



Derivatives Weekly Statistics Report

From: 19/09/2011 To: 23/09/2011

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	7.00	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	7.55	Call	Bond Future	2106	3	2	3	0.00
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	7.10	Put	Bond Future	567	0	1	0	400.00
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	6.55	Call	Bond Future	536	1	1	1	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	7.05	Put	Bond Future	1463	1	1	1	130.00
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

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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	8.20	Call	Bond Future	1116	2	1	2	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	8.00	Put	Bond Future	4898	3	5	3	250.00
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	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	6.75	Call	Bond Future	120	0	0	0	6,000.00
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	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	8.05	Call	Bond Future	3834	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	7.95	Put	Bond Future	0	0	0	0	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	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	8.30	Call	Bond Future	3980	5	4	5	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	8.20	Put	Bond Future	21	0	0	0	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	8.25	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	8.45	Call	Bond Future	3105	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	8.55	Put	Bond Future	89	0	0	0	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	8.50	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	8.70	Call	Bond Future	4072	5	4	5	0.00
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	8.80	Put	Bond Future	534	0	1	0	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	8.75	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	8.80	Call	Bond Future	4223	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	8.70	Put	Bond Future	130	0	0	0	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	8.75	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	9.05	Call	Bond Future	5214	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	8.95	Put	Bond Future	588	0	1	0	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	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	7.70	Call	Bond Future	2517	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	7.80	Put	Bond Future	1	0	0	0	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	7.75	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	7.95	Call	Bond Future	2563	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	8.05	Put	Bond Future	21	0	0	0	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	8.00	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	7.95	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	7.75	Call	Bond Future	375	1	0	1	300.00
19/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	216	0	0	0	0.00
19/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	1889	1	2	1	300.00
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	7.75	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 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	9.05	Call	Bond Future	5009	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	8.95	Call	Bond Future	4608	6	5	6	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	9.05	Put	Bond Future	739	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	8.90	Call	Bond Future	4323	5	4	5	0.00
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	8.40	Put	Bond Future	755	0	1	0	665.00
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	8.20	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	8.95	Call	Bond Future	4828	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	9.05	Put	Bond Future	842	1	1	1	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	9.00	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	8.80	Call	Bond Future	2619	4	3	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	8.70	Put	Bond Future	1476	1	1	1	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	8.75	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	9.05	Call	Bond Future	4913	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	8.95	Put	Bond Future	2331	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	9.05	Put	Bond Future	2037	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	8.95	Call	Bond Future	1478	3	1	3	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	9.05	Put	Bond Future	0	0	0	0	0.00
19/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	7.75	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	7.25	Put	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	7.50	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	7.25	Call	JNOTE	250000	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	7.75	Put	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	7.50	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	7.55	Call	Bond Future	2527	2	3	2	0.00
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	7.10	Put	Bond Future	381	1	0	1	400.00
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	7.00	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	6.00	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	6.55	Call	Bond Future	675	1	1	1	0.00
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	7.05	Put	Bond Future	1218	1	1	1	130.00
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	8.30	Call	Bond Future	4322	4	4	4	0.00
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	8.20	Put	Bond Future	414	1	0	1	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	8.25	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	7.95	Call	Bond Future	3421	3	3	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	8.05	Put	Bond Future	877	1	1	1	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	8.00	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	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	8.20	Call	Bond Future	1200	1	1	1	0.00
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	8.00	Put	Bond Future	4643	5	5	5	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	7.75	Call	Bond Future	1241	1	1	1	6,000.00
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	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	8.95	Call	Bond Future	6968	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	9.05	Put	Bond Future	3169	3	3	3	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	9.00	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	8.80	Call	Bond Future	6601	6	7	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	8.70	Put	Bond Future	5527	6	6	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	8.75	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	211.95	Call	Bond Future	2384	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	212.05	Put	Bond Future	0	0	0	0	0.00
20/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	238.55	Call	Bond Future	4590	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	238.45	Put	Bond Future	0	0	0	0	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	238.50	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	7.95	Call	Bond Future	3968	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	8.05	Put	Bond Future	0	0	0	0	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	8.00	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	8.20	Call	Bond Future	4139	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	8.30	Put	Bond Future	8	0	0	0	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	8.25	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	7.80	Call	Bond Future	2908	3	3	3	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	7.70	Put	Bond Future	224	0	0	0	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	7.75	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	7.45	Call	Bond Future	2092	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	7.55	Call	Bond Future	2258	2	2	2	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	7.45	Put	Bond Future	440	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	177.05	Call	Bond Future	5419	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	