184	0.00
22/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 02-February-12			Bond Future	185.09	185.0822	185.0945	185.0822	0.00
22/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	8094	8	8	8	0.00
22/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	8144	8	8	8	0.00
22/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	8044	8	8	8	0.00
22/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R203 On 03-November-11			Bond Future	7.24	105.6485	105.9529	105.6485	2,133.00
22/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5889	6	6	6	0.00
22/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	6113	6	6	6	0.00
22/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5666	5	6	5	0.00
22/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	11	0	0	0	0.00
22/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	7	0	0	0	0.00
22/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	8	0	0	0	0.00
22/08/2011	R203 On 02-February-12			Bond Future	7.30	107.2586	107.5650	107.2586	0.00
22/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6580	6	7	6	0.00
22/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6785	7	7	7	0.00
22/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	6377	6	6	6	0.00
22/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	122	0	0	0	0.00
22/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	100	0	0	0	0.00
22/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	110	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
22/08/2011	R203 On 03-May-12			Bond Future	7.37	104.7054	105.0216	104.7054	0.00
22/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	6241	6	6	6	0.00
22/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	6426	6	6	6	0.00
22/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	6056	6	6	6	0.00
22/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	333	0	0	0	0.00
22/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	288	0	0	0	0.00
22/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	310	0	0	0	0.00
22/08/2011	R203 On 02-August-12			Bond Future	7.45	106.2566	106.5805	106.2566	0.00
22/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4984	5	5	5	0.00
22/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	5154	5	5	5	0.00
22/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4816	5	5	5	0.00
22/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	656	1	1	1	0.00
22/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	589	1	1	1	0.00
22/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	621	1	1	1	0.00
22/08/2011	R204 On 03-November-11			Bond Future	7.44	105.8048	106.1264	105.8048	2,872.00
22/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	7003	7	7	7	0.00
22/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6751	6	7	6	0.00
22/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	7255	7	7	7	0.00
22/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	7	0	0	0	0.00
22/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	12	0	0	0	0.00
22/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	9	0	0	0	0.00
22/08/2011	R204 On 02-February-12			Bond Future	7.50	103.3805	103.7082	103.3805	0.00
22/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7825	8	8	8	0.00
22/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7593	7	8	7	0.00
22/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	8058	8	8	8	0.00
22/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	97	0	0	0	0.00
22/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	120	0	0	0	0.00
22/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	107	0	0	0	0.00
22/08/2011	R204 On 03-May-12			Bond Future	7.56	104.9355	105.2681	104.9355	0.00
22/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	6486	6	6	6	0.00
22/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	6281	6	6	6	0.00
22/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6692	6	7	6	0.00
22/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	496	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	568	1	1	1	0.00
22/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	531	1	1	1	0.00
22/08/2011	R204 On 02-August-12			Bond Future	7.64	102.4615	102.7977	102.4615	0.00
22/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	5180	5	5	5	0.00
22/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4995	5	5	5	0.00
22/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	5369	5	5	5	0.00
22/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	923	1	1	1	0.00
22/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1026	1	1	1	0.00
22/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	972	1	1	1	0.00
22/08/2011	R206 On 03-November-11			Bond Future	5.89	105.3412	105.6032	105.3412	12,577.00
22/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3749	3	4	3	0.00
22/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3848	4	4	4	0.00
22/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3651	3	4	3	0.00
22/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 02-February-12			Bond Future	5.85	103.1817	103.4465	103.1817	0.00
22/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3864	4	4	4	0.00
22/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3952	4	4	4	0.00
22/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3777	4	4	4	0.00
22/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	0	0	0.00
22/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	0	0	0.00
22/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
22/08/2011	R206 On 03-May-12			Bond Future	5.82	104.7328	105.0020	104.7328	0.00
22/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2724	2	3	2	0.00
22/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2799	3	3	3	0.00
22/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2651	2	3	2	0.00
22/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	60	0	0	0	0.00
22/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	52	0	0	0	0.00
22/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	55	0	0	0	0.00
22/08/2011	R206 On 02-August-12			Bond Future	5.79	102.5201	102.7935	102.5201	0.00
22/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2104	2	2	2	0.00
22/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2165	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
22/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	2043	2	2	2	0.00
22/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	114	0	0	0	0.00
22/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	101	0	0	0	0.00
22/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	107	0	0	0	0.00
22/08/2011	R207 On 03-November-11			Bond Future	7.61	99.8041	100.1119	99.8041	7,549.00
22/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	6506	6	7	6	0.00
22/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6773	6	7	6	0.00
22/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	6239	6	6	6	0.00
22/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	2250	2	2	2	2,000.00
22/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	3386	3	3	3	0.00
22/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	4391	4	4	4	0.00
22/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	477	0	0	0	900.00
22/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1664	2	2	2	300.00
22/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2463	2	2	2	0.00
22/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4651	4	5	4	0.00
22/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	98	0	0	0	900.00
22/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	467	1	0	1	300.00
22/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	832	1	1	1	0.00
22/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	118	0	0	0	2,000.00
22/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2331	3	2	3	0.00
22/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	243	0	0	0	2,000.00
22/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	29	0	0	0	0.00
22/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	543	1	1	1	0.00
22/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	19	0	0	0	0.00
22/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	23	0	0	0	0.00
22/08/2011	R207 On 02-February-12			Bond Future	7.67	97.6825	97.9994	97.6825	0.00
22/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	7520	7	8	7	0.00
22/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	7278	7	7	7	0.00
22/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7763	7	8	7	0.00
22/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	176	0	0	0	0.00
22/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	214	0	0	0	0.00
22/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	194	0	0	0	0.00
22/08/2011	R207 On 03-May-12			Bond Future	7.74	99.1525	99.4719	99.1525	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
22/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	6234	6	6	6	0.00
22/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	6022	6	6	6	0.00
22/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	6447	6	6	6	0.00
22/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	699	1	1	1	0.00
22/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	797	1	1	1	0.00
22/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	747	1	1	1	0.00
22/08/2011	R207 On 02-August-12			Bond Future	7.82	96.9827	97.3038	96.9827	0.00
22/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5903	6	6	6	0.00
22/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5700	5	6	5	0.00
22/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	6108	6	6	6	0.00
22/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	918	1	1	1	0.00
22/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1021	1	1	1	0.00
22/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	968	1	1	1	0.00
22/08/2011	R208 On 03-November-11			Bond Future	7.64	94.5145	94.8450	94.5145	7,017.00
22/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6803	6	7	6	0.00
22/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	7086	7	7	7	0.00
22/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	6520	6	7	6	0.00
22/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2539	2	3	2	1,995.00
22/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3764	4	4	4	665.00
22/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4838	5	5	5	0.00
22/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	7651	7	8	7	0.00
22/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	17	0	0	0	1,995.00
22/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	126	0	0	0	665.00
22/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	256	0	0	0	0.00
22/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	40	0	0	0	0.00
22/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	565	1	1	1	0.00
22/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	27	0	0	0	0.00
22/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	33	0	0	0	0.00
22/08/2011	R208 On 02-February-12			Bond Future	7.69	95.9496	96.2853	95.9496	0.00
22/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7950	8	8	8	0.00
22/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	8208	8	8	8	0.00
22/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7693	7	8	7	0.00
22/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	247	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
22/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	203	0	0	0	0.00
22/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	224	0	0	0	0.00
22/08/2011	R208 On 03-May-12			Bond Future	7.75	93.9952	94.3414	93.9952	0.00
22/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7806	8	8	8	0.00
22/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	8043	8	8	8	0.00
22/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	7569	7	8	7	0.00
22/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	616	1	1	1	0.00
22/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	540	1	1	1	0.00
22/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	577	1	1	1	0.00
22/08/2011	R208 On 02-August-12			Bond Future	7.82	95.3873	95.7370	95.3873	0.00
22/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	6374	6	6	6	0.00
22/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6598	6	7	6	0.00
22/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	6155	6	6	6	0.00
22/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1100	1	1	1	0.00
22/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	992	1	1	1	0.00
22/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1043	1	1	1	0.00
22/08/2011	R209 On 03-November-11			Bond Future	8.28	79.9174	79.5180	79.9174	1,351.00
22/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4432	5	4	5	0.00
22/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4117	4	4	4	0.00
22/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4754	5	5	5	0.00
22/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	459	0	0	0	0.00
22/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	620	1	1	1	0.00
22/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	535	0	1	0	0.00
22/08/2011	R209 On 02-February-12			Bond Future	8.33	81.1299	80.7344	81.1299	0.00
22/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6528	7	7	7	0.00
22/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6238	7	6	7	0.00
22/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6822	7	7	7	0.00
22/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1005	1	1	1	0.00
22/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1185	1	1	1	0.00
22/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1091	1	1	1	0.00
22/08/2011	R209 On 03-May-12			Bond Future	8.38	79.2117	78.8035	79.2117	0.00
22/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6874	7	7	7	0.00
22/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6608	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7144	7	7	7	0.00
22/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1771	2	2	2	0.00
22/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	1998	2	2	2	0.00
22/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1881	2	2	2	0.00
22/08/2011	R209 On 02-August-12			Bond Future	8.43	80.3776	79.9738	80.3776	0.00
22/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8311	9	8	9	0.00
22/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	8043	8	8	8	0.00
22/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8584	9	9	9	0.00
22/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1824	2	2	2	0.00
22/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2014	2	2	2	0.00
22/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1915	2	2	2	0.00
22/08/2011	R210 On 03-November-11			Bond Future	136.79	136.7817	136.7910	136.7817	600.00
22/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	5791	6	6	6	0.00
22/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	5741	6	6	6	0.00
