



# Derivatives Weekly Statistics Report

From: 19/09/2011 To: 20/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	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
19/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	AL7T On 03-November-11			Index Future	399.25	403.8390	399.2500	403.8390	16.00
19/09/2011	AL7T On 02-February-12			Index Future	404.99	409.6470	404.9900	409.6470	0.00
19/09/2011	ALBI On 03-November-11			Index Future	366.68	370.8990	366.6750	370.8990	1,690.00
19/09/2011	ALBI On 02-February-12			Index Future	371.95	376.2340	371.9470	376.2340	0.00
19/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
19/09/2011	CAAE On 19-September-11			Can-Do Future	0.84	0.5685	0.8418	0.5685	0.00
19/09/2011	CAAG On 24-October-11			Can-Do Future	7.73	7.4650	7.7335	7.4650	0.00
19/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1036	1	1	1	0.00
19/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	986	1	1	1	0.00
19/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1085	1	1	1	0.00
19/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	740	0	1	0	14,286.00
19/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	392	0	0	0	6,757.00
19/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	59	0	0	0	0.00
19/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	2	0	0	0	0.00
19/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	7	0	0	0	0.00
19/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	3	0	0	0	0.00
19/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	3	0	0	0	0.00
19/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
19/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2011	GOVI On 03-November-11			GOVI	367.39	371.4220	367.3940	371.4220	162.00
19/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	103940	14	10	14	0.00
19/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	103840	14	10	14	0.00
19/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	104040	14	10	14	0.00
19/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
19/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
19/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
19/09/2011	GOVI On 02-February-12			GOVI	372.68	376.7640	372.6760	376.7640	0.00
19/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	36760	8	4	8	0.00
19/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	36660	8	4	8	0.00
19/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	36860	8	4	8	0.00
19/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
19/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
19/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
19/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2011	IGOV On 03-November-11			Index Future	161.69	161.7920	161.6880	161.7920	84.00
19/09/2011	IGOV On 02-February-12			Index Future	164.01	164.1190	164.0120	164.1190	0.00
19/09/2011	ILBI On 02-February-12			Index Future	449.29	449.2890	449.2890	449.2890	88.00
19/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.57	94.4400	94.4300	94.4400	16,389.00
19/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.48	94.5300	94.5200	94.5300	1,000.00
19/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.44	94.5900	94.5600	94.5900	1,000.00
19/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.40	94.6400	94.6000	94.6400	5,541.00
19/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.38	94.6600	94.6200	94.6600	0.00
19/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.36	94.7100	94.6400	94.7100	0.00
19/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.34	94.7400	94.6600	94.7400	1,340.00
19/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.38	94.7100	94.6200	94.7100	2,890.00
19/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.65	94.4900	94.3500	94.4900	44,760.00
19/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.87	94.2700	94.1300	94.2700	990.00
19/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.09	94.0400	93.9100	94.0400	790.00
19/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.35	93.8000	93.6500	93.8000	1,250.00
19/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

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19/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/09/2011	OTH1 On 03-November-11			Index Future	362.41	367.6510	362.4110	367.6510	0.00
19/09/2011	OTH1 On 02-February-12			Index Future	367.62	372.9380	367.6220	372.9380	0.00
19/09/2011	R157 On 03-November-11			Bond Future	7.02	124.3099	123.5277	124.3099	16,861.00
19/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	4531	5	5	5	0.00
19/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	4709	5	5	5	0.00
19/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	4353	5	4	5	0.00
19/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	142	0	0	0	1,200.00
19/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	2106	3	2	3	0.00
19/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	675	1	1	1	400.00
19/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	875	1	1	1	0.00
19/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	567	0	1	0	400.00
19/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	125	0	0	0	1,200.00
19/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	743	0	1	0	0.00
19/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	6	0	0	0	0.00
19/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	1920	1	2	1	0.00
19/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	3	0	0	0	0.00
19/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	5	0	0	0	0.00
19/09/2011	R157 On 02-February-12			Bond Future	7.12	126.0968	125.3034	126.0968	0.00
19/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	4855	6	5	6	0.00
19/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	5007	6	5	6	0.00
19/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	4702	5	5	5	0.00
19/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	167	0	0	0	130.00
19/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	1203	2	1	2	0.00
19/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	536	1	1	1	0.00
19/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	2573	2	3	2	130.00
19/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	4198	4	4	4	0.00
19/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	1463	1	1	1	130.00

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19/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	158	0	0	0	0.00
19/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	130	0	0	0	0.00
19/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	144	0	0	0	0.00
19/09/2011	R157 On 03-May-12			Bond Future	7.22	121.1841	120.3772	121.1841	0.00
19/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	3796	4	4	4	0.00
19/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	3669	4	4	4	0.00
19/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	3923	5	4	5	0.00
19/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	452	0	0	0	0.00
19/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	513	0	1	0	0.00
19/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	482	0	0	0	0.00
19/09/2011	R157 On 02-August-12			Bond Future	7.29	123.1023	122.2791	123.1023	0.00
19/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	3188	4	3	4	0.00
19/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	3087	4	3	4	0.00
19/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	3291	4	3	4	0.00
19/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	1027	1	1	1	0.00
19/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	1119	1	1	1	0.00
19/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	1072	1	1	1	0.00
19/09/2011	R186 On 03-November-11			Bond Future	8.44	123.4497	121.4001	123.4497	22,456.00
19/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	5582	7	6	7	0.00
19/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	5959	8	6	8	0.00
19/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	5212	7	5	7	0.00
19/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	3824	5	4	5	0.00
19/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	828	2	1	2	1,275.00
19/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	1666	3	2	3	425.00
19/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	2625	4	3	4	0.00
19/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	6343	8	6	8	0.00
19/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	286	1	0	1	250.00