176.95	Put	Bond Future	0	0	0	0	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	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	8.55	Call	Bond Future	4012	4	4	4	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	8.45	Put	Bond Future	78	0	0	0	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	8.50	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	8.80	Call	Bond Future	4854	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	8.70	Put	Bond Future	507	1	1	1	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	8.75	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	8.70	Call	Bond Future	4453	4	4	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	8.80	Put	Bond Future	919	1	1	1	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	8.75	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	8.45	Call	Bond Future	3869	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	8.55	Put	Bond Future	1797	2	2	2	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	8.50	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	8.70	Call	Bond Future	4316	4	4	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	8.80	Put	Bond Future	51	0	0	0	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	8.75	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	8.95	Call	Bond Future	5321	5	5	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	9.05	Put	Bond Future	395	0	0	0	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	9.00	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	8.80	Call	Bond Future	4793	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	8.70	Put	Bond Future	1399	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
20/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1260	1	1	1	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	8.55	Call	Bond Future	4164	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	8.45	Put	Bond Future	2519	3	3	3	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	8.50	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	7.80	Call	Bond Future	2997	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	7.70	Put	Bond Future	0	0	0	0	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	7.75	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	8.05	Call	Bond Future	3010	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	7.95	Put	Bond Future	17	0	0	0	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	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	7.45	Call	Bond Future	1853	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	7.55	Put	Bond Future	197	0	0	0	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	7.50	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	7.20	Call	Bond Future	1445	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	R206 On 02-August-12	7.30	Call	Bond Future	1541	1	2	1	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	7.20	Put	Bond Future	397	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	7.75	Call	Bond Future	497	0	0	0	300.00
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	8.40	Put	Bond Future	480	1	0	1	900.00
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	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	8.95	Call	Bond Future	5016	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	9.05	Put	Bond Future	623	1	1	1	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	9.00	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	8.80	Call	Bond Future	4662	4	5	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	8.70	Put	Bond Future	1909	2	2	2	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	8.75	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	8.80	Call	Bond Future	4764	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	8.70	Put	Bond Future	2540	3	3	3	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	8.75	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	8.20	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	8.90	Call	Bond Future	4804	4	5	4	0.00
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	8.40	Put	Bond Future	576	1	1	1	665.00
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	9.05	Call	Bond Future	5674	5	6	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	8.95	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	R208 On 02-February-12	9.05	Put	Bond Future	720	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	8.95	Call	Bond Future	5390	5	5	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	9.05	Put	Bond Future	1387	2	1	2	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	9.00	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	8.70	Call	Bond Future	4732	4	5	4	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	8.80	Put	Bond Future	2529	3	3	3	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	8.75	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	8.70	Call	Bond Future	2229	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	8.80	Put	Bond Future	1069	1	1	1	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	8.75	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	8.95	Call	Bond Future	4542	4	5	4	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	9.05	Put	Bond Future	1965	2	2	2	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	9.00	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	9.05	Call	Bond Future	5600	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
20/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	5159	5	5	5	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	9.05	Put	Bond Future	3033	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	9.30	Call	Bond Future	7299	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	9.20	Put	Bond Future	3600	4	4	4	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	9.25	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	130.95	Call	Bond Future	4534	5	5	5	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	131.05	Put	Bond Future	0	0	0	0	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	131.00	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	1.30	Call	Bond Future	111517	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	1.20	Put	Bond Future	0	0	0	0	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	1.25	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	110.55	Call	Bond Future	2551	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	110.45	Put	Bond Future	0	0	0	0	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	110.50	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	108.45	Call	Bond Future	2139	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	108.55	Put	Bond Future	0	0	0	0	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	108.50	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	9.05	Call	Bond Future	2515	2	3	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	8.95	Put	Bond Future	1	0	0	0	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	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	1.05	Call	Bond Future	28834	29	29	29	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	0.95	Put	Bond Future	0	0	0	0	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	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	0.95	Call	Bond Future	961	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	1.05	Put	Bond Future	0	0	0	0	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	1.00	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
21/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	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
21/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	AL7T On 03-November-11			Index Future	400.95	401.4720	400.9540	401.4720	16.00
21/09/2011	AL7T On 02-February-12			Index Future	406.72	407.2440	406.7170	407.2440	0.00
21/09/2011	ALBI On 03-November-11			Index Future	367.82	368.1950	367.8210	368.1950	1,690.00
21/09/2011	ALBI On 02-February-12			Index Future	373.11	373.4880	373.1080	373.4880	0.00
21/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2011	C210 On 31-March-28			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
21/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	CAAG On 24-October-11			Can-Do Future	7.96	7.7072	7.9606	7.7072	0.00