22/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	5841	6	6	6	0.00
22/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11			Bond Future	112.48	112.4759	112.4809	112.4759	529.00
22/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111231	111	111	111	0.00
22/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111281	111	111	111	0.00
22/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111181	111	111	111	0.00
22/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12			Bond Future	112.86	112.8504	112.8552	112.8504	0.00
22/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2355	2	2	2	0.00
22/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2405	2	2	2	0.00
22/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2305	2	2	2	0.00
22/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R212 On 03-November-11			Bond Future	110.94	110.9328	110.9402	110.9328	2,667.00
22/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108440	108	108	108	0.00
22/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108390	108	108	108	0.00
22/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108490	108	108	108	0.00
22/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 02-February-12			Bond Future	111.16	111.1532	111.1605	111.1532	0.00
22/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2660	3	3	3	0.00
22/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2610	3	3	3	0.00
22/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2710	3	3	3	0.00
22/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11			Bond Future	8.25	89.5650	89.3466	89.5650	0.00
22/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	4203	4	4	4	0.00
22/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4607	5	5	5	0.00
22/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3796	4	4	4	0.00
22/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12			Bond Future	8.31	90.9299	90.7057	90.9299	0.00
22/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5691	6	6	6	0.00
22/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	6079	6	6	6	0.00
22/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	5300	6	5	6	0.00
22/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12			Bond Future	8.36	88.7550	88.5250	88.7550	0.00
22/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	7104	7	7	7	0.00
22/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7477	8	7	8	0.00
22/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6728	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12			Bond Future	8.42	90.0645	89.8375	90.0645	0.00
22/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6586	7	7	7	0.00
22/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6957	7	7	7	0.00
22/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	6211	6	6	6	0.00
22/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
22/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
22/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
22/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
22/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
22/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
22/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
22/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
22/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
22/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
22/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
22/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
22/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
23/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	5706 On 15-September-15			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
23/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	AL7T On 03-November-11			Index Future	412.11	412.5870	412.1090	412.5870	16.00
23/08/2011	AL7T On 02-February-12			Index Future	418.38	418.8670	418.3820	418.8670	0.00
23/08/2011	ALBI On 03-November-11			Index Future	376.81	377.2090	376.8060	377.2090	1,617.00
23/08/2011	ALBI On 02-February-12			Index Future	382.54	382.9510	382.5420	382.9510	0.00
23/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
23/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0050	0.0041	0.0050	22,388.00
23/08/2011	CAAE On 19-September-11			Can-Do Future	0.29	0.2835	0.2918	0.2835	21,898.00
23/08/2011	CAAG On 24-October-11			Can-Do Future	7.27	7.2779	7.2717	7.2779	0.00
23/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	597	1	1	1	0.00
23/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	553	1	1	1	0.00
23/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	641	1	1	1	0.00
23/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	361	0	0	0	14,286.00
23/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	168	0	0	0	6,757.00
23/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	296	0	0	0	0.00
23/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	19	0	0	0	0.00
23/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	89	0	0	0	0.00
23/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	31	0	0	0	0.00
23/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	25	0	0	0	0.00
23/08/2011	CAAI On 26-August-11			Can-Do Future	7.21	7.2146	7.2092	7.2146	0.00
23/08/2011	CAAI On 26-August-11	7.10	Call	Can-Do Future	123	0	0	0	0.00
23/08/2011	CAAI On 26-August-11	7.15	Call	Can-Do Future	84	0	0	0	0.00
23/08/2011	CAAI On 26-August-11	7.05	Call	Can-Do Future	167	0	0	0	0.00
23/08/2011	CAAI On 26-August-11	7.05	Put	Can-Do Future	8	0	0	0	25,000.00
23/08/2011	CAAI On 26-August-11	7.15	Put	Can-Do Future	25	0	0	0	0.00
23/08/2011	CAAI On 26-August-11	7.10	Put	Can-Do Future	14	0	0	0	0.00
23/08/2011	CES1 On 20-April-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
23/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
23/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
23/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2011	GOVI On 03-November-11			GOVI	377.40	377.7330	377.3960	377.7330	162.00
23/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	203960	21	20	21	0.00
23/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	203860	21	20	21	0.00
23/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	204060	21	20	21	0.00
23/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 02-February-12			GOVI	383.14	383.4820	383.1410	383.4820	0.00
23/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	141410	14	14	14	0.00
23/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	141310	14	14	14	0.00
23/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	141510	14	14	14	0.00
23/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
23/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
23/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2011	IGOV On 03-November-11			Index Future	162.88	162.8480	162.8750	162.8480	79.00
23/08/2011	IGOV On 02-February-12			Index Future	165.35	165.3270	165.3540	165.3270	0.00
23/08/2011	ILBI On 02-February-12			Index Future	454.37	454.2520	454.3680	454.2520	88.00
23/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/08/2011	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
23/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.49	94.4500	94.5100	94.4500	16,389.00
23/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.44	94.4800	94.5600	94.4800	2,000.00
23/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.36	94.5800	94.6400	94.5800	1,000.00
23/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.33	94.6000	94.6700	94.6000	5,541.00
23/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.32	94.6100	94.6800	94.6100	0.00
23/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.33	94.6000	94.6700	94.6000	0.00
23/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.35	94.6000	94.6500	94.6000	1,340.00
23/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.39	94.6000	94.6100	94.6000	2,890.00
23/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.5200	94.5200	94.5200	45,710.00
23/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	490.00
23/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.85	94.1200	94.1500	94.1200	790.00
23/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.08	93.8900	93.9200	93.8900	1,250.00
23/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN05 On 03-November-11	7.50	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
23/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/08/2011	OTH1 On 03-November-11			Index Future	373.20	373.9580	373.2040	373.9580	0.00
23/08/2011	OTH1 On 02-February-12			Index Future	378.89	379.6500	378.8850	379.6500	0.00
23/08/2011	R157 On 03-November-11			Bond Future	6.53	125.1750	125.3820	125.1750	16,171.00
23/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6381	6	6	6	0.00
23/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6560	6	7	6	0.00
23/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	6201	6	6	6	0.00
23/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	716	1	1	1	1,200.00
23/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3846	4	4	4	0.00
23/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1921	2	2	2	400.00
23/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2251	2	2	2	0.00
23/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	89	0	0	0	400.00
23/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	10	0	0	0	1,200.00
23/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	135	0	0	0	0.00
23/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	639	1	1	1	0.00
23/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R157 On 02-February-12			Bond Future	6.56	127.0791	127.2904	127.0791	0.00
23/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6716	7	7	7	0.00
23/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6552	6	7	6	0.00
23/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6881	7	7	7	0.00
23/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	17	0	0	0	0.00
23/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	21	0	0	0	0.00
23/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	18	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
23/08/2011	R157 On 03-May-12			Bond Future	6.61	122.1810	122.3944	122.1810	0.00
23/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5447	5	5	5	0.00
23/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5300	5	5	5	0.00
23/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5596	5	6	5	0.00
23/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	108	0	0	0	0.00
23/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	127	0	0	0	0.00
23/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	116	0	0	0	0.00
23/08/2011	R157 On 02-August-12			Bond Future	6.66	123.9915	124.2074	123.9915	0.00
23/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4431	4	4	4	0.00
23/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4558	4	5	4	0.00
23/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4306	4	4	4	0.00
23/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	409	0	0	0	0.00
23/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	366	0	0	0	0.00
23/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	386	0	0	0	0.00
23/08/2011	R186 On 03-November-11			Bond Future	7.99	126.2435	125.7914	126.2435	25,090.00
23/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	9644	10	10	10	0.00
23/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10070	11	10	11	0.00
23/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9220	10	9	10	0.00
23/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7540	8	8	8	5,600.00
23/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2806	3	3	3	1,275.00
23/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4422	5	4	5	425.00
23/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	5921	6	6	6	0.00
23/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10495	11	10	11	0.00
23/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	77	0	0	0	1,275.00
23/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	501	0	1	0	425.00
23/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	900	1	1	1	0.00
23/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1721	2	2	2	0.00
23/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	133	0	0	0	0.00
23/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	265	0	0	0	0.00
23/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	93	0	0	0	0.00
23/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	111	0	0	0	0.00
23/08/2011	R186 On 02-February-12			Bond Future	8.05	122.8726	122.4083	122.8726	2,501.00
23/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	9708	10	10	10	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
23/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10080	10	10	10	0.00
23/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9339	10	9	10	0.00
23/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	893	1	1	1	0.00
23/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	752	1	1	1	0.00
23/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	819	1	1	1	0.00
23/08/2011	R186 On 03-May-12			Bond Future	8.11	124.7259	124.2502	124.7259	0.00
23/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	9887	10	10	10	0.00
23/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10225	11	10	11	0.00
23/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9551	10	10	10	0.00
23/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1771	2	2	2	0.00
23/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1571	1	2	1	0.00
23/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1669	2	2	2	0.00
23/08/2011	R186 On 02-August-12			Bond Future	8.17	121.2822	120.8055	121.2822	0.00
23/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8243	9	8	9	0.00
23/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	7941	8	8	8	0.00
23/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8552	9	9	9	0.00
23/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2788	3	3	3	0.00
23/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3068	3	3	3	0.00
23/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2923	3	3	3	0.00
23/08/2011	R189 On 03-November-11			Bond Future	213.96	213.9568	213.9607	213.9568	0.00
23/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1961	2	2	2	0.00
23/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1911	2	2	2	0.00
23/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	2011	2	2	2	0.00
23/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R197 On 03-November-11			Bond Future	245.16	245.1394	245.1558	245.1394	183.00
23/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	6656	7	7	7	0.00
23/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	6706	7	7	7	0.00
23/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	6606	7	7	7	0.00