19/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	597	1	1	1	0.00
19/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	1116	2	1	2	0.00
19/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	3439	2	3	2	250.00
19/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	4898	3	5	3	250.00
19/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	316	0	0	0	1,275.00
19/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	6613	5	7	5	0.00

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19/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	1596	1	2	1	425.00
19/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	2535	2	3	2	0.00
19/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	4134	3	4	3	0.00
19/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	516	0	1	0	0.00
19/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	940	1	1	1	0.00
19/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	373	0	0	0	0.00
19/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	440	0	0	0	0.00
19/09/2011	R186 On 02-February-12			Bond Future	8.52	119.9330	117.8555	119.9330	5,451.00
19/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	6359	8	6	8	0.00
19/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	6661	8	7	8	0.00
19/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	6064	8	6	8	0.00
19/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	1180	2	1	2	6,000.00
19/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	120	0	0	0	6,000.00
19/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	18477	17	18	17	0.00
19/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	2171	2	2	2	0.00
19/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	8710	7	9	7	0.00
19/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	1885	1	2	1	0.00
19/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	2023	1	2	1	0.00
19/09/2011	R186 On 03-May-12			Bond Future	8.60	121.7420	119.6280	121.7420	0.00
19/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	7050	8	7	8	0.00
19/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	7321	9	7	9	0.00
19/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	6784	8	7	8	0.00
19/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	3626	3	4	3	0.00
19/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	3289	3	3	3	0.00
19/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	3454	3	3	3	0.00
19/09/2011	R186 On 02-August-12			Bond Future	8.67	118.3694	116.2284	118.3694	0.00
19/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	6204	7	6	7	0.00
19/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	6439	8	6	8	0.00
19/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	5974	7	6	7	0.00
19/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	5678	5	6	5	0.00
19/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	5252	4	5	4	0.00
19/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	5461	5	5	5	0.00
19/09/2011	R189 On 03-November-11			Bond Future	214.37	214.3672	214.3665	214.3672	0.00



Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	R189 On	03-November-11	212.00	Call	Bond Future	2366	2	2	2	0.00	
19/09/2011	R189 On	03-November-11	211.95	Call	Bond Future	2416	2	2	2	0.00	
19/09/2011	R189 On	03-November-11	212.05	Call	Bond Future	2316	2	2	2	0.00	
19/09/2011	R189 On	03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R189 On	03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R189 On	03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R197 On	03-November-11			Bond Future	243.13	243.1150	243.1277	243.1150	183.00	
19/09/2011	R197 On	03-November-11	238.50	Call	Bond Future	4628	5	5	5	0.00	
19/09/2011	R197 On	03-November-11	238.55	Call	Bond Future	4578	5	5	5	0.00	
19/09/2011	R197 On	03-November-11	238.45	Call	Bond Future	4678	5	5	5	0.00	
19/09/2011	R197 On	03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R197 On	03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R197 On	03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R201 On	03-November-11			Bond Future	6.68	109.6185	109.0624	109.6185	3,090.00	
19/09/2011	R201 On	03-November-11	8.00	Call	Bond Future	3697	4	4	4	0.00	
19/09/2011	R201 On	03-November-11	7.95	Call	Bond Future	3560	4	4	4	0.00	
19/09/2011	R201 On	03-November-11	8.05	Call	Bond Future	3834	4	4	4	0.00	
19/09/2011	R201 On	03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R201 On	03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R201 On	03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00	
19/09/2011	R201 On	02-February-12			Bond Future	6.77	106.7879	106.2240	106.7879	0.00	
19/09/2011	R201 On	02-February-12	8.25	Call	Bond Future	3857	4	4	4	0.00	
19/09/2011	R201 On	02-February-12	8.20	Call	Bond Future	3733	4	4	4	0.00	
19/09/2011	R201 On	02-February-12	8.30	Call	Bond Future	3980	5	4	5	0.00	
19/09/2011	R201 On	02-February-12	8.30	Put	Bond Future	15	0	0	0	0.00	
19/09/2011	R201 On	02-February-12	8.20	Put	Bond Future	21	0	0	0	0.00	
19/09/2011	R201 On	02-February-12	8.25	Put	Bond Future	18	0	0	0	0.00	
19/09/2011	R201 On	03-May-12			Bond Future	6.84	108.3920	107.8213	108.3920	0.00	
19/09/2011	R201 On	03-May-12	7.75	Call	Bond Future	2462	3	2	3	0.00	
19/09/2011	R201 On	03-May-12	7.70	Call	Bond Future	2367	3	2	3	0.00	
19/09/2011	R201 On	03-May-12	7.80	Call	Bond Future	2558	3	3	3	0.00	
19/09/2011	R201 On	03-May-12	7.80	Put	Bond Future	257	0	0	0	0.00	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	303	0	0	0	0.00
19/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	279	0	0	0	0.00
19/09/2011	R201 On 02-August-12			Bond Future	6.89	105.6972	105.1115	105.6972	0.00
19/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	1867	2	2	2	0.00
19/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	1791	2	2	2	0.00
19/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	1945	2	2	2	0.00
19/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	503	0	1	0	0.00
19/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	567	0	1	0	0.00
19/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	534	0	1	0	0.00
19/09/2011	R202 On 03-November-11			Bond Future	181.92	182.4897	181.9179	182.4897	30,266.00
19/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	181418	182	181	182	0.00
19/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	181368	182	181	182	0.00
19/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	181468	182	181	182	0.00
19/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R202 On 02-February-12			Bond Future	181.87	182.4509	181.8702	182.4509	0.00
19/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	4870	5	5	5	0.00
19/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	4820	5	5	5	0.00
19/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	4920	6	5	6	0.00
19/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R203 On 03-November-11			Bond Future	7.80	104.2614	103.2711	104.2614	2,153.00
19/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	3308	4	3	4	0.00
19/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	3513	4	4	4	0.00
19/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	3105	4	3	4	0.00
19/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	132	0	0	0	0.00
19/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	89	0	0	0	0.00
19/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	109	0	0	0	0.00
19/09/2011	R203 On 02-February-12			Bond Future	7.92	105.7613	104.7568	105.7613	0.00
19/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	4240	5	4	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
19/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	4411	5	4	5	0.00
19/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	4072	5	4	5	0.00
19/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	625	0	1	0	0.00
19/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	534	0	1	0	0.00
19/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	578	0	1	0	0.00
19/09/2011	R203 On 03-May-12			Bond Future	8.02	103.1900	102.1705	103.1900	0.00
19/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	4208	5	4	5	0.00
19/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	4356	5	4	5	0.00
19/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	4062	5	4	5	0.00
19/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	1190	1	1	1	0.00
19/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	1069	1	1	1	0.00
19/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	1128	1	1	1	0.00