21/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1262	1	1	1	0.00
21/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1212	1	1	1	0.00
21/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1312	1	1	1	0.00
21/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	964	1	1	1	14,286.00
21/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	585	0	1	0	6,757.00
21/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	24	0	0	0	0.00
21/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	1	0	0	0	0.00
21/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	3	0	0	0	0.00
21/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	1	0	0	0	0.00
21/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	1	0	0	0	0.00
21/09/2011	CAAJ On 20-October-11			Any day expiry	7.96	7.7500	7.9560	7.7500	0.00
21/09/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	312	0	0	0	0.00
21/09/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	283	0	0	0	0.00
21/09/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	343	0	0	0	0.00
21/09/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	87	0	0	0	16,500.00
21/09/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	127	0	0	0	0.00
21/09/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	106	0	0	0	0.00
21/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
21/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
21/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2011	GOVI On 03-November-11			GOVI	368.63	368.9580	368.6310	368.9580	163.00
21/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	116310	12	12	12	0.00
21/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	116210	12	12	12	0.00
21/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	116410	12	12	12	0.00
21/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
21/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
21/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
21/09/2011	GOVI On 02-February-12			GOVI	373.93	374.2620	373.9300	374.2620	0.00
21/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	49300	5	5	5	0.00
21/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	49200	5	5	5	0.00
21/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	49400	5	5	5	0.00
21/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
21/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
21/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
21/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2011	IGOV On 03-November-11			Index Future	161.49	161.8010	161.4940	161.8010	85.00
21/09/2011	IGOV On 02-February-12			Index Future	163.82	164.1270	163.8150	164.1270	0.00
21/09/2011	ILBI On 02-February-12			Index Future	444.60	449.2890	444.6000	449.2890	88.00
21/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
21/09/2011	JBAF On	21-September-11			Jibar Tradeable Future	5.58	94.4300	94.4250	94.4300	0.00
21/09/2011	JBAF On	19-October-11			Jibar Tradeable Future	5.47	94.5400	94.5300	94.5400	1,000.00
21/09/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.39	94.5900	94.6100	94.5900	1,000.00
21/09/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.34	94.6400	94.6600	94.6400	5,541.00
21/09/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.30	94.6700	94.7000	94.6700	0.00
21/09/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.28	94.6800	94.7200	94.6800	0.00
21/09/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.26	94.7200	94.7400	94.7200	1,340.00
21/09/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.34	94.6600	94.6600	94.6600	2,890.00
21/09/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.54	94.4400	94.4600	94.4400	44,760.00
21/09/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.76	94.2100	94.2400	94.2100	990.00
21/09/2011	JBAF On	20-March-13			Jibar Tradeable Future	6.04	93.9600	93.9600	93.9600	790.00
21/09/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.30	93.6900	93.7000	93.6900	1,250.00
21/09/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/09/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/09/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/09/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/09/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/09/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/09/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/09/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/09/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/09/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/09/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/09/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/09/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/09/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/09/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/09/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/09/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/09/2011	JN10 On	03-November-11	7.25	Call	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
21/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/09/2011	OTH1 On 03-November-11			Index Future	363.08	363.6950	363.0770	363.6950	0.00
21/09/2011	OTH1 On 02-February-12			Index Future	368.30	368.9240	368.2960	368.9240	0.00
21/09/2011	R157 On 03-November-11			Bond Future	6.88	124.0031	124.0523	124.0031	18,362.00
21/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	5052	5	5	5	0.00
21/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	5231	5	5	5	0.00
21/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	4873	5	5	5	0.00
21/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	233	0	0	0	1,200.00
21/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	946	1	1	1	400.00
21/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	1190	1	1	1	0.00
21/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	2569	3	3	3	0.00
21/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	63	0	0	0	1,200.00
21/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	357	0	0	0	400.00
21/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	489	1	0	1	0.00
21/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	2	0	0	0	0.00
21/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	1486	2	1	2	0.00
21/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	0	0	0.00
21/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	0	0	0.00
21/09/2011	R157 On 02-February-12			Bond Future	6.97	125.7857	125.8351	125.7857	0.00
21/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	5343	5	5	5	0.00
21/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	5499	5	5	5	0.00
21/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	5186	5	5	5	0.00
21/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	686	1	1	1	0.00
21/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	229	0	0	0	130.00
21/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	1462	1	1	1	0.00
21/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	1190	1	1	1	130.00
21/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	2192	2	2	2	130.00
21/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	3728	4	4	4	0.00
21/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	111	0	0	0	0.00
21/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	90	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
21/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	101	0	0	0	0.00
21/09/2011	R157 On 03-May-12			Bond Future	7.05	120.8651	120.9176	120.8651	0.00
21/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	4231	4	4	4	0.00
21/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	4099	4	4	4	0.00
21/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	4364	4	4	4	0.00
21/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	352	0	0	0	0.00
21/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	402	0	0	0	0.00
21/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	377	0	0	0	0.00
21/09/2011	R157 On 02-August-12			Bond Future	7.11	122.7734	122.8251	122.7734	0.00
21/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	3562	4	4	4	0.00
21/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	3455	3	3	3	0.00
21/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	3670	4	4	4	0.00
21/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	860	1	1	1	0.00