23/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R201 On 03-November-11			Bond Future	6.18	110.3530	110.5251	110.3530	1,348.00
23/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	5160	5	5	5	0.00
23/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	5022	5	5	5	0.00
23/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5297	5	5	5	0.00
23/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R201 On 02-February-12			Bond Future	6.18	107.6220	107.7974	107.6220	0.00
23/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5417	5	5	5	0.00
23/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5291	5	5	5	0.00
23/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5542	5	6	5	0.00
23/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	0	0	0.00
23/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	0	0	0.00
23/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	5	0	0	0	0.00
23/08/2011	R201 On 03-May-12			Bond Future	6.19	109.2406	109.4188	109.2406	0.00
23/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3862	4	4	4	0.00
23/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3751	4	4	4	0.00
23/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3974	4	4	4	0.00
23/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	76	0	0	0	0.00
23/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	89	0	0	0	0.00
23/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	82	0	0	0	0.00
23/08/2011	R201 On 02-August-12			Bond Future	6.21	106.4508	106.6330	106.4508	0.00
23/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	3082	3	3	3	0.00
23/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3179	3	3	3	0.00
23/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2986	3	3	3	0.00
23/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	240	0	0	0	0.00
23/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	216	0	0	0	0.00
23/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	228	0	0	0	0.00
23/08/2011	R202 On 03-November-11			Bond Future	184.96	184.9437	184.9564	184.9437	24,816.00
23/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	184456	184	184	184	0.00
23/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	184406	184	184	184	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
23/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	184506	184	185	184	0.00
23/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 02-February-12			Bond Future	185.11	185.0945	185.1068	185.0945	0.00
23/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	8107	8	8	8	0.00
23/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	8157	8	8	8	0.00
23/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	8057	8	8	8	0.00
23/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R203 On 03-November-11			Bond Future	7.24	105.9529	105.9578	105.9529	2,133.00
23/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5894	6	6	6	0.00
23/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	6117	6	6	6	0.00
23/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5670	6	6	6	0.00
23/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	10	0	0	0	0.00
23/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	6	0	0	0	0.00
23/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	8	0	0	0	0.00
23/08/2011	R203 On 02-February-12			Bond Future	7.30	107.5650	107.5697	107.5650	0.00
23/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6583	7	7	7	0.00
23/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6788	7	7	7	0.00
23/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	6380	6	6	6	0.00
23/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	120	0	0	0	0.00
23/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	98	0	0	0	0.00
23/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	108	0	0	0	0.00
23/08/2011	R203 On 03-May-12			Bond Future	7.37	105.0216	105.0260	105.0216	0.00
23/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	6243	6	6	6	0.00
23/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	6428	6	6	6	0.00
23/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	6058	6	6	6	0.00
23/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	331	0	0	0	0.00
23/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	286	0	0	0	0.00
23/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	308	0	0	0	0.00
23/08/2011	R203 On 02-August-12			Bond Future	7.45	106.5805	106.5848	106.5805	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
23/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4985	5	5	5	0.00
23/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	5156	5	5	5	0.00
23/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4817	5	5	5	0.00
23/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	653	1	1	1	0.00
23/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	587	1	1	1	0.00
23/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	618	1	1	1	0.00
23/08/2011	R204 On 03-November-11			Bond Future	7.44	106.1264	106.1264	106.1264	2,872.00
23/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	7003	7	7	7	0.00
23/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6750	7	7	7	0.00
23/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	7255	7	7	7	0.00
23/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	7	0	0	0	0.00
23/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	11	0	0	0	0.00
23/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	9	0	0	0	0.00
23/08/2011	R204 On 02-February-12			Bond Future	7.49	103.7082	103.7135	103.7082	0.00
23/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7829	8	8	8	0.00
23/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7596	8	8	8	0.00
23/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	8062	8	8	8	0.00
23/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	95	0	0	0	0.00
23/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	117	0	0	0	0.00
23/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	106	0	0	0	0.00
23/08/2011	R204 On 03-May-12			Bond Future	7.56	105.2681	105.2733	105.2681	0.00
23/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	6487	6	6	6	0.00
23/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	6282	6	6	6	0.00
23/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6694	7	7	7	0.00
23/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	493	0	0	0	0.00
23/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	564	1	1	1	0.00
23/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	527	1	1	1	0.00
23/08/2011	R204 On 02-August-12			Bond Future	7.64	102.7977	102.7977	102.7977	0.00
23/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	5177	5	5	5	0.00
23/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4992	5	5	5	0.00
23/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	5366	5	5	5	0.00
23/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	920	1	1	1	0.00
23/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1023	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
23/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	969	1	1	1	0.00
23/08/2011	R206 On 03-November-11			Bond Future	5.83	105.6032	105.7272	105.6032	12,577.00
23/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3873	4	4	4	0.00
23/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3972	4	4	4	0.00
23/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3775	4	4	4	0.00
23/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R206 On 02-February-12			Bond Future	5.78	103.4465	103.5718	103.4465	0.00
23/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3989	4	4	4	0.00
23/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	4076	4	4	4	0.00
23/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3902	4	4	4	0.00
23/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	0	0	0.00
23/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
23/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
23/08/2011	R206 On 03-May-12			Bond Future	5.74	105.0020	105.1297	105.0020	0.00
23/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2844	3	3	3	0.00
23/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2918	3	3	3	0.00
23/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2770	3	3	3	0.00
23/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	51	0	0	0	0.00
23/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	43	0	0	0	0.00
23/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	47	0	0	0	0.00
23/08/2011	R206 On 02-August-12			Bond Future	5.69	102.7935	102.9237	102.7935	0.00
23/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2219	2	2	2	0.00
23/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2281	2	2	2	0.00
23/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	2157	2	2	2	0.00
23/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	98	0	0	0	0.00
23/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	87	0	0	0	0.00
23/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	92	0	0	0	0.00
23/08/2011	R207 On 03-November-11			Bond Future	7.63	100.1119	99.9934	100.1119	7,549.00
23/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	6388	7	6	7	0.00
23/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6655	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	6122	6	6	6	0.00
23/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	2158	2	2	2	2,000.00
23/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	3281	3	3	3	0.00
23/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	4279	4	4	4	0.00
23/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	439	0	0	0	900.00
23/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1584	2	2	2	300.00
23/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2368	2	2	2	0.00
23/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4537	5	5	5	0.00
23/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	102	0	0	0	900.00
23/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	490	0	0	0	300.00
23/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	871	1	1	1	0.00
23/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	124	0	0	0	2,000.00
23/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2412	2	2	2	0.00
23/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	256	0	0	0	2,000.00
23/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	30	0	0	0	0.00
23/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	570	1	1	1	0.00
23/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	19	0	0	0	0.00
23/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	24	0	0	0	0.00
23/08/2011	R207 On 02-February-12			Bond Future	7.69	97.9994	97.8782	97.9994	0.00
23/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	7406	8	7	8	0.00
23/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	7165	7	7	7	0.00
23/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7648	8	8	8	0.00
23/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	182	0	0	0	0.00
23/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	222	0	0	0	0.00
23/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	201	0	0	0	0.00
23/08/2011	R207 On 03-May-12			Bond Future	7.76	99.4719	99.3485	99.4719	0.00
23/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	6131	6	6	6	0.00
23/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5920	6	6	6	0.00
23/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	6343	6	6	6	0.00
23/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	719	1	1	1	0.00
23/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	818	1	1	1	0.00
23/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	767	1	1	1	0.00
23/08/2011	R207 On 02-August-12			Bond Future	7.84	97.3038	97.1839	97.3038	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
23/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5807	6	6	6	0.00
23/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5606	6	6	6	0.00
23/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	6011	6	6	6	0.00
23/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	941	1	1	1	0.00
23/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1047	1	1	1	0.00
23/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	992	1	1	1	0.00
23/08/2011	R208 On 03-November-11			Bond Future	7.67	94.8450	94.6541	94.8450	7,314.00
23/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6615	7	7	7	0.00
23/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6898	7	7	7	0.00
23/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	6333	7	6	7	0.00
23/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2394	3	2	3	1,995.00
23/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3596	4	4	4	665.00
23/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4659	5	5	5	0.00
23/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	7462	8	7	8	0.00
23/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	19	0	0	0	1,995.00
23/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	138	0	0	0	665.00
23/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	279	0	0	0	0.00
23/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	44	0	0	0	0.00
23/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	611	1	1	1	0.00
23/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	30	0	0	0	0.00
23/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	36	0	0	0	0.00
23/08/2011	R208 On 02-February-12			Bond Future	7.72	96.2853	96.0924	96.2853	0.00
23/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7771	8	8	8	0.00
23/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	8028	8	8	8	0.00
23/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7515	8	8	8	0.00
23/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	261	0	0	0	0.00
23/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	216	0	0	0	0.00
23/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	237	0	0	0	0.00
23/08/2011	R208 On 03-May-12			Bond Future	7.78	94.3414	94.1408	94.3414	0.00
23/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7631	8	8	8	0.00
23/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7868	8	8	8	0.00
23/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	7397	8	7	8	0.00
23/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	644	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
23/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	565	1	1	1	0.00
23/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	603	1	1	1	0.00
23/08/2011	R208 On 02-August-12			Bond Future	7.85	95.7370	95.5353	95.7370	0.00
23/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	6216	6	6	6	0.00
23/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6437	7	6	7	0.00
23/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5998	6	6	6	0.00
23/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1145	1	1	1	0.00
23/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1032	1	1	1	0.00
23/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1087	1	1	1	0.00