19/09/2011	R203 On 02-August-12			Bond Future	8.12	104.8185	103.7840	104.8185	0.00
19/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	3656	4	4	4	0.00
19/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	3534	4	4	4	0.00
19/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	3779	4	4	4	0.00
19/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	2011	2	2	2	0.00
19/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	2171	2	2	2	0.00
19/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	2090	2	2	2	0.00
19/09/2011	R204 On 03-November-11			Bond Future	8.01	104.0851	103.0139	104.0851	3,183.00
19/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	3988	5	4	5	0.00
19/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	3756	5	4	5	0.00
19/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	4223	5	4	5	0.00
19/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	88	0	0	0	0.00
19/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	130	0	0	0	0.00
19/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	107	0	0	0	0.00
19/09/2011	R204 On 02-February-12			Bond Future	8.11	101.5514	100.4631	101.5514	0.00
19/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	5014	6	5	6	0.00
19/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	4816	6	5	6	0.00
19/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	5214	6	5	6	0.00
19/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	498	0	0	0	0.00
19/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	588	0	1	0	0.00
19/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	541	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	R204 On 03-May-12			Bond Future	8.21	103.0796	101.9772	103.0796	0.00
19/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	4192	5	4	5	0.00
19/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	4032	5	4	5	0.00
19/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	4361	5	4	5	0.00
19/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1456	1	1	1	0.00
19/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1610	1	2	1	0.00
19/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1528	1	2	1	0.00
19/09/2011	R204 On 02-August-12			Bond Future	8.30	100.6737	99.5550	100.6737	0.00
19/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	3657	4	4	4	0.00
19/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	3793	4	4	4	0.00
19/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	3524	4	4	4	0.00
19/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	2798	2	3	2	0.00
19/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	2590	2	3	2	0.00
19/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	2692	2	3	2	0.00
19/09/2011	R206 On 03-November-11			Bond Future	6.45	104.7932	104.4687	104.7932	12,577.00
19/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	2615	3	3	3	0.00
19/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	2714	3	3	3	0.00
19/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	2517	3	3	3	0.00
19/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	0	0	0.00
19/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	1	0	0	0	0.00
19/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R206 On 02-February-12			Bond Future	6.53	102.5363	102.2074	102.5363	0.00
19/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	2647	3	3	3	0.00
19/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	2731	3	3	3	0.00
19/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	2563	3	3	3	0.00
19/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	28	0	0	0	0.00
19/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	21	0	0	0	0.00
19/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	25	0	0	0	0.00
19/09/2011	R206 On 03-May-12			Bond Future	6.60	104.0774	103.7446	104.0774	0.00
19/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	1687	2	2	2	0.00
19/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	1747	2	2	2	0.00
19/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	1628	2	2	2	0.00
19/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	294	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	257	0	0	0	0.00
19/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	275	0	0	0	0.00
19/09/2011	R206 On 02-August-12			Bond Future	6.65	101.9586	101.6161	101.9586	0.00
19/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1292	2	1	2	0.00
19/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1247	1	1	1	0.00
19/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1336	2	1	2	0.00
19/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	450	0	0	0	0.00
19/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	495	0	0	0	0.00
19/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	473	0	0	0	0.00
19/09/2011	R207 On 03-November-11			Bond Future	8.16	98.0635	96.9285	98.0635	8,999.00
19/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	3515	5	4	5	0.00
19/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	3752	5	4	5	0.00
19/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	3283	4	3	4	0.00
19/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	607	1	1	1	2,000.00
19/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	1186	2	1	2	0.00
19/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	1830	3	2	3	0.00
19/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	59	0	0	0	900.00
19/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	375	1	0	1	300.00
19/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	702	1	1	1	0.00
19/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	2015	3	2	3	0.00
19/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	645	0	1	0	900.00
19/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	1889	1	2	1	300.00
19/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	2727	2	3	2	0.00
19/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	740	0	1	0	2,000.00
19/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	5097	4	5	4	0.00
19/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	1226	1	1	1	2,000.00
19/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	256	0	0	0	0.00
19/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	2083	1	2	1	0.00
19/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	181	0	0	0	0.00
19/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	216	0	0	0	0.00
19/09/2011	R207 On 02-February-12			Bond Future	8.26	95.8356	94.6821	95.8356	0.00
19/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	4807	6	5	6	0.00
19/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	4608	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	5009	6	5	6	0.00
19/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	739	1	1	1	0.00
19/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	861	1	1	1	0.00
19/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	798	1	1	1	0.00
19/09/2011	R207 On 03-May-12			Bond Future	8.35	97.2739	96.1041	97.2739	0.00
19/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	4145	5	4	5	0.00
19/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	3978	5	4	5	0.00
19/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	4309	5	4	5	0.00
19/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1929	2	2	2	0.00
19/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	2120	2	2	2	0.00
19/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	2026	2	2	2	0.00
19/09/2011	R207 On 02-August-12			Bond Future	8.44	95.1743	93.9851	95.1743	0.00
19/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	4278	5	4	5	0.00
19/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	4430	5	4	5	0.00
19/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	4129	5	4	5	0.00
19/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	2769	2	3	2	0.00
19/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	2559	2	3	2	0.00
19/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	2662	2	3	2	0.00
19/09/2011	R208 On 03-November-11			Bond Future	8.19	92.6235	91.3796	92.6235	6,823.00
19/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	3566	5	4	5	0.00
19/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	3814	5	4	5	0.00
19/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	3322	4	3	4	0.00
19/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	662	1	1	1	1,995.00
19/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	1298	2	1	2	665.00