21/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	941	1	1	1	0.00
21/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	900	1	1	1	0.00
21/09/2011	R186 On 03-November-11			Bond Future	8.42	121.7048	121.5809	121.7048	24,956.00
21/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	5708	6	6	6	0.00
21/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	6091	6	6	6	0.00
21/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	5332	5	5	5	0.00
21/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	3915	4	4	4	0.00
21/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	839	1	1	1	1,275.00
21/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	1701	2	2	2	425.00
21/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	2687	3	3	3	0.00
21/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	6480	7	6	7	0.00
21/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	1135	1	1	1	0.00
21/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	285	0	0	0	250.00
21/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	602	1	1	1	0.00
21/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	4722	5	5	5	250.00
21/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	3277	3	3	3	250.00
21/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	272	0	0	0	1,275.00
21/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	6431	6	6	6	0.00
21/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	1477	1	1	1	425.00
21/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	2390	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
21/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	3964	4	4	4	0.00
21/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	456	0	0	0	0.00
21/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	850	1	1	1	0.00
21/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	324	0	0	0	0.00
21/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	385	0	0	0	0.00
21/09/2011	R186 On 02-February-12			Bond Future	8.50	118.1638	118.0422	118.1638	2,501.00
21/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	6463	7	6	7	0.00
21/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	6769	7	7	7	0.00
21/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	6164	6	6	6	0.00
21/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	121	0	0	0	6,000.00
21/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	1202	1	1	1	6,000.00
21/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	18291	18	18	18	0.00
21/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	2084	2	2	2	0.00
21/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	8546	8	9	8	0.00
21/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	1807	2	2	2	0.00
21/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	1941	2	2	2	0.00
21/09/2011	R186 On 03-May-12			Bond Future	8.58	119.9397	119.8112	119.9397	0.00
21/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	7145	7	7	7	0.00
21/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	7418	8	7	8	0.00
21/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	6877	7	7	7	0.00
21/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	3536	3	4	3	0.00
21/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	3203	3	3	3	0.00
21/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	3366	3	3	3	0.00
21/09/2011	R186 On 02-August-12			Bond Future	8.65	116.5347	116.4084	116.5347	0.00
21/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	6284	6	6	6	0.00
21/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	6521	7	7	7	0.00
21/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	6052	6	6	6	0.00
21/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	5576	6	6	6	0.00
21/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	5154	5	5	5	0.00
21/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	5361	5	5	5	0.00
21/09/2011	R189 On 03-November-11			Bond Future	214.33	214.3339	214.3310	214.3339	0.00
21/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2331	2	2	2	0.00
21/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2381	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
21/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2281	2	2	2	0.00
21/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R197 On 03-November-11			Bond Future	243.18	243.1400	243.1770	243.1400	183.00
21/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	4677	5	5	5	0.00
21/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	4627	5	5	5	0.00
21/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	4727	5	5	5	0.00
21/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R201 On 03-November-11			Bond Future	6.52	109.4712	109.5231	109.4712	3,090.00
21/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	4158	4	4	4	0.00
21/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	4295	4	4	4	0.00
21/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	4020	4	4	4	0.00
21/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R201 On 02-February-12			Bond Future	6.59	106.6386	106.6892	106.6386	0.00
21/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	4313	4	4	4	0.00
21/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	4438	4	4	4	0.00
21/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	4188	4	4	4	0.00
21/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	10	0	0	0	0.00
21/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	7	0	0	0	0.00
21/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	9	0	0	0	0.00
21/09/2011	R201 On 03-May-12			Bond Future	6.65	108.2405	108.2942	108.2405	0.00
21/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	2852	3	3	3	0.00
21/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	2751	3	3	3	0.00
21/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	2953	3	3	3	0.00
21/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	179	0	0	0	0.00
21/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	214	0	0	0	0.00
21/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	196	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
21/09/2011	R201 On 02-August-12			Bond Future	6.68	105.5392	105.5904	105.5392	0.00
21/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	2212	2	2	2	0.00
21/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	2129	2	2	2	0.00
21/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	2295	2	2	2	0.00
21/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	375	0	0	0	0.00
21/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	426	0	0	0	0.00
21/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	400	0	0	0	0.00
21/09/2011	R202 On 03-November-11			Bond Future	181.09	182.5084	181.0885	182.5084	30,266.00
21/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	180589	182	181	182	0.00
21/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	180539	182	181	182	0.00
21/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	180639	182	181	182	0.00
21/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R202 On 02-February-12			Bond Future	181.03	182.4688	181.0282	182.4688	0.00
21/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	4028	5	4	5	0.00
21/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	3978	5	4	5	0.00
21/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	4078	6	4	6	0.00
21/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R203 On 03-November-11			Bond Future	7.68	103.8072	103.8497	103.8072	2,187.00
21/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	3836	4	4	4	0.00
21/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	3624	4	4	4	0.00
21/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	4050	4	4	4	0.00
21/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	47	0	0	0	0.00
21/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	72	0	0	0	0.00
21/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	58	0	0	0	0.00
21/09/2011	R203 On 02-February-12			Bond Future	7.79	105.3028	105.3390	105.3028	0.00
21/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	4701	5	5	5	0.00
21/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	4525	5	5	5	0.00
21/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	4879	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
21/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	420	0	0	0	0.00
21/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	496	1	0	1	0.00