23/08/2011	R209 On 03-November-11			Bond Future	8.32	79.5180	79.2161	79.5180	1,351.00
23/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4182	4	4	4	0.00
23/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	3874	4	4	4	0.00
23/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4498	5	4	5	0.00
23/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	505	0	1	0	0.00
23/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	679	1	1	1	0.00
23/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	587	1	1	1	0.00
23/08/2011	R209 On 02-February-12			Bond Future	8.36	80.7344	80.4271	80.7344	0.00
23/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6284	7	6	7	0.00
23/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	5999	6	6	6	0.00
23/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6574	7	7	7	0.00
23/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1064	1	1	1	0.00
23/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1253	1	1	1	0.00
23/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1154	1	1	1	0.00
23/08/2011	R209 On 03-May-12			Bond Future	8.42	78.8035	78.4910	78.8035	0.00
23/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6644	7	7	7	0.00
23/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6382	7	6	7	0.00
23/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	6911	7	7	7	0.00
23/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1850	2	2	2	0.00
23/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2084	2	2	2	0.00
23/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1963	2	2	2	0.00
23/08/2011	R209 On 02-August-12			Bond Future	8.47	79.9738	79.6565	79.9738	0.00
23/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8072	8	8	8	0.00
23/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	7807	8	8	8	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
23/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8341	9	8	9	0.00
23/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1898	2	2	2	0.00
23/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2095	2	2	2	0.00
23/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1993	2	2	2	0.00
23/08/2011	R210 On 03-November-11			Bond Future	136.80	136.7910	136.8003	136.7910	600.00
23/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	5800	6	6	6	0.00
23/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	5750	6	6	6	0.00
23/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	5850	6	6	6	0.00
23/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 03-November-11			Bond Future	112.49	112.4809	112.4859	112.4809	529.00
23/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111236	111	111	111	0.00
23/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111186	111	111	111	0.00
23/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111286	111	111	111	0.00
23/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 02-February-12			Bond Future	112.86	112.8552	112.8603	112.8552	0.00
23/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2360	2	2	2	0.00
23/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2410	2	2	2	0.00
23/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2310	2	2	2	0.00
23/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 03-November-11			Bond Future	111.15	110.9402	111.1485	110.9402	2,667.00
23/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108649	108	109	108	0.00
23/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108599	108	109	108	0.00
23/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108699	108	109	108	0.00
23/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 02-February-12			Bond Future	111.37	111.1605	111.3719	111.1605	0.00
23/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2872	3	3	3	0.00
23/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2822	3	3	3	0.00
23/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2922	3	3	3	0.00
23/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-November-11			Bond Future	8.29	89.3466	88.9903	89.3466	0.00
23/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	3847	4	4	4	0.00
23/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4250	5	4	5	0.00
23/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3440	4	3	4	0.00
23/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-February-12			Bond Future	8.35	90.7057	90.3453	90.7057	0.00
23/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5331	6	5	6	0.00
23/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	5718	6	6	6	0.00
23/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	4940	5	5	5	0.00
23/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-May-12			Bond Future	8.40	88.5250	88.1690	88.5250	0.00
23/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	6748	7	7	7	0.00
23/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7121	7	7	7	0.00
23/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6372	7	6	7	0.00
23/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-August-12			Bond Future	8.46	89.8375	89.4778	89.8375	0.00
23/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6226	7	6	7	0.00
23/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6598	7	7	7	0.00
23/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	5852	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
23/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
23/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
23/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
23/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
23/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
23/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
23/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
23/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
23/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
23/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
23/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
23/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
23/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
23/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
23/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
24/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0357 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
24/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	AL7T On 03-November-11			Index Future	411.91	412.1090	411.9090	412.1090	16.00
24/08/2011	AL7T On 02-February-12			Index Future	418.18	418.3820	418.1790	418.3820	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
24/08/2011	ALBI On 03-November-11			Index Future	376.62	376.8060	376.6230	376.8060	1,617.00
24/08/2011	ALBI On 02-February-12			Index Future	382.36	382.5420	382.3560	382.5420	0.00
24/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	C213 On 28-February-31			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
24/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0041	0.0029	0.0041	22,388.00
24/08/2011	CAAE On 19-September-11			Can-Do Future	0.31	0.2918	0.3088	0.2918	21,898.00
24/08/2011	CAAG On 24-October-11			Can-Do Future	7.30	7.2717	7.2952	7.2717	0.00
24/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	616	1	1	1	0.00
24/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	572	1	1	1	0.00
24/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	661	1	1	1	0.00
24/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	372	0	0	0	14,286.00
24/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	173	0	0	0	6,757.00
24/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	278	0	0	0	0.00
24/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	16	0	0	0	0.00
24/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	77	0	0	0	0.00
24/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	27	0	0	0	0.00
24/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	21	0	0	0	0.00
24/08/2011	CAAI On 26-August-11			Can-Do Future	7.23	7.2092	7.2337	7.2092	0.00
24/08/2011	CAAI On 26-August-11	7.10	Call	Can-Do Future	141	0	0	0	0.00
24/08/2011	CAAI On 26-August-11	7.05	Call	Can-Do Future	187	0	0	0	0.00
24/08/2011	CAAI On 26-August-11	7.15	Call	Can-Do Future	99	0	0	0	0.00
24/08/2011	CAAI On 26-August-11	7.15	Put	Can-Do Future	15	0	0	0	0.00
24/08/2011	CAAI On 26-August-11	7.05	Put	Can-Do Future	3	0	0	0	25,000.00
24/08/2011	CAAI On 26-August-11	7.10	Put	Can-Do Future	7	0	0	0	0.00
24/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
24/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
24/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	GOVI On 03-November-11			GOVI	377.21	377.3960	377.2130	377.3960	161.00
24/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	202130	20	20	20	0.00
24/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	202030	20	20	20	0.00
24/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	202230	20	20	20	0.00
24/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
24/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
24/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
24/08/2011	GOVI On 02-February-12			GOVI	382.96	383.1410	382.9550	383.1410	0.00
24/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	139550	14	14	14	0.00
24/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	139450	14	14	14	0.00
24/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	139650	14	14	14	0.00
24/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
24/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
24/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
24/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2011	IGOV On 03-November-11			Index Future	162.80	162.8750	162.7960	162.8750	79.00
24/08/2011	IGOV On 02-February-12			Index Future	165.27	165.3540	165.2740	165.3540	0.00
24/08/2011	ILBI On 02-February-12			Index Future	447.46	454.3680	447.4640	454.3680	88.00
24/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.51	94.5100	94.4900	94.5100	16,389.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.48	94.5600	94.5200	94.5600	2,000.00
24/08/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.41	94.6400	94.5900	94.6400	1,000.00
24/08/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.37	94.6700	94.6300	94.6700	5,541.00
24/08/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.37	94.6800	94.6300	94.6800	0.00
24/08/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.37	94.6700	94.6300	94.6700	0.00
24/08/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.39	94.6500	94.6100	94.6500	1,340.00
24/08/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.44	94.6100	94.5600	94.6100	2,890.00
24/08/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.61	94.5200	94.3900	94.5200	45,710.00
24/08/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.76	94.3700	94.2400	94.3700	990.00
24/08/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.98	94.1500	94.0200	94.1500	790.00
24/08/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.21	93.9200	93.7900	93.9200	1,250.00
24/08/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/08/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/08/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/08/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/08/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/08/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/08/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/08/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/08/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/08/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/08/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/08/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/08/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/08/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/08/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/08/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/08/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/08/2011	JN10 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/08/2011	JN10 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/08/2011	JN10 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/08/2011	OTH1 On 03-November-11			Index Future	373.02	373.2040	373.0230	373.2040	0.00
24/08/2011	OTH1 On 02-February-12			Index Future	378.70	378.8850	378.7010	378.8850	0.00
24/08/2011	R157 On 03-November-11			Bond Future	6.72	125.3820	124.6558	125.3820	15,490.00
24/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	5655	6	6	6	0.00
24/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	5834	7	6	7	0.00
24/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5476	6	5	6	0.00
24/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	395	1	0	1	1,200.00
24/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3138	4	3	4	0.00
24/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1339	2	1	2	400.00
24/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1630	2	2	2	0.00
24/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	194	0	0	0	400.00
24/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	29	0	0	0	1,200.00
24/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	279	0	0	0	0.00
24/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
24/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1044	1	1	1	0.00
24/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R157 On 02-February-12			Bond Future	6.77	127.2904	126.5511	127.2904	0.00
24/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5992	7	6	7	0.00
24/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	5830	7	6	7	0.00
24/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6155	7	6	7	0.00
24/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	30	0	0	0	0.00
24/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	39	0	0	0	0.00
24/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	34	0	0	0	0.00
24/08/2011	R157 On 03-May-12			Bond Future	6.83	122.3944	121.6465	122.3944	0.00
24/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4761	5	5	5	0.00
24/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4905	6	5	6	0.00
24/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4618	5	5	5	0.00
24/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	193	0	0	0	0.00
24/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	165	0	0	0	0.00
24/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	178	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
24/08/2011	R157 On 02-August-12			Bond Future	6.91	124.2074	123.4478	124.2074	0.00
24/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3814	4	4	4	0.00
24/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3695	4	4	4	0.00
24/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3934	5	4	5	0.00
24/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	501	0	1	0	0.00