19/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	2001	3	2	3	0.00
19/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	4323	5	4	5	0.00
19/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	155	0	0	0	1,995.00
19/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	755	0	1	0	665.00
19/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	1255	1	1	1	0.00
19/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	308	0	0	0	0.00
19/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	2154	1	2	1	0.00
19/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	220	0	0	0	0.00
19/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	261	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	R208 On 02-February-12			Bond Future	8.28	93.9549	92.6925	93.9549	0.00
19/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	5039	6	5	6	0.00
19/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	5254	6	5	6	0.00
19/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	4828	6	5	6	0.00
19/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	974	1	1	1	0.00
19/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	842	1	1	1	0.00
19/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	905	1	1	1	0.00
19/09/2011	R208 On 03-May-12			Bond Future	8.37	91.9694	90.6902	91.9694	0.00
19/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	5207	6	5	6	0.00
19/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	5399	6	5	6	0.00
19/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	5017	6	5	6	0.00
19/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1715	1	2	1	0.00
19/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	1547	1	2	1	0.00
19/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	1629	1	2	1	0.00
19/09/2011	R208 On 02-August-12			Bond Future	8.44	93.4212	92.1206	93.4212	0.00
19/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	4571	5	5	5	0.00
19/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	4408	5	4	5	0.00
19/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	4737	6	5	6	0.00
19/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	2747	2	3	2	0.00
19/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	2970	2	3	2	0.00
19/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	2856	2	3	2	0.00
19/09/2011	R209 On 03-November-11			Bond Future	8.62	78.4145	76.6942	78.4145	1,383.00
19/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	2379	4	2	4	0.00
19/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	2149	3	2	3	0.00
19/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	2619	4	3	4	0.00
19/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	1148	1	1	1	0.00
19/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	1476	1	1	1	0.00
19/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	1305	1	1	1	0.00
19/09/2011	R209 On 02-February-12			Bond Future	8.68	79.5415	77.7931	79.5415	0.00
19/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	4675	6	5	6	0.00
19/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	4443	6	4	6	0.00
19/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	4913	6	5	6	0.00
19/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	2037	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	2331	2	2	2	0.00
19/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	2179	2	2	2	0.00
19/09/2011	R209 On 03-May-12			Bond Future	8.74	77.5902	75.8214	77.5902	0.00
19/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	5280	6	5	6	0.00
19/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	5065	6	5	6	0.00
19/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	5500	7	6	7	0.00
19/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	3109	3	3	3	0.00
19/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	3437	3	3	3	0.00
19/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	3269	3	3	3	0.00
19/09/2011	R209 On 02-August-12			Bond Future	8.80	78.8230	77.0163	78.8230	0.00
19/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	6966	8	7	8	0.00
19/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	7189	8	7	8	0.00
19/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	6746	8	7	8	0.00
19/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	3675	3	4	3	0.00
19/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	3387	3	3	3	0.00
19/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	3528	3	4	3	0.00
19/09/2011	R210 On 03-November-11			Bond Future	135.48	135.4705	135.4775	135.4705	600.00
19/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	4478	4	4	4	0.00
19/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	4528	5	5	5	0.00
19/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	4428	4	4	4	0.00
19/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R211 On 03-November-11			Bond Future	112.81	112.8110	112.8140	112.8110	529.00
19/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111564	112	112	112	0.00
19/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111614	112	112	112	0.00
19/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111514	112	112	112	0.00
19/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R211 On 02-February-12			Bond Future	113.10	113.0958	113.0982	113.0958	0.00
19/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2598	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
19/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2548	3	3	3	0.00
19/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2648	3	3	3	0.00
19/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R212 On 03-November-11			Bond Future	110.46	111.1536	110.4632	111.1536	2,667.00
19/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	107963	109	108	109	0.00
19/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	107913	109	108	109	0.00
19/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108013	109	108	109	0.00
19/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R212 On 02-February-12			Bond Future	110.58	111.2840	110.5830	111.2840	0.00
19/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	2083	3	2	3	0.00
19/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	2133	3	2	3	0.00
19/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	2033	3	2	3	0.00
19/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 03-November-11			Bond Future	8.69	87.4088	85.6483	87.4088	0.00
19/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	505	2	1	2	0.00
19/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	908	3	1	3	0.00
19/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	98	2	0	2	0.00
19/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 02-February-12			Bond Future	8.76	88.6672	86.8836	88.6672	0.00
19/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	1869	4	2	4	0.00
19/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	2257	4	2	4	0.00
19/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	1478	3	1	3	0.00
19/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 02-February-12	9.05	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
19/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 03-May-12			Bond Future	8.83	86.4620	84.6453	86.4620	0.00
19/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	3225	5	3	5	0.00
19/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	3598	5	4	5	0.00
19/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	2849	5	3	5	0.00
19/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 02-August-12			Bond Future	8.89	87.8333	85.9832	87.8333	0.00
19/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	2731	5	3	5	0.00
19/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	3103	5	3	5	0.00
19/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	2357	4	2	4	0.00
19/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
19/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
19/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
19/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
19/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
19/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
19/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
19/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
19/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
19/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	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
19/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
19/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