21/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	457	0	0	0	0.00
21/09/2011	R203 On 03-May-12			Bond Future	7.89	102.7243	102.7633	102.7243	0.00
21/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	4630	5	5	5	0.00
21/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	4785	5	5	5	0.00
21/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	4477	4	4	4	0.00
21/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	1012	1	1	1	0.00
21/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	905	1	1	1	0.00
21/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	958	1	1	1	0.00
21/09/2011	R203 On 02-August-12			Bond Future	7.97	104.3433	104.3848	104.3433	0.00
21/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	4018	4	4	4	0.00
21/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	3890	4	4	4	0.00
21/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	4148	4	4	4	0.00
21/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1779	2	2	2	0.00
21/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1926	2	2	2	0.00
21/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1851	2	2	2	0.00
21/09/2011	R204 On 03-November-11			Bond Future	7.88	103.6258	103.6689	103.6258	3,182.00
21/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	4594	5	5	5	0.00
21/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	4836	5	5	5	0.00
21/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	4352	4	4	4	0.00
21/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	71	0	0	0	0.00
21/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	46	0	0	0	0.00
21/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	58	0	0	0	0.00
21/09/2011	R204 On 02-February-12			Bond Future	7.98	101.0861	101.1279	101.0861	0.00
21/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	5557	6	6	6	0.00
21/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	5766	6	6	6	0.00
21/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	5351	5	5	5	0.00
21/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	458	0	0	0	0.00
21/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	385	0	0	0	0.00
21/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	420	0	0	0	0.00
21/09/2011	R204 On 03-May-12			Bond Future	8.07	102.6046	102.6499	102.6046	0.00
21/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	4643	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
21/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	4474	4	4	4	0.00
21/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	4820	5	5	5	0.00
21/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1242	1	1	1	0.00
21/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1379	1	1	1	0.00
21/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1306	1	1	1	0.00
21/09/2011	R204 On 02-August-12			Bond Future	8.16	100.1903	100.2341	100.1903	0.00
21/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	4042	4	4	4	0.00
21/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	4186	4	4	4	0.00
21/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	3901	4	4	4	0.00
21/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	2496	3	2	3	0.00
21/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	2304	2	2	2	0.00
21/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	2398	2	2	2	0.00
21/09/2011	R206 On 03-November-11			Bond Future	6.26	104.7523	104.8526	104.7523	12,577.00
21/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	2999	3	3	3	0.00
21/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	2900	3	3	3	0.00
21/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3097	3	3	3	0.00
21/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R206 On 02-February-12			Bond Future	6.32	102.4944	102.5964	102.4944	0.00
21/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3024	3	3	3	0.00
21/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	2938	3	3	3	0.00
21/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3109	3	3	3	0.00
21/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	10	0	0	0	0.00
21/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	14	0	0	0	0.00
21/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	13	0	0	0	0.00
21/09/2011	R206 On 03-May-12			Bond Future	6.36	104.0359	104.1396	104.0359	0.00
21/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	1998	2	2	2	0.00
21/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2063	2	2	2	0.00
21/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	1935	2	2	2	0.00
21/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	206	0	0	0	0.00
21/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	178	0	0	0	0.00
21/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	191	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
21/09/2011	R206 On 02-August-12			Bond Future	6.35	101.9121	102.0161	101.9121	0.00
21/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1567	1	2	1	0.00
21/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1518	1	2	1	0.00
21/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1616	2	2	2	0.00
21/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	330	0	0	0	0.00
21/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	366	0	0	0	0.00
21/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	348	0	0	0	0.00
21/09/2011	R207 On 03-November-11			Bond Future	8.09	97.4595	97.3279	97.4595	8,999.00
21/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	3853	4	4	4	0.00
21/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	4097	4	4	4	0.00
21/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	3611	4	4	4	0.00
21/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	718	1	1	1	2,000.00
21/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	1369	1	1	1	0.00
21/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	2074	2	2	2	0.00
21/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	74	0	0	0	900.00
21/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	827	1	1	1	0.00
21/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	2273	2	2	2	0.00
21/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	450	0	0	0	300.00
21/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	1615	2	2	2	300.00
21/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	504	0	1	0	900.00
21/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	2402	2	2	2	0.00
21/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	585	1	1	1	2,000.00
21/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	4712	5	5	5	0.00
21/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	1010	1	1	1	2,000.00
21/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	185	0	0	0	0.00
21/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	1795	2	2	2	0.00
21/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	127	0	0	0	0.00
21/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	154	0	0	0	0.00
21/09/2011	R207 On 02-February-12			Bond Future	8.18	95.2204	95.0869	95.2204	0.00
21/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	5110	5	5	5	0.00
21/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	5318	5	5	5	0.00
21/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	4905	5	5	5	0.00
21/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	754	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
21/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	643	1	1	1	0.00
21/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	696	1	1	1	0.00
21/09/2011	R207 On 03-May-12			Bond Future	8.27	96.6542	96.5190	96.6542	0.00
21/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	4397	4	4	4	0.00
21/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	4224	4	4	4	0.00
21/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	4566	5	5	5	0.00
21/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1771	2	2	2	0.00
21/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1951	2	2	2	0.00
21/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1863	2	2	2	0.00
21/09/2011	R207 On 02-August-12			Bond Future	8.36	94.5353	94.3986	94.5353	0.00
21/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	4517	5	5	5	0.00
21/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	4673	5	5	5	0.00
21/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	4363	4	4	4	0.00
21/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	2589	3	3	3	0.00