24/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	558	0	1	0	0.00
24/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	529	0	1	0	0.00
24/08/2011	R186 On 03-November-11			Bond Future	8.16	125.7914	124.0756	125.7914	25,010.00
24/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	8027	10	8	10	0.00
24/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	8438	10	8	10	0.00
24/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7619	9	8	9	0.00
24/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	6026	8	6	8	5,600.00
24/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1890	3	2	3	1,275.00
24/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	3222	4	3	4	425.00
24/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4540	6	5	6	0.00
24/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8852	10	9	10	0.00
24/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	149	0	0	0	1,275.00
24/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	835	1	1	1	425.00
24/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1416	1	1	1	0.00
24/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2521	2	3	2	0.00
24/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	248	0	0	0	0.00
24/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	467	0	0	0	0.00
24/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	177	0	0	0	0.00
24/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	209	0	0	0	0.00
24/08/2011	R186 On 02-February-12			Bond Future	8.23	122.4083	120.6727	122.4083	2,501.00
24/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	8278	10	8	10	0.00
24/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	8629	10	9	10	0.00
24/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7931	9	8	9	0.00
24/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1221	1	1	1	0.00
24/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1036	1	1	1	0.00
24/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1125	1	1	1	0.00
24/08/2011	R186 On 03-May-12			Bond Future	8.29	124.2502	122.4875	124.2502	0.00
24/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	8556	10	9	10	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
24/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	8241	10	8	10	0.00
24/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8874	10	9	10	0.00
24/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1983	2	2	2	0.00
24/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2224	2	2	2	0.00
24/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2100	2	2	2	0.00
24/08/2011	R186 On 02-August-12			Bond Future	8.36	120.8055	119.0183	120.8055	0.00
24/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	7065	8	7	8	0.00
24/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	7353	9	7	9	0.00
24/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6787	8	7	8	0.00
24/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3701	3	4	3	0.00
24/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3376	3	3	3	0.00
24/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	3532	3	4	3	0.00
24/08/2011	R189 On 03-November-11			Bond Future	213.97	213.9607	213.9727	213.9607	0.00
24/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1973	2	2	2	0.00
24/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	2023	2	2	2	0.00
24/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1923	2	2	2	0.00
24/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R197 On 03-November-11			Bond Future	245.90	245.1558	245.8966	245.1558	183.00
24/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	7397	7	7	7	0.00
24/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	7347	7	7	7	0.00
24/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	7447	7	7	7	0.00
24/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R201 On 03-November-11			Bond Future	6.37	110.5251	109.9661	110.5251	1,348.00
24/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4601	5	5	5	0.00
24/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4464	5	4	5	0.00
24/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	4738	5	5	5	0.00
24/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	0	0	0.00
24/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R201 On 02-February-12			Bond Future	6.39	107.7974	107.2294	107.7974	0.00
24/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4853	5	5	5	0.00
24/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	4728	5	5	5	0.00
24/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4979	6	5	6	0.00
24/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	8	0	0	0	0.00
24/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	10	0	0	0	0.00
24/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	9	0	0	0	0.00
24/08/2011	R201 On 03-May-12			Bond Future	6.42	109.4188	108.8435	109.4188	0.00
24/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3336	4	3	4	0.00
24/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3444	4	3	4	0.00
24/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3229	4	3	4	0.00
24/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	143	0	0	0	0.00
24/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	121	0	0	0	0.00
24/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	131	0	0	0	0.00
24/08/2011	R201 On 02-August-12			Bond Future	6.47	106.6330	106.0474	106.6330	0.00
24/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2599	3	3	3	0.00
24/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2509	3	3	3	0.00
24/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2691	3	3	3	0.00
24/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	314	0	0	0	0.00
24/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	349	0	0	0	0.00
24/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	330	0	0	0	0.00
24/08/2011	R202 On 03-November-11			Bond Future	185.89	184.9564	185.8882	184.9564	24,816.00
24/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	185388	184	185	184	0.00
24/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	185338	184	185	184	0.00
24/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	185438	185	185	185	0.00
24/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R202 On 02-February-12			Bond Future	186.05	185.1068	186.0531	185.1068	0.00
24/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	9053	8	9	8	0.00
24/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	9003	8	9	8	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
24/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	9103	8	9	8	0.00
24/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R203 On 03-November-11			Bond Future	7.44	105.9578	104.9904	105.9578	2,133.00
24/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4940	6	5	6	0.00
24/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5161	6	5	6	0.00
24/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4720	6	5	6	0.00
24/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	27	0	0	0	0.00
24/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	18	0	0	0	0.00
24/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	22	0	0	0	0.00
24/08/2011	R203 On 02-February-12			Bond Future	7.51	107.5697	106.5893	107.5697	0.00
24/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5672	7	6	7	0.00
24/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5872	7	6	7	0.00
24/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5475	6	5	6	0.00
24/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	195	0	0	0	0.00
24/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	163	0	0	0	0.00
24/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	177	0	0	0	0.00
24/08/2011	R203 On 03-May-12			Bond Future	7.60	105.0260	104.0280	105.0260	0.00
24/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5379	6	5	6	0.00
24/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5203	6	5	6	0.00
24/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5557	6	6	6	0.00
24/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	413	0	0	0	0.00
24/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	474	0	0	0	0.00
24/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	442	0	0	0	0.00
24/08/2011	R203 On 02-August-12			Bond Future	7.69	106.5848	105.5703	106.5848	0.00
24/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4198	5	4	5	0.00
24/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4041	5	4	5	0.00
24/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4358	5	4	5	0.00
24/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	803	1	1	1	0.00
24/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	891	1	1	1	0.00
24/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	846	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
24/08/2011	R204 On 03-November-11			Bond Future	7.65	106.1264	104.9678	106.1264	2,872.00
24/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5860	7	6	7	0.00
24/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	5611	7	6	7	0.00
24/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6109	7	6	7	0.00
24/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	20	0	0	0	0.00
24/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	31	0	0	0	0.00
24/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	25	0	0	0	0.00
24/08/2011	R204 On 02-February-12			Bond Future	7.72	103.7135	102.5324	103.7135	0.00
24/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6721	8	7	8	0.00
24/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	6496	8	6	8	0.00
24/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6948	8	7	8	0.00
24/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	162	0	0	0	0.00
24/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	199	0	0	0	0.00
24/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	179	0	0	0	0.00
24/08/2011	R204 On 03-May-12			Bond Future	7.79	105.2733	104.0741	105.2733	0.00
24/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5502	6	6	6	0.00
24/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5697	7	6	7	0.00
24/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5309	6	5	6	0.00
24/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	790	1	1	1	0.00
24/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	695	0	1	0	0.00
24/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	741	1	1	1	0.00
24/08/2011	R204 On 02-August-12			Bond Future	7.88	102.7977	101.5850	102.7977	0.00
24/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4295	5	4	5	0.00
24/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4470	5	4	5	0.00
24/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4124	5	4	5	0.00
24/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1368	1	1	1	0.00
24/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1237	1	1	1	0.00
24/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1300	1	1	1	0.00
24/08/2011	R206 On 03-November-11			Bond Future	6.02	105.7272	105.3309	105.7272	12,577.00
24/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3477	4	3	4	0.00
24/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3576	4	4	4	0.00
24/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3379	4	3	4	0.00
24/08/2011	R206 On 03-November-11	7.70	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
24/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R206 On 02-February-12			Bond Future	6.00	103.5718	103.1688	103.5718	0.00
24/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3588	4	4	4	0.00
24/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3675	4	4	4	0.00
24/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3501	4	4	4	0.00
24/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	5	0	0	0	0.00
24/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	0	0	0.00
24/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	4	0	0	0	0.00
24/08/2011	R206 On 03-May-12			Bond Future	5.99	105.1297	104.7215	105.1297	0.00
24/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2465	3	2	3	0.00
24/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2393	3	2	3	0.00
24/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2538	3	3	3	0.00
24/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	71	0	0	0	0.00
24/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	82	0	0	0	0.00
24/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	76	0	0	0	0.00
24/08/2011	R206 On 02-August-12			Bond Future	5.99	102.9237	102.5091	102.9237	0.00
24/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1858	2	2	2	0.00
24/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1800	2	2	2	0.00
24/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1918	2	2	2	0.00
24/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	139	0	0	0	0.00
24/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	155	0	0	0	0.00
24/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	146	0	0	0	0.00
24/08/2011	R207 On 03-November-11			Bond Future	7.86	99.9934	98.6141	99.9934	7,549.00
24/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5054	6	5	6	0.00
24/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5313	7	5	7	0.00
24/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4796	6	5	6	0.00
24/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1292	2	1	2	2,000.00
24/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2195	3	2	3	0.00
24/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3070	4	3	4	0.00
24/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	177	0	0	0	900.00
24/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	874	2	1	2	300.00
24/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1452	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
24/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3305	5	3	5	0.00
24/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	250	0	0	0	900.00
24/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	953	0	1	0	300.00
24/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1540	1	2	1	0.00
24/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	294	0	0	0	2,000.00
24/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3529	2	4	2	0.00
24/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	549	0	1	0	2,000.00
24/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	84	0	0	0	0.00
24/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1083	1	1	1	0.00
24/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	57	0	0	0	0.00
24/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	69	0	0	0	0.00
24/08/2011	R207 On 02-February-12			Bond Future	7.94	97.8782	96.4727	97.8782	0.00
24/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6140	7	6	7	0.00
24/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5911	7	6	7	0.00
24/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6371	8	6	8	0.00
24/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	310	0	0	0	0.00