19/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
19/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
20/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	1386 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
20/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	AL7T On 03-November-11			Index Future	401.47	399.2500	401.4720	399.2500	16.00
20/09/2011	AL7T On 02-February-12			Index Future	407.24	404.9900	407.2440	404.9900	0.00
20/09/2011	ALBI On 03-November-11			Index Future	368.20	366.6750	368.1950	366.6750	1,690.00
20/09/2011	ALBI On 02-February-12			Index Future	373.49	371.9470	373.4880	371.9470	0.00
20/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C207 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
20/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	CAAG On 24-October-11			Can-Do Future	7.71	7.7335	7.7072	7.7335	0.00
20/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1009	1	1	1	0.00
20/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	960	1	1	1	0.00
20/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1059	1	1	1	0.00
20/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	715	1	1	1	14,286.00
20/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	373	0	0	0	6,757.00
20/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	66	0	0	0	0.00
20/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	2	0	0	0	0.00
20/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	8	0	0	0	0.00
20/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	3	0	0	0	0.00
20/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	2	0	0	0	0.00
20/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
20/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
20/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2011	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
20/09/2011	GOVI On 03-November-11			GOVI	368.96	367.3940	368.9580	367.3940	162.00
20/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	119580	10	12	10	0.00
20/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	119480	10	12	10	0.00
20/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	119680	10	12	10	0.00
20/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
20/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
20/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
20/09/2011	GOVI On 02-February-12			GOVI	374.26	372.6760	374.2620	372.6760	0.00
20/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	52620	4	5	4	0.00
20/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	52520	4	5	4	0.00
20/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	52720	4	5	4	0.00
20/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
20/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
20/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
20/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2011	IGOV On 03-November-11			Index Future	161.80	161.6880	161.8010	161.6880	84.00
20/09/2011	IGOV On 02-February-12			Index Future	164.13	164.0120	164.1270	164.0120	0.00
20/09/2011	ILBI On 02-February-12			Index Future	449.29	449.2890	449.2890	449.2890	88.00
20/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	16,389.00
20/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.46	94.5200	94.5400	94.5200	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.41	94.5600	94.5900	94.5600	1,000.00
20/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.36	94.6000	94.6400	94.6000	5,541.00
20/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.33	94.6200	94.6700	94.6200	0.00
20/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.32	94.6400	94.6800	94.6400	0.00
20/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.28	94.6600	94.7200	94.6600	1,340.00
20/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.34	94.6200	94.6600	94.6200	2,890.00
20/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.56	94.3500	94.4400	94.3500	44,760.00
20/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.79	94.1300	94.2100	94.1300	990.00
20/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.04	93.9100	93.9600	93.9100	790.00
20/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.31	93.6500	93.6900	93.6500	1,250.00
20/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/09/2011	JN10 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
20/09/2011	OTH1 On 03-November-11			Index Future	363.70	362.4110	363.6950	362.4110	0.00
20/09/2011	OTH1 On 02-February-12			Index Future	368.92	367.6220	368.9240	367.6220	0.00
20/09/2011	R157 On 03-November-11			Bond Future	6.89	123.5277	124.0031	123.5277	16,862.00
20/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	5004	5	5	5	0.00
20/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	5182	5	5	5	0.00
20/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	4825	4	5	4	0.00
20/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	227	0	0	0	1,200.00
20/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	924	1	1	1	400.00
20/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	1164	1	1	1	0.00
20/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	2527	2	3	2	0.00
20/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	70	0	0	0	1,200.00
20/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	381	1	0	1	400.00
20/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	516	1	1	1	0.00
20/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	3	0	0	0	0.00
20/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	1529	2	2	2	0.00
20/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	0	0	0.00
20/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	2	0	0	0	0.00
20/09/2011	R157 On 02-February-12			Bond Future	6.99	125.3034	125.7857	125.3034	0.00
20/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	5298	5	5	5	0.00
20/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	5454	5	5	5	0.00
20/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	5142	5	5	5	0.00
20/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	675	1	1	1	0.00
20/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	225	0	0	0	130.00
20/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	1440	1	1	1	0.00
20/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	1218	1	1	1	130.00
20/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	2230	3	2	3	130.00
20/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	3773	4	4	4	0.00
20/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	116	0	0	0	0.00
20/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	94	0	0	0	0.00
20/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	105	0	0	0	0.00
20/09/2011	R157 On 03-May-12			Bond Future	7.07	120.3772	120.8651	120.3772	0.00
20/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	4190	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	4058	4	4	4	0.00
20/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	4322	4	4	4	0.00
20/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	363	0	0	0	0.00
20/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	414	1	0	1	0.00
20/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	388	0	0	0	0.00
20/09/2011	R157 On 02-August-12			Bond Future	7.13	122.2791	122.7734	122.2791	0.00
20/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	3528	3	4	3	0.00
20/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	3635	3	4	3	0.00
20/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	3421	3	3	3	0.00
20/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	958	1	1	1	0.00
20/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	877	1	1	1	0.00
20/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	917	1	1	1	0.00
20/09/2011	R186 On 03-November-11			Bond Future	8.41	121.4001	121.7048	121.4001	22,456.00
20/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	5828	6	6	6	0.00
20/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	6212	6	6	6	0.00
20/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	5451	5	5	5	0.00
20/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	4026	4	4	4	0.00
20/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	893	1	1	1	1,275.00
20/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	1781	2	2	2	425.00
20/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	2785	3	3	3	0.00
20/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	6602	6	7	6	0.00