21/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	2388	2	2	2	0.00
21/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	2487	2	2	2	0.00
21/09/2011	R208 On 03-November-11			Bond Future	8.13	91.9101	91.7694	91.9101	6,822.00
21/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	3887	4	4	4	0.00
21/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	4144	4	4	4	0.00
21/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	3634	4	4	4	0.00
21/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	771	1	1	1	1,995.00
21/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	4668	5	5	5	0.00
21/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	1478	2	1	2	665.00
21/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	2241	2	2	2	0.00
21/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	605	1	1	1	665.00
21/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	110	0	0	0	1,995.00
21/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	1046	1	1	1	0.00
21/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	230	0	0	0	0.00
21/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	1873	2	2	2	0.00
21/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	160	0	0	0	0.00
21/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	192	0	0	0	0.00
21/09/2011	R208 On 02-February-12			Bond Future	8.22	93.2342	93.0909	93.2342	0.00
21/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	5333	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
21/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	5116	5	5	5	0.00
21/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	5553	6	6	6	0.00
21/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	742	1	1	1	0.00
21/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	864	1	1	1	0.00
21/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	801	1	1	1	0.00
21/09/2011	R208 On 03-May-12			Bond Future	8.30	91.2365	91.0966	91.2365	0.00
21/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	5480	6	5	6	0.00
21/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	5678	6	6	6	0.00
21/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	5285	5	5	5	0.00
21/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1577	2	2	2	0.00
21/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	1420	1	1	1	0.00
21/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	1496	1	1	1	0.00
21/09/2011	R208 On 02-August-12			Bond Future	8.37	92.6767	92.5288	92.6767	0.00
21/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	4806	5	5	5	0.00
21/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	4638	5	5	5	0.00
21/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	4976	5	5	5	0.00
21/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	2578	3	3	3	0.00
21/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	2792	3	3	3	0.00
21/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	2683	3	3	3	0.00
21/09/2011	R209 On 03-November-11			Bond Future	8.62	76.8659	76.6371	76.8659	1,383.00
21/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	2305	2	2	2	0.00
21/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	2545	3	3	3	0.00
21/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	2077	2	2	2	0.00
21/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	1461	1	1	1	0.00
21/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	1131	1	1	1	0.00
21/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	1289	1	1	1	0.00
21/09/2011	R209 On 02-February-12			Bond Future	8.69	77.9707	77.7367	77.9707	0.00
21/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	4616	5	5	5	0.00
21/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	4853	5	5	5	0.00
21/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	4384	5	4	5	0.00
21/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	2328	2	2	2	0.00
21/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	2033	2	2	2	0.00
21/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	2177	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
21/09/2011	R209 On 03-May-12			Bond Future	8.75	75.9969	75.7577	75.9969	0.00
21/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	5223	5	5	5	0.00
21/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	5009	5	5	5	0.00
21/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	5443	6	5	6	0.00
21/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	3116	3	3	3	0.00
21/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	3444	3	3	3	0.00
21/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	3275	3	3	3	0.00
21/09/2011	R209 On 02-August-12			Bond Future	8.81	77.1978	76.9533	77.1978	0.00
21/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	6911	7	7	7	0.00
21/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	7132	7	7	7	0.00
21/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	6691	7	7	7	0.00
21/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	3683	4	4	4	0.00
21/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	3393	3	3	3	0.00
21/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	3536	3	4	3	0.00
21/09/2011	R210 On 03-November-11			Bond Future	135.51	135.4844	135.5051	135.4844	600.00
21/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	4505	4	5	4	0.00
21/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	4555	5	5	5	0.00
21/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	4455	4	4	4	0.00
21/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R211 On 03-November-11			Bond Future	112.94	112.8168	112.9379	112.8168	529.00
21/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111688	112	112	112	0.00
21/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111738	112	112	112	0.00
21/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111638	112	112	112	0.00
21/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R211 On 02-February-12			Bond Future	113.22	113.1009	113.2236	113.1009	0.00
21/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2724	3	3	3	0.00
21/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2674	3	3	3	0.00
21/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2774	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
21/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R212 On 03-November-11			Bond Future	110.49	110.4688	110.4853	110.4688	2,667.00
21/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	107985	108	108	108	0.00
21/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	107935	108	108	108	0.00
21/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	108035	108	108	108	0.00
21/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R212 On 02-February-12			Bond Future	110.61	110.5885	110.6051	110.5885	0.00
21/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	2105	2	2	2	0.00
21/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	2155	2	2	2	0.00
21/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	2055	2	2	2	0.00
21/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 03-November-11			Bond Future	8.69	85.9023	85.6728	85.9023	0.00
21/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	529	1	1	1	0.00
21/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	933	1	1	1	0.00
21/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	123	0	0	0	0.00
21/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 02-February-12			Bond Future	8.76	87.1419	86.9077	87.1419	0.00
21/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	1893	2	2	2	0.00
21/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	1502	2	2	2	0.00
21/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	2281	3	2	3	0.00
21/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 03-May-12			Bond Future	8.83	84.9081	84.6771	84.9081	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
21/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	3256	3	3	3	0.00
21/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	3629	4	4	4	0.00
21/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	2881	3	3	3	0.00
21/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 02-August-12			Bond Future	8.89	86.2506	86.0067	86.2506	0.00
21/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	2755	3	3	3	0.00
21/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	3127	3	3	3	0.00
21/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	2381	3	2	3	0.00