24/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	374	0	0	0	0.00
24/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	341	0	0	0	0.00
24/08/2011	R207 On 03-May-12			Bond Future	8.02	99.3485	97.9262	99.3485	0.00
24/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5029	6	5	6	0.00
24/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5225	6	5	6	0.00
24/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4836	6	5	6	0.00
24/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1156	1	1	1	0.00
24/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1023	1	1	1	0.00
24/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1088	1	1	1	0.00
24/08/2011	R207 On 02-August-12			Bond Future	8.11	97.1839	95.7385	97.1839	0.00
24/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4740	6	5	6	0.00
24/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4929	6	5	6	0.00
24/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4556	6	5	6	0.00
24/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1442	1	1	1	0.00
24/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1304	1	1	1	0.00
24/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1370	1	1	1	0.00
24/08/2011	R208 On 03-November-11			Bond Future	7.89	94.6541	93.2380	94.6541	7,314.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	5255	7	5	7	0.00
24/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5529	7	6	7	0.00
24/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4984	6	5	6	0.00
24/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1487	2	1	2	1,995.00
24/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2473	4	2	4	665.00
24/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3415	5	3	5	0.00
24/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6079	7	6	7	0.00
24/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	52	0	0	0	1,995.00
24/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	310	0	0	0	665.00
24/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	572	0	1	0	0.00
24/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	111	0	0	0	0.00
24/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1120	1	1	1	0.00
24/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	77	0	0	0	0.00
24/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	92	0	0	0	0.00
24/08/2011	R208 On 02-February-12			Bond Future	7.96	96.0924	94.6584	96.0924	0.00
24/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6487	8	6	8	0.00
24/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6732	8	7	8	0.00
24/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	6243	8	6	8	0.00
24/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	423	0	0	0	0.00
24/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	354	0	0	0	0.00
24/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	387	0	0	0	0.00
24/08/2011	R208 On 03-May-12			Bond Future	8.03	94.1408	92.6861	94.1408	0.00
24/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6430	8	6	8	0.00
24/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6209	7	6	7	0.00
24/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6653	8	7	8	0.00
24/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	805	1	1	1	0.00
24/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	911	1	1	1	0.00
24/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	857	1	1	1	0.00
24/08/2011	R208 On 02-August-12			Bond Future	8.11	95.5353	94.0572	95.5353	0.00
24/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5124	6	5	6	0.00
24/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4924	6	5	6	0.00
24/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5330	6	5	6	0.00
24/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1404	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
24/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1549	1	2	1	0.00
24/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1473	1	1	1	0.00
24/08/2011	R209 On 03-November-11			Bond Future	8.48	79.2161	77.8092	79.2161	1,352.00
24/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	3126	4	3	4	0.00
24/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2857	4	3	4	0.00
24/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3404	4	3	4	0.00
24/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	818	1	1	1	0.00
24/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	1069	1	1	1	0.00
24/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	937	1	1	1	0.00
24/08/2011	R209 On 02-February-12			Bond Future	8.54	80.4271	78.9929	80.4271	0.00
24/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	5223	6	5	6	0.00
24/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	4961	6	5	6	0.00
24/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5490	7	5	7	0.00
24/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1414	1	1	1	0.00
24/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1649	1	2	1	0.00
24/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1528	1	2	1	0.00
24/08/2011	R209 On 03-May-12			Bond Future	8.59	78.4910	77.0314	78.4910	0.00
24/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5642	7	6	7	0.00
24/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5889	7	6	7	0.00
24/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5401	6	5	6	0.00
24/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2563	2	3	2	0.00
24/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2288	2	2	2	0.00
24/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2421	2	2	2	0.00
24/08/2011	R209 On 02-August-12			Bond Future	8.65	79.6565	78.1728	79.6565	0.00
24/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	7009	8	7	8	0.00
24/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	7263	8	7	8	0.00
24/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6761	8	7	8	0.00
24/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2533	2	3	2	0.00
24/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2304	2	2	2	0.00
24/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2414	2	2	2	0.00
24/08/2011	R210 On 03-November-11			Bond Future	137.20	136.8003	137.1989	136.8003	600.00
24/08/2011	R210 On 03-November-11	131.00	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
24/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	6249	6	6	6	0.00
24/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	6149	6	6	6	0.00
24/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R211 On 03-November-11			Bond Future	112.50	112.4859	112.5011	112.4859	529.00
24/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111251	111	111	111	0.00
24/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111301	111	111	111	0.00
24/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111201	111	111	111	0.00
24/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R211 On 02-February-12			Bond Future	112.88	112.8603	112.8757	112.8603	0.00
24/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2376	2	2	2	0.00
24/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2326	2	2	2	0.00
24/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2426	2	2	2	0.00
24/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R212 On 03-November-11			Bond Future	111.37	111.1485	111.3719	111.1485	2,667.00
24/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108872	109	109	109	0.00
24/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108822	109	109	109	0.00
24/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108922	109	109	109	0.00
24/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R212 On 02-February-12			Bond Future	111.60	111.3719	111.5987	111.3719	0.00
24/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	3099	3	3	3	0.00
24/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	3149	3	3	3	0.00
24/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	3049	3	3	3	0.00
24/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 03-November-11			Bond Future	8.47	88.9903	87.4763	88.9903	0.00
24/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	2333	4	2	4	0.00
24/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	2736	4	3	4	0.00
24/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	1926	3	2	3	0.00
24/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 02-February-12			Bond Future	8.53	90.3453	88.8087	90.3453	0.00
24/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	3794	5	4	5	0.00
24/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	4182	6	4	6	0.00
24/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	3403	5	3	5	0.00
24/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 03-May-12			Bond Future	8.59	88.1690	86.6099	88.1690	0.00
24/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	5189	7	5	7	0.00
24/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5562	7	6	7	0.00
24/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	4813	6	5	6	0.00
24/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 02-August-12			Bond Future	8.65	89.4778	87.8901	89.4778	0.00
24/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4638	6	5	6	0.00
24/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	5010	7	5	7	0.00
24/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	4264	6	4	6	0.00
24/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
24/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
24/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	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
24/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
24/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
24/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
24/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
24/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
24/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
24/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
24/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
24/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
24/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
24/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
25/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0757 On 15-January-20			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
25/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	AL7T On 03-November-11			Index Future	406.26	411.9090	406.2640	411.9090	16.00
25/08/2011	AL7T On 02-February-12			Index Future	412.45	418.1790	412.4480	418.1790	0.00
25/08/2011	ALBI On 03-November-11			Index Future	372.63	376.6230	372.6340	376.6230	1,617.00
25/08/2011	ALBI On 02-February-12			Index Future	378.31	382.3560	378.3050	382.3560	0.00
25/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C157 On 15-September-15			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
25/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0029	0.0020	0.0029	22,388.00
25/08/2011	CAAE On 19-September-11			Can-Do Future	0.29	0.3088	0.2911	0.3088	21,898.00
25/08/2011	CAAG On 24-October-11			Can-Do Future	7.29	7.2952	7.2936	7.2952	0.00
25/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	617	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
25/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	572	1	1	1	0.00
25/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	662	1	1	1	0.00
25/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	374	0	0	0	14,286.00
25/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	176	0	0	0	6,757.00
25/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	282	0	0	0	0.00
25/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	18	0	0	0	0.00
25/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	80	0	0	0	0.00
25/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	28	0	0	0	0.00
25/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	23	0	0	0	0.00
25/08/2011	CAAI On 26-August-11			Can-Do Future	7.24	7.2337	7.2367	7.2337	0.00
25/08/2011	CAAI On 26-August-11	7.10	Call	Can-Do Future	139	0	0	0	0.00
25/08/2011	CAAI On 26-August-11	7.15	Call	Can-Do Future	93	0	0	0	0.00
25/08/2011	CAAI On 26-August-11	7.05	Call	Can-Do Future	187	0	0	0	0.00
25/08/2011	CAAI On 26-August-11	7.05	Put	Can-Do Future	0	0	0	0	25,000.00
25/08/2011	CAAI On 26-August-11	7.15	Put	Can-Do Future	6	0	0	0	0.00
25/08/2011	CAAI On 26-August-11	7.10	Put	Can-Do Future	2	0	0	0	0.00
25/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
25/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
25/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2011	GOVI On 03-November-11			GOVI	373.27	377.2130	373.2710	377.2130	161.00
25/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	162710	20	16	20	0.00
25/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	162610	20	16	20	0.00
25/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	162810	20	16	20	0.00
25/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
25/08/2011	GOVI On 03-November-11	357.01	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
25/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
25/08/2011	GOVI On 02-February-12			GOVI	378.95	382.9550	378.9520	382.9550	0.00
25/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	99520	14	10	14	0.00
25/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	99420	14	10	14	0.00
25/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	99620	14	10	14	0.00
25/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
25/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
25/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
25/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2011	IGOV On 03-November-11			Index Future	163.18	162.7960	163.1800	162.7960	79.00
25/08/2011	IGOV On 02-February-12			Index Future	165.66	165.2740	165.6640	165.2740	0.00
25/08/2011	ILBI On 02-February-12			Index Future	448.59	447.4640	448.5880	447.4640	88.00
25/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4900	94.4700	94.4900	16,389.00
25/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.50	94.5200	94.5000	94.5200	2,000.00
25/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.5900	94.5800	94.5900	1,000.00
25/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.39	94.6300	94.6100	94.6300	5,541.00
25/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.39	94.6300	94.6100	94.6300	0.00
25/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.39	94.6300	94.6100	94.6300	0.00
25/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.40	94.6100	94.6000	94.6100	1,340.00
25/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.48	94.5600	94.5200	94.5600	2,890.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.65	94.3900	94.3500	94.3900	44,760.00
25/08/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.81	94.2400	94.1900	94.2400	990.00
25/08/2011	JBAF On	20-March-13			Jibar Tradeable Future	6.03	94.0200	93.9700	94.0200	790.00