20/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	1200	1	1	1	0.00
20/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	312	0	0	0	250.00
20/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	647	1	1	1	0.00
20/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	4643	5	5	5	250.00
20/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	3218	3	3	3	250.00
20/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	270	0	0	0	1,275.00
20/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	6334	7	6	7	0.00
20/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	1451	2	1	2	425.00
20/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	2346	3	2	3	0.00
20/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	3894	4	4	4	0.00
20/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	451	1	0	1	0.00
20/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	838	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
20/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	321	0	0	0	0.00
20/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	381	0	0	0	0.00
20/09/2011	R186 On 02-February-12			Bond Future	8.49	117.8555	118.1638	117.8555	2,501.00
20/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	6561	6	7	6	0.00
20/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	6868	7	7	7	0.00
20/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	6260	6	6	6	0.00
20/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	128	0	0	0	6,000.00
20/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	1241	1	1	1	6,000.00
20/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	18177	18	18	18	0.00
20/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	2058	2	2	2	0.00
20/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	8463	9	8	9	0.00
20/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	1784	2	2	2	0.00
20/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	1917	2	2	2	0.00
20/09/2011	R186 On 03-May-12			Bond Future	8.56	119.6280	119.9397	119.6280	0.00
20/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	7238	7	7	7	0.00
20/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	7513	7	8	7	0.00
20/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	6968	7	7	7	0.00
20/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	3499	4	3	4	0.00
20/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	3169	3	3	3	0.00
20/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	3330	3	3	3	0.00
20/09/2011	R186 On 02-August-12			Bond Future	8.63	116.2284	116.5347	116.2284	0.00
20/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	6363	6	6	6	0.00
20/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	6129	6	6	6	0.00
20/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	6601	6	7	6	0.00
20/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	5108	5	5	5	0.00
20/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	5527	6	6	6	0.00
20/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	5314	5	5	5	0.00
20/09/2011	R189 On 03-November-11			Bond Future	214.33	214.3665	214.3339	214.3665	0.00
20/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2334	2	2	2	0.00
20/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2284	2	2	2	0.00
20/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2384	2	2	2	0.00
20/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
20/09/2011	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
20/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R197 On 03-November-11			Bond Future	243.14	243.1277	243.1400	243.1277	183.00
20/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	4640	5	5	5	0.00
20/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	4690	5	5	5	0.00
20/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	4590	5	5	5	0.00
20/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R201 On 03-November-11			Bond Future	6.54	109.0624	109.4712	109.0624	3,090.00
20/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	4106	4	4	4	0.00
20/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	4243	4	4	4	0.00
20/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	3968	4	4	4	0.00
20/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R201 On 02-February-12			Bond Future	6.61	106.2240	106.6386	106.2240	0.00
20/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	4263	4	4	4	0.00
20/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	4388	4	4	4	0.00
20/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	4139	4	4	4	0.00
20/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	12	0	0	0	0.00
20/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	8	0	0	0	0.00
20/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	9	0	0	0	0.00
20/09/2011	R201 On 03-May-12			Bond Future	6.67	107.8213	108.2405	107.8213	0.00
20/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	2808	2	3	2	0.00
20/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	2707	2	3	2	0.00
20/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	2908	3	3	3	0.00
20/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	188	0	0	0	0.00
20/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	224	0	0	0	0.00
20/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	206	0	0	0	0.00
20/09/2011	R201 On 02-August-12			Bond Future	6.70	105.1115	105.5392	105.1115	0.00
20/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	2174	2	2	2	0.00
20/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	2258	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
20/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	2092	2	2	2	0.00
20/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	440	1	0	1	0.00
20/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	389	1	0	1	0.00
20/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	413	1	0	1	0.00
20/09/2011	R202 On 03-November-11			Bond Future	182.51	181.9179	182.5084	181.9179	30,266.00
20/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	182008	181	182	181	0.00
20/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	181958	181	182	181	0.00
20/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	182058	181	182	181	0.00
20/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R202 On 02-February-12			Bond Future	182.47	181.8702	182.4688	181.8702	0.00
20/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	5469	5	5	5	0.00
20/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	5519	5	6	5	0.00
20/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	5419	5	5	5	0.00
20/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R203 On 03-November-11			Bond Future	7.69	103.2711	103.8072	103.2711	2,153.00
20/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	3799	3	4	3	0.00
20/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	3588	3	4	3	0.00
20/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	4012	4	4	4	0.00
20/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	52	0	0	0	0.00
20/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	78	0	0	0	0.00
20/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	64	0	0	0	0.00
20/09/2011	R203 On 02-February-12			Bond Future	7.80	104.7568	105.3028	104.7568	0.00
20/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	4676	4	5	4	0.00
20/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	4500	4	5	4	0.00
20/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	4854	4	5	4	0.00
20/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	431	1	0	1	0.00
20/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	507	1	1	1	0.00
20/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	468	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
20/09/2011	R203 On 03-May-12			Bond Future	7.89	102.1705	102.7243	102.1705	0.00
20/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	4605	4	5	4	0.00
20/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	4760	4	5	4	0.00
20/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	4453	4	4	4	0.00
20/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	1027	1	1	1	0.00
20/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	919	1	1	1	0.00
20/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	972	1	1	1	0.00
20/09/2011	R203 On 02-August-12			Bond Future	7.98	103.7840	104.3433	103.7840	0.00
20/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	3996	4	4	4	0.00
20/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	4125	4	4	4	0.00