21/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
21/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
21/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
21/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
21/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
21/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
21/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
21/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
21/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
21/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
21/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
21/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
21/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	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
21/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
21/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
21/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
22/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	5701 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
22/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	AL7T On 03-November-11			Index Future	397.25	400.9540	397.2520	400.9540	16.00
22/09/2011	AL7T On 02-February-12			Index Future	402.96	406.7170	402.9620	406.7170	0.00
22/09/2011	ALBI On 03-November-11			Index Future	364.50	367.8210	364.4960	367.8210	1,690.00
22/09/2011	ALBI On 02-February-12			Index Future	369.74	373.1080	369.7350	373.1080	0.00
22/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	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
22/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	CAAG On 24-October-11			Can-Do Future	8.29	7.9606	8.2905	7.9606	0.00
22/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1592	1	2	1	0.00
22/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1542	1	2	1	0.00
22/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1642	1	2	1	0.00
22/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1293	1	1	1	14,286.00
22/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	898	1	1	1	6,757.00
22/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	8	0	0	0	0.00
22/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	2	0	0	0	0.00
22/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	3	0	0	0	0.00
22/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	2	0	0	0	0.00
22/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	2	0	0	0	0.00
22/09/2011	CAAJ On 20-October-11			Any day expiry	8.29	7.9560	8.2858	7.9560	0.00
22/09/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	570	0	1	0	0.00
22/09/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	529	0	1	0	0.00
22/09/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	613	0	1	0	0.00
22/09/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	27	0	0	0	16,500.00
22/09/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	43	0	0	0	0.00
22/09/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	34	0	0	0	0.00
22/09/2011	CAAK On 19-December-11			Can-Do Future	0.09	0.0696	0.0946	0.0696	12,659.00
22/09/2011	CAAL On 19-December-11			Can-Do Future	0.13	0.0850	0.1258	0.0850	18,519.00
22/09/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1616	0.1090	0.1616	12,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
22/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
22/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2011	GOVI On 03-November-11			GOVI	365.43	368.6310	365.4340	368.6310	163.00
22/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	84340	12	8	12	0.00
22/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	84240	12	8	12	0.00
22/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	84440	12	8	12	0.00
22/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
22/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
22/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
22/09/2011	GOVI On 02-February-12			GOVI	370.69	373.9300	370.6860	373.9300	0.00
22/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	16860	5	2	5	0.00
22/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	16760	5	2	5	0.00
22/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	16960	5	2	5	0.00
22/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
22/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
22/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
22/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2011	IGOV On 03-November-11			Index Future	160.41	161.4940	160.4080	161.4940	85.00
22/09/2011	IGOV On 02-February-12			Index Future	162.71	163.8150	162.7130	163.8150	0.00
22/09/2011	ILBI On 02-February-12			Index Future	444.60	444.6000	444.6000	444.6000	88.00
22/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.5300	94.4500	94.5300	1,000.00
22/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.6100	94.5800	94.6100	1,000.00
22/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.37	94.6600	94.6300	94.6600	5,541.00
22/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.34	94.7000	94.6600	94.7000	0.00
22/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.35	94.7200	94.6500	94.7200	0.00
22/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.35	94.7400	94.6500	94.7400	1,340.00
22/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.46	94.6600	94.5400	94.6600	2,890.00
22/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.67	94.4600	94.3300	94.4600	44,760.00
22/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.92	94.2400	94.0800	94.2400	990.00
22/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.18	93.9600	93.8200	93.9600	790.00
22/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.46	93.7000	93.5400	93.7000	1,250.00
22/09/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.74	6.3000	93.2600	6.3000	0.00
22/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/09/2011	OTH1 On 03-November-11			Index Future	359.09	363.0770	359.0940	363.0770	0.00
22/09/2011	OTH1 On 02-February-12			Index Future	364.26	368.2960	364.2560	368.2960	0.00
22/09/2011	R157 On 03-November-11			Bond Future	7.07	124.0523	123.3510	124.0523	18,362.00
22/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	4354	5	4	5	0.00
22/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	4532	5	5	5	0.00
22/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	4176	5	4	5	0.00
22/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	104	0	0	0	1,200.00
22/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	1941	3	2	3	0.00
22/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	568	1	1	1	400.00
22/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	753	1	1	1	0.00
22/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	622	0	1	0	400.00
22/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	136	0	0	0	1,200.00
22/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	812	0	1	0	0.00
22/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	6	0	0	0	0.00
22/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	2058	1	2	1	0.00
22/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	3	0	0	0	0.00
22/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	4	0	0	0	0.00
22/09/2011	R157 On 02-February-12			Bond Future	7.18	125.8351	125.1245	125.8351	0.00
22/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	4685	5	5	5	0.00
22/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	4836	5	5	5	0.00
22/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	4534	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
22/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	143	0	0	0	130.00
22/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	1105	1	1	1	0.00
22/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	477	1	0	1	0.00
22/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	2693	2	3	2	130.00
22/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	4353	4	4	4	0.00
22/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	1544	1	2	1	130.00
22/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	169	0	0	0	0.00
22/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	138	0	0	0	0.00
22/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	153	0	0	0	0.00
22/09/2011	R157 On 03-May-12			Bond Future	7.27	120.9176	120.1944	120.9176	0.00