25/08/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.26	93.7900	93.7400	93.7900	1,250.00
25/08/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/08/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/08/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/08/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/08/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/08/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/08/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/08/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/08/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/08/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/08/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/08/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/08/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/08/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/08/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/08/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/08/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/08/2011	JN10 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/08/2011	JN10 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/08/2011	JN10 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/08/2011	JN10 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/08/2011	OTH1 On	03-November-11			Index Future	368.78	373.0230	368.7840	373.0230	0.00
25/08/2011	OTH1 On	02-February-12			Index Future	374.40	378.7010	374.3970	378.7010	0.00
25/08/2011	R157 On	03-November-11			Bond Future	6.74	124.6558	124.5949	124.6558	15,490.00
25/08/2011	R157 On	03-November-11	8.25	Call	Bond Future	5594	6	6	6	0.00
25/08/2011	R157 On	03-November-11	8.30	Call	Bond Future	5773	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
25/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5415	5	5	5	0.00
25/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	370	0	0	0	1,200.00
25/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1290	1	1	1	400.00
25/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	1578	2	2	2	0.00
25/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3078	3	3	3	0.00
25/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	29	0	0	0	1,200.00
25/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	203	0	0	0	400.00
25/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	291	0	0	0	0.00
25/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
25/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1080	1	1	1	0.00
25/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R157 On 02-February-12			Bond Future	6.79	126.5511	126.4942	126.5511	0.00
25/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5937	6	6	6	0.00
25/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6099	6	6	6	0.00
25/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	5774	6	6	6	0.00
25/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	40	0	0	0	0.00
25/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	31	0	0	0	0.00
25/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	36	0	0	0	0.00
25/08/2011	R157 On 03-May-12			Bond Future	6.85	121.6465	121.5869	121.6465	0.00
25/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	4707	5	5	5	0.00
25/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	4564	5	5	5	0.00
25/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	4850	5	5	5	0.00
25/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	169	0	0	0	0.00
25/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	198	0	0	0	0.00
25/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	183	0	0	0	0.00
25/08/2011	R157 On 02-August-12			Bond Future	6.93	123.4478	123.3865	123.4478	0.00
25/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3764	4	4	4	0.00
25/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	3645	4	4	4	0.00
25/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3884	4	4	4	0.00
25/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	513	1	1	1	0.00
25/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	569	1	1	1	0.00
25/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	540	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
25/08/2011	R186 On 03-November-11			Bond Future	8.14	124.0756	124.3411	124.0756	24,819.00
25/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	8267	8	8	8	0.00
25/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	8682	8	9	8	0.00
25/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7855	8	8	8	0.00
25/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	6243	6	6	6	5,600.00
25/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2000	2	2	2	1,275.00
25/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	9098	9	9	9	0.00
25/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	3378	3	3	3	425.00
25/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4730	5	5	5	0.00
25/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	760	1	1	1	425.00
25/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	130	0	0	0	1,275.00
25/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1306	1	1	1	0.00
25/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2365	3	2	3	0.00
25/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	218	0	0	0	0.00
25/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	418	0	0	0	0.00
25/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	155	0	0	0	0.00
25/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	184	0	0	0	0.00
25/08/2011	R186 On 02-February-12			Bond Future	8.20	120.6727	120.9336	120.6727	2,501.00
25/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	8479	8	8	8	0.00
25/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	8127	8	8	8	0.00
25/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	8834	9	9	9	0.00
25/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	980	1	1	1	0.00
25/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1156	1	1	1	0.00
25/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1065	1	1	1	0.00
25/08/2011	R186 On 03-May-12			Bond Future	8.26	122.4875	122.7533	122.4875	0.00
25/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	8742	9	9	9	0.00
25/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	9064	9	9	9	0.00
25/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	8424	8	8	8	0.00
25/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2141	2	2	2	0.00
25/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1907	2	2	2	0.00
25/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2021	2	2	2	0.00
25/08/2011	R186 On 02-August-12			Bond Future	8.33	119.0183	119.2886	119.0183	0.00
25/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	7229	7	7	7	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	R186 On	02-August-12	8.80	Call	Bond Future	7520	7	8	7	0.00	
25/08/2011	R186 On	02-August-12	8.70	Call	Bond Future	6947	7	7	7	0.00	
25/08/2011	R186 On	02-August-12	8.70	Put	Bond Future	3591	4	4	4	0.00	
25/08/2011	R186 On	02-August-12	8.80	Put	Bond Future	3273	3	3	3	0.00	
25/08/2011	R186 On	02-August-12	8.75	Put	Bond Future	3426	4	3	4	0.00	
25/08/2011	R189 On	03-November-11			Bond Future	213.98	213.9727	213.9766	213.9727	0.00	
25/08/2011	R189 On	03-November-11	212.00	Call	Bond Future	1977	2	2	2	0.00	
25/08/2011	R189 On	03-November-11	211.95	Call	Bond Future	2027	2	2	2	0.00	
25/08/2011	R189 On	03-November-11	212.05	Call	Bond Future	1927	2	2	2	0.00	
25/08/2011	R189 On	03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00	
25/08/2011	R189 On	03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00	
25/08/2011	R189 On	03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00	
25/08/2011	R197 On	03-November-11			Bond Future	245.68	245.8966	245.6820	245.8966	183.00	
25/08/2011	R197 On	03-November-11	238.50	Call	Bond Future	7182	7	7	7	0.00	
25/08/2011	R197 On	03-November-11	238.55	Call	Bond Future	7132	7	7	7	0.00	
25/08/2011	R197 On	03-November-11	238.45	Call	Bond Future	7232	7	7	7	0.00	
25/08/2011	R197 On	03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00	
25/08/2011	R197 On	03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00	
25/08/2011	R197 On	03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00	
25/08/2011	R201 On	03-November-11			Bond Future	6.39	109.9661	109.9196	109.9661	1,348.00	
25/08/2011	R201 On	03-November-11	8.00	Call	Bond Future	4555	5	5	5	0.00	
25/08/2011	R201 On	03-November-11	8.05	Call	Bond Future	4692	5	5	5	0.00	
25/08/2011	R201 On	03-November-11	7.95	Call	Bond Future	4417	4	4	4	0.00	
25/08/2011	R201 On	03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00	
25/08/2011	R201 On	03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00	
25/08/2011	R201 On	03-November-11	8.00	Put	Bond Future	1	0	0	0	0.00	
25/08/2011	R201 On	02-February-12			Bond Future	6.41	107.2294	107.1838	107.2294	0.00	
25/08/2011	R201 On	02-February-12	8.25	Call	Bond Future	4808	5	5	5	0.00	
25/08/2011	R201 On	02-February-12	8.30	Call	Bond Future	4933	5	5	5	0.00	
25/08/2011	R201 On	02-February-12	8.20	Call	Bond Future	4683	5	5	5	0.00	
25/08/2011	R201 On	02-February-12	8.20	Put	Bond Future	11	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
25/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	8	0	0	0	0.00
25/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	9	0	0	0	0.00
25/08/2011	R201 On 03-May-12			Bond Future	6.44	108.8435	108.7968	108.8435	0.00
25/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3293	3	3	3	0.00
25/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3186	3	3	3	0.00
25/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3401	3	3	3	0.00
25/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	125	0	0	0	0.00
25/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	146	0	0	0	0.00
25/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	135	0	0	0	0.00
25/08/2011	R201 On 02-August-12			Bond Future	6.49	106.0474	106.0005	106.0474	0.00
25/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2561	3	3	3	0.00
25/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2471	3	2	3	0.00
25/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2653	3	3	3	0.00
25/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	323	0	0	0	0.00
25/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	358	0	0	0	0.00
25/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	339	0	0	0	0.00
25/08/2011	R202 On 03-November-11			Bond Future	185.90	185.8882	185.9006	185.8882	24,816.00
25/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	185401	185	185	185	0.00
25/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	185351	185	185	185	0.00
25/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	185451	185	185	185	0.00
25/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R202 On 02-February-12			Bond Future	186.07	186.0531	186.0653	186.0531	0.00
25/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	9065	9	9	9	0.00
25/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	9015	9	9	9	0.00
25/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	9115	9	9	9	0.00
25/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R203 On 03-November-11			Bond Future	7.46	104.9904	104.9186	104.9904	2,133.00
25/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4869	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4649	5	5	5	0.00
25/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5090	5	5	5	0.00
25/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	18	0	0	0	0.00
25/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	28	0	0	0	0.00
25/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	22	0	0	0	0.00
25/08/2011	R203 On 02-February-12			Bond Future	7.53	106.5893	106.5158	106.5893	0.00
25/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5603	6	6	6	0.00
25/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5407	5	5	5	0.00
25/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5802	6	6	6	0.00
25/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	166	0	0	0	0.00
25/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	201	0	0	0	0.00
25/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	182	0	0	0	0.00
25/08/2011	R203 On 03-May-12			Bond Future	7.61	104.0280	103.9575	104.0280	0.00
25/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5318	5	5	5	0.00
25/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5495	6	5	6	0.00
25/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5142	5	5	5	0.00
25/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	483	0	0	0	0.00
25/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	421	0	0	0	0.00
25/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	452	0	0	0	0.00
25/08/2011	R203 On 02-August-12			Bond Future	7.71	105.5703	105.4986	105.5703	0.00
25/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4142	4	4	4	0.00
25/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3986	4	4	4	0.00
25/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4302	4	4	4	0.00
25/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	819	1	1	1	0.00
25/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	908	1	1	1	0.00
25/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	861	1	1	1	0.00
25/08/2011	R204 On 03-November-11			Bond Future	7.67	104.9678	104.8583	104.9678	2,872.00
25/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5752	6	6	6	0.00
25/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6001	6	6	6	0.00
25/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	5504	6	6	6	0.00
25/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	33	0	0	0	0.00
25/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	21	0	0	0	0.00
25/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	26	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
25/08/2011	R204 On 02-February-12			Bond Future	7.74	102.5324	102.4210	102.5324	0.00
25/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6617	7	7	7	0.00
25/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6842	7	7	7	0.00
25/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	6392	6	6	6	0.00
25/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	206	0	0	0	0.00
25/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	168	0	0	0	0.00
25/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	186	0	0	0	0.00
25/08/2011	R204 On 03-May-12			Bond Future	7.82	104.0741	103.9613	104.0741	0.00
25/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5409	6	5	6	0.00
25/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5217	5	5	5	0.00
25/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5603	6	6	6	0.00
25/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	714	1	1	1	0.00
25/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	811	1	1	1	0.00
25/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	761	1	1	1	0.00