20/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	3869	4	4	4	0.00
20/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1946	2	2	2	0.00
20/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1797	2	2	2	0.00
20/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1871	2	2	2	0.00
20/09/2011	R204 On 03-November-11			Bond Future	7.89	103.0139	103.6258	103.0139	3,183.00
20/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	4556	4	5	4	0.00
20/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	4798	4	5	4	0.00
20/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	4316	4	4	4	0.00
20/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	78	0	0	0	0.00
20/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	51	0	0	0	0.00
20/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	63	0	0	0	0.00
20/09/2011	R204 On 02-February-12			Bond Future	7.99	100.4631	101.0861	100.4631	0.00
20/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	5527	5	6	5	0.00
20/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	5734	5	6	5	0.00
20/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	5321	5	5	5	0.00
20/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	470	1	0	1	0.00
20/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	395	0	0	0	0.00
20/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	431	1	0	1	0.00
20/09/2011	R204 On 03-May-12			Bond Future	8.08	101.9772	102.6046	101.9772	0.00
20/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	4616	4	5	4	0.00
20/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	4448	4	4	4	0.00
20/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	4793	4	5	4	0.00
20/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1260	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
20/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1399	2	1	2	0.00
20/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1325	2	1	2	0.00
20/09/2011	R204 On 02-August-12			Bond Future	8.17	99.5550	100.1903	99.5550	0.00
20/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	4021	4	4	4	0.00
20/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	3880	4	4	4	0.00
20/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	4164	4	4	4	0.00
20/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	2326	3	2	3	0.00
20/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	2519	3	3	3	0.00
20/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	2421	3	2	3	0.00
20/09/2011	R206 On 03-November-11			Bond Future	6.31	104.4687	104.7523	104.4687	12,577.00
20/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	2899	3	3	3	0.00
20/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	2800	3	3	3	0.00
20/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	2997	3	3	3	0.00
20/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R206 On 02-February-12			Bond Future	6.37	102.2074	102.4944	102.2074	0.00
20/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	2924	3	3	3	0.00
20/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	2839	3	3	3	0.00
20/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3010	3	3	3	0.00
20/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	13	0	0	0	0.00
20/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	17	0	0	0	0.00
20/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	15	0	0	0	0.00
20/09/2011	R206 On 03-May-12			Bond Future	6.42	103.7446	104.0359	103.7446	0.00
20/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	1915	2	2	2	0.00
20/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	1978	2	2	2	0.00
20/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	1853	2	2	2	0.00
20/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	228	0	0	0	0.00
20/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	197	0	0	0	0.00
20/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	212	0	0	0	0.00
20/09/2011	R206 On 02-August-12			Bond Future	6.43	101.6161	101.9121	101.6161	0.00
20/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1493	1	1	1	0.00
20/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1541	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1445	1	1	1	0.00
20/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	397	0	0	0	0.00
20/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	359	0	0	0	0.00
20/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	378	0	0	0	0.00
20/09/2011	R207 On 03-November-11			Bond Future	8.06	96.9285	97.4595	96.9285	8,999.00
20/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	3977	4	4	4	0.00
20/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	4223	4	4	4	0.00
20/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	3734	3	4	3	0.00
20/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	780	1	1	1	2,000.00
20/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	1457	1	1	1	0.00
20/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	2179	2	2	2	0.00
20/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	86	0	0	0	900.00
20/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	894	1	1	1	0.00
20/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	2381	2	2	2	0.00
20/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	497	0	0	0	300.00
20/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	1550	2	2	2	300.00
20/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	480	1	0	1	900.00
20/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	2318	3	2	3	0.00
20/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	558	1	1	1	2,000.00
20/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	4593	5	5	5	0.00
20/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	966	1	1	1	2,000.00
20/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	176	0	0	0	0.00
20/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	1725	2	2	2	0.00
20/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	121	0	0	0	0.00
20/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	147	0	0	0	0.00
20/09/2011	R207 On 02-February-12			Bond Future	8.16	94.6821	95.2204	94.6821	0.00
20/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	5222	5	5	5	0.00
20/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	5432	5	5	5	0.00
20/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	5016	5	5	5	0.00
20/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	731	1	1	1	0.00
20/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	623	1	1	1	0.00
20/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	675	1	1	1	0.00
20/09/2011	R207 On 03-May-12			Bond Future	8.25	96.1041	96.6542	96.1041	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
20/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	4491	4	4	4	0.00
20/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	4317	4	4	4	0.00
20/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	4662	4	5	4	0.00
20/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1732	2	2	2	0.00
20/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1909	2	2	2	0.00
20/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1822	2	2	2	0.00
20/09/2011	R207 On 02-August-12			Bond Future	8.33	93.9851	94.5353	93.9851	0.00
20/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	4606	4	5	4	0.00
20/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	4451	4	4	4	0.00
20/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	4764	4	5	4	0.00
20/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	2343	3	2	3	0.00
20/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	2540	3	3	3	0.00
20/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	2440	3	2	3	0.00
20/09/2011	R208 On 03-November-11			Bond Future	8.11	91.3796	91.9101	91.3796	6,822.00
20/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	4019	4	4	4	0.00
20/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	4277	4	4	4	0.00
20/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	3764	3	4	3	0.00
20/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	838	1	1	1	1,995.00
20/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	4804	4	5	4	0.00
20/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	1573	1	2	1	665.00
20/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	2353	2	2	2	0.00
20/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	576	1	1	1	665.00
20/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	105	0	0	0	1,995.00
20/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	1000	1	1	1	0.00
20/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	219	0	0	0	0.00
20/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	1799	2	2	2	0.00
20/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	153	0	0	0	0.00
20/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	184	0	0	0	0.00
20/09/2011	R208 On 02-February-12			Bond Future	8.19	92.6925	93.2342	92.6925	0.00
20/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	5452	5	5	5	0.00
20/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	5233	5	5	5	0.00
20/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	5674	5	6	5	0.00
20/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	720	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
20/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	838	1	1	1	0.00
20/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	777	1	1	1	0.00
20/09/2011	R208 On 03-May-12			Bond Future	8.27	90.6902	91.2365	90.6902	0.00
20/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	5586	5	6	5	0.00
20/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	5785	5	6	5	0.00
20/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	5390	5	5	5	0.00
20/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1542	2	2	2	0.00
20/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	1387	2	1	2	0.00
20/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	1462	2	1	2	0.00
20/09/2011	R208 On 02-August-12			Bond Future	8.35	92.1206	92.6767	92.1206	0.00
20/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	4902	5	5	5	0.00
20/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	5075	5	5	5	0.00
20/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	4732	4	5	4	0.00
20/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	2738	3	3	3	0.00
20/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	2529	3	3	3	0.00
20/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	2631	3	3	3	0.00
20/09/2011	R209 On 03-November-11			Bond Future	8.60	76.6942	76.8659	76.6942	1,383.00
20/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	2465	2	2	2	0.00
20/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	2712	3	3	3	0.00
20/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	2229	2	2	2	0.00
20/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	1384	1	1	1	0.00
20/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	1069	1	1	1	0.00
20/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	1220	1	1	1	0.00
20/09/2011	R209 On 02-February-12			Bond Future	8.66	77.7931	77.9707	77.7931	0.00
20/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	4778	5	5	5	0.00
20/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	5019	5	5	5	0.00
20/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	4542	4	5	4	0.00
20/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	2252	2	2	2	0.00
20/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1965	2	2	2	0.00
20/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	2105	2	2	2	0.00
20/09/2011	R209 On 03-May-12			Bond Future	8.72	75.8214	75.9969	75.8214	0.00
20/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	5377	5	5	5	0.00
20/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	5159	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
20/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	5600	6	6	6	0.00
20/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	3033	3	3	3	0.00
20/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	3355	3	3	3	0.00
20/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	3190	3	3	3	0.00
20/09/2011	R209 On 02-August-12			Bond Future	8.77	77.0163	77.1978	77.0163	0.00
20/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	7075	7	7	7	0.00
20/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	6853	7	7	7	0.00
20/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	7299	7	7	7	0.00
20/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	3315	3	3	3	0.00
20/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	3600	4	4	4	0.00
20/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	3455	4	3	4	0.00
20/09/2011	R210 On 03-November-11			Bond Future	135.48	135.4775	135.4844	135.4775	600.00
20/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	4484	4	4	4	0.00
20/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	4434	4	4	4	0.00
20/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	4534	5	5	5	0.00
20/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R211 On 03-November-11			Bond Future	112.82	112.8140	112.8168	112.8140	529.00
20/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111567	112	112	112	0.00
20/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111617	112	112	112	0.00
20/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111517	112	112	112	0.00
20/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R211 On 02-February-12			Bond Future	113.10	113.0982	113.1009	113.0982	0.00
20/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2601	3	3	3	0.00
20/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2651	3	3	3	0.00
20/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2551	3	3	3	0.00
20/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
20/09/2011	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
20/09/2011	R212 On 03-November-11			Bond Future	110.47	110.4632	110.4688	110.4632	2,667.00
20/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	107969	108	108	108	0.00
20/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	107919	108	108	108	0.00
20/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108019	108	108	108	0.00
20/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R212 On 02-February-12			Bond Future	110.59	110.5830	110.5885	110.5830	0.00
20/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	2089	2	2	2	0.00
20/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	2039	2	2	2	0.00
20/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	2139	2	2	2	0.00
20/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 03-November-11			Bond Future	8.66	85.6483	85.9023	85.6483	0.00
20/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	759	1	1	1	0.00
20/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	1162	1	1	1	0.00
20/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	352	0	0	0	0.00
20/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 02-February-12			Bond Future	8.73	86.8836	87.1419	86.8836	0.00
20/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	2127	2	2	2	0.00
20/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	1737	1	2	1	0.00
20/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	2515	2	3	2	0.00
20/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	1	0	0	0	0.00
20/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 03-May-12			Bond Future	8.80	84.6453	84.9081	84.6453	0.00
20/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	3487	3	3	3	0.00
20/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	3860	4	4	4	0.00
20/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	3112	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
20/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 02-August-12			Bond Future	8.86	85.9832	86.2506	85.9832	0.00
20/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	2999	3	3	3	0.00
20/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	3370	3	3	3	0.00
20/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	2624	2	3	2	0.00
20/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
20/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
20/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
20/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
20/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
20/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
20/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
20/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
20/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
20/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
20/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
20/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
20/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
20/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/09/2011	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
20/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
20/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00