25/08/2011	R204 On 02-August-12			Bond Future	7.91	101.5850	101.4711	101.5850	0.00
25/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4213	4	4	4	0.00
25/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4386	4	4	4	0.00
25/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4043	4	4	4	0.00
25/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1401	1	1	1	0.00
25/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1267	1	1	1	0.00
25/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1332	1	1	1	0.00
25/08/2011	R206 On 03-November-11			Bond Future	6.04	105.3309	105.2959	105.3309	12,577.00
25/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3442	3	3	3	0.00
25/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3344	3	3	3	0.00
25/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3541	4	4	4	0.00
25/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R206 On 02-February-12			Bond Future	6.02	103.1688	103.1340	103.1688	0.00
25/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3554	4	4	4	0.00
25/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3467	4	3	4	0.00
25/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3641	4	4	4	0.00
25/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	4	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
25/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	6	0	0	0	0.00
25/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	5	0	0	0	0.00
25/08/2011	R206 On 03-May-12			Bond Future	6.01	104.7215	104.6861	104.7215	0.00
25/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2432	2	2	2	0.00
25/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2505	3	3	3	0.00
25/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2361	2	2	2	0.00
25/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	86	0	0	0	0.00
25/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	74	0	0	0	0.00
25/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	79	0	0	0	0.00
25/08/2011	R206 On 02-August-12			Bond Future	6.02	102.5091	102.4733	102.5091	0.00
25/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1828	2	2	2	0.00
25/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1769	2	2	2	0.00
25/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1887	2	2	2	0.00
25/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	143	0	0	0	0.00
25/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	160	0	0	0	0.00
25/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	152	0	0	0	0.00
25/08/2011	R207 On 03-November-11			Bond Future	7.87	98.6141	98.5850	98.6141	7,549.00
25/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5024	5	5	5	0.00
25/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5283	5	5	5	0.00
25/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4766	5	5	5	0.00
25/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1268	1	1	1	2,000.00
25/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2167	2	2	2	0.00
25/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3040	3	3	3	0.00
25/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	169	0	0	0	900.00
25/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1428	1	1	1	0.00
25/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3275	3	3	3	0.00
25/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	854	1	1	1	300.00
25/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	958	1	1	1	300.00
25/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	249	0	0	0	900.00
25/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1549	2	2	2	0.00
25/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	293	0	0	0	2,000.00
25/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3550	4	4	4	0.00
25/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	550	1	1	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	83	0	0	0	0.00
25/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1088	1	1	1	0.00
25/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	56	0	0	0	0.00
25/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	68	0	0	0	0.00
25/08/2011	R207 On 02-February-12			Bond Future	7.94	96.4727	96.4500	96.4727	0.00
25/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6116	6	6	6	0.00
25/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6347	6	6	6	0.00
25/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5888	6	6	6	0.00
25/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	373	0	0	0	0.00
25/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	309	0	0	0	0.00
25/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	339	0	0	0	0.00
25/08/2011	R207 On 03-May-12			Bond Future	8.02	97.9262	97.8987	97.9262	0.00
25/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5005	5	5	5	0.00
25/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4811	5	5	5	0.00
25/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5201	5	5	5	0.00
25/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1027	1	1	1	0.00
25/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1159	1	1	1	0.00
25/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1091	1	1	1	0.00
25/08/2011	R207 On 02-August-12			Bond Future	8.11	95.7385	95.7118	95.7385	0.00
25/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4718	5	5	5	0.00
25/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4906	5	5	5	0.00
25/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4534	5	5	5	0.00
25/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1447	1	1	1	0.00
25/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1308	1	1	1	0.00
25/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1375	1	1	1	0.00
25/08/2011	R208 On 03-November-11			Bond Future	7.91	93.2380	93.1446	93.2380	7,314.00
25/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	5165	5	5	5	0.00
25/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5438	6	5	6	0.00
25/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4894	5	5	5	0.00
25/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1427	1	1	1	1,995.00
25/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	5987	6	6	6	0.00
25/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2397	2	2	2	665.00
25/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3331	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
25/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	320	0	0	0	665.00
25/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	54	0	0	0	1,995.00
25/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	589	1	1	1	0.00
25/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	115	0	0	0	0.00
25/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1154	1	1	1	0.00
25/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	79	0	0	0	0.00
25/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	95	0	0	0	0.00
25/08/2011	R208 On 02-February-12			Bond Future	7.97	94.6584	94.5671	94.6584	0.00
25/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6404	6	6	6	0.00
25/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	6161	6	6	6	0.00
25/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6648	7	7	7	0.00
25/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	361	0	0	0	0.00
25/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	433	0	0	0	0.00
25/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	396	0	0	0	0.00
25/08/2011	R208 On 03-May-12			Bond Future	8.04	92.6861	92.5909	92.6861	0.00
25/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6350	6	6	6	0.00
25/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6572	7	7	7	0.00
25/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6130	6	6	6	0.00
25/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	927	1	1	1	0.00
25/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	819	1	1	1	0.00
25/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	872	1	1	1	0.00
25/08/2011	R208 On 02-August-12			Bond Future	8.12	94.0572	93.9643	94.0572	0.00
25/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5055	5	5	5	0.00
25/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4856	5	5	5	0.00
25/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5260	5	5	5	0.00
25/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1426	1	1	1	0.00
25/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1574	2	2	2	0.00
25/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1497	1	1	1	0.00
25/08/2011	R209 On 03-November-11			Bond Future	8.43	77.8092	78.2372	77.8092	1,454.00
25/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	3419	3	3	3	0.00
25/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3710	3	4	3	0.00
25/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	3136	3	3	3	0.00
25/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	920	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
25/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	696	1	1	1	0.00
25/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	802	1	1	1	0.00
25/08/2011	R209 On 02-February-12			Bond Future	8.48	78.9929	79.4330	78.9929	0.00
25/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	5529	5	6	5	0.00
25/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5804	5	6	5	0.00
25/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	5259	5	5	5	0.00
25/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1507	2	2	2	0.00
25/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1288	1	1	1	0.00
25/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1394	2	1	2	0.00
25/08/2011	R209 On 03-May-12			Bond Future	8.54	77.0314	77.4829	77.0314	0.00
25/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5935	6	6	6	0.00
25/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5687	5	6	5	0.00
25/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	6188	6	6	6	0.00
25/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2135	2	2	2	0.00
25/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2397	3	2	3	0.00
25/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2262	2	2	2	0.00
25/08/2011	R209 On 02-August-12			Bond Future	8.60	78.1728	78.6270	78.1728	0.00
25/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	7320	7	7	7	0.00
25/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	7579	7	8	7	0.00
25/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	7067	7	7	7	0.00
25/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2385	3	2	3	0.00
25/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2166	2	2	2	0.00
25/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2271	2	2	2	0.00
25/08/2011	R210 On 03-November-11			Bond Future	137.21	137.1989	137.2082	137.1989	600.00
25/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	6208	6	6	6	0.00
25/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	6258	6	6	6	0.00
25/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	6158	6	6	6	0.00
25/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R211 On 03-November-11			Bond Future	112.51	112.5011	112.5062	112.5011	529.00
25/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111256	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
25/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111206	111	111	111	0.00
25/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111306	111	111	111	0.00
25/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R211 On 02-February-12			Bond Future	112.88	112.8757	112.8807	112.8757	0.00
25/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2381	2	2	2	0.00
25/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2331	2	2	2	0.00
25/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2431	2	2	2	0.00
25/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R212 On 03-November-11			Bond Future	111.38	111.3719	111.3792	111.3719	2,667.00
25/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108879	109	109	109	0.00
25/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108829	109	109	109	0.00
25/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108929	109	109	109	0.00
25/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R212 On 02-February-12			Bond Future	111.61	111.5987	111.6061	111.5987	0.00
25/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	3106	3	3	3	0.00
25/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	3156	3	3	3	0.00
25/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	3056	3	3	3	0.00
25/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 03-November-11			Bond Future	8.43	87.4763	87.7895	87.4763	0.00
25/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	2646	2	3	2	0.00
25/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	3050	3	3	3	0.00
25/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	2239	2	2	2	0.00
25/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 03-November-11	8.80	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
25/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 02-February-12			Bond Future	8.49	88.8087	89.1262	88.8087	0.00
25/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	4111	4	4	4	0.00
25/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	3721	3	4	3	0.00
25/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	4499	4	4	4	0.00
25/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 03-May-12			Bond Future	8.55	86.6099	86.9234	86.6099	0.00
25/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	5503	5	6	5	0.00
25/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5876	6	6	6	0.00
25/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	5127	5	5	5	0.00
25/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 02-August-12			Bond Future	8.61	87.8901	88.2156	87.8901	0.00
25/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4964	5	5	5	0.00
25/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	5335	5	5	5	0.00
25/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	4589	4	5	4	0.00
25/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
25/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
25/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
25/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
25/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
25/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
25/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
25/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	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
25/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
25/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
25/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
25/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
25/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
25/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
25/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
25/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00