22/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	3643	4	4	4	0.00
22/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	3519	4	4	4	0.00
22/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	3769	4	4	4	0.00
22/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	481	0	0	0	0.00
22/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	546	0	1	0	0.00
22/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	512	0	1	0	0.00
22/09/2011	R157 On 02-August-12			Bond Future	7.35	122.8251	122.0918	122.8251	0.00
22/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	3054	4	3	4	0.00
22/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	3155	4	3	4	0.00
22/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	2955	3	3	3	0.00
22/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	1174	1	1	1	0.00
22/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	1078	1	1	1	0.00
22/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	1125	1	1	1	0.00
22/09/2011	R186 On 03-November-11			Bond Future	8.57	121.5809	120.2022	121.5809	25,889.00
22/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	4554	6	5	6	0.00
22/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	4908	6	5	6	0.00
22/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	4209	5	4	5	0.00
22/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	2945	4	3	4	0.00
22/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	502	1	1	1	1,275.00
22/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	1126	2	1	2	425.00
22/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	1906	3	2	3	0.00
22/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	5271	6	5	6	0.00
22/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	148	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	344	1	0	1	0.00
22/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	708	1	1	1	0.00
22/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	4229	3	4	3	250.00
22/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	5843	5	6	5	250.00
22/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	442	0	0	0	1,275.00
22/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	7673	6	8	6	0.00
22/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	2075	1	2	1	425.00
22/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	3193	2	3	2	0.00
22/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	5006	4	5	4	0.00
22/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	711	0	1	0	0.00
22/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	1259	1	1	1	0.00
22/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	520	0	1	0	0.00
22/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	610	0	1	0	0.00
22/09/2011	R186 On 02-February-12			Bond Future	8.65	118.0422	116.6342	118.0422	2,501.00
22/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	5504	6	6	6	0.00
22/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	5787	7	6	7	0.00
22/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	5229	6	5	6	0.00
22/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	898	1	1	1	6,000.00
22/09/2011	R186 On 02-February-12	8.00	Call	Bond Future	1425	0	1	0	100.00
22/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	78	0	0	0	6,000.00
22/09/2011	R186 On 02-February-12	8.00	Put	Bond Future	7663	0	8	0	0.00
22/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	19656	18	20	18	0.00
22/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	2557	2	3	2	0.00
22/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	9650	9	10	9	0.00
22/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	2233	2	2	2	0.00
22/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	2390	2	2	2	100.00
22/09/2011	R186 On 03-May-12			Bond Future	8.73	119.8112	118.3929	119.8112	0.00
22/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	6260	7	6	7	0.00
22/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	6514	7	7	7	0.00
22/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	6010	7	6	7	0.00
22/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	4087	4	4	4	0.00
22/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	3717	3	4	3	0.00
22/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	3899	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	R186 On 02-August-12			Bond Future	8.81	116.4084	114.9619	116.4084	0.00
22/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	5507	6	6	6	0.00
22/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	5293	6	5	6	0.00
22/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	5727	7	6	7	0.00
22/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	5807	5	6	5	0.00
22/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	6263	6	6	6	0.00
22/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	6031	5	6	5	0.00
22/09/2011	R189 On 03-November-11			Bond Future	214.33	214.3310	214.3300	214.3310	0.00
22/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2330	2	2	2	0.00
22/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2280	2	2	2	0.00
22/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2380	2	2	2	0.00
22/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R197 On 03-November-11			Bond Future	241.62	243.1770	241.6152	243.1770	183.00
22/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	3115	5	3	5	0.00
22/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	3165	5	3	5	0.00
22/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	3065	5	3	5	0.00
22/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R201 On 03-November-11			Bond Future	6.71	109.5231	108.9992	109.5231	3,090.00
22/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	3634	4	4	4	0.00
22/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	3497	4	3	4	0.00
22/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	3771	4	4	4	0.00
22/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	0	0	0.00
22/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R201 On 02-February-12			Bond Future	6.79	106.6892	106.1577	106.6892	0.00
22/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	3791	4	4	4	0.00
22/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	3914	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
22/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	3667	4	4	4	0.00
22/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	21	0	0	0	0.00
22/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	15	0	0	0	0.00
22/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	18	0	0	0	0.00
22/09/2011	R201 On 03-May-12			Bond Future	6.87	108.2942	107.7557	108.2942	0.00
22/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	2405	3	2	3	0.00
22/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	2310	3	2	3	0.00
22/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	2500	3	3	3	0.00
22/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	265	0	0	0	0.00
22/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	311	0	0	0	0.00
22/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	288	0	0	0	0.00
22/09/2011	R201 On 02-August-12			Bond Future	6.92	105.5904	105.0431	105.5904	0.00
22/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	1815	2	2	2	0.00
22/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	1892	2	2	2	0.00
22/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	1740	2	2	2	0.00
22/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	584	0	1	0	0.00
22/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	519	0	1	0	0.00
22/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	551	0	1	0	0.00
22/09/2011	R202 On 03-November-11			Bond Future	178.81	181.0885	178.8116	181.0885	30,266.00
22/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	178312	181	178	181	0.00
22/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	178262	181	178	181	0.00
22/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	178362	181	178	181	0.00
22/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R202 On 02-February-12			Bond Future	178.72	181.0282	178.7184	181.0282	0.00
22/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	1718	4	2	4	0.00
22/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	1768	4	2	4	0.00
22/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	1668	4	2	4	0.00
22/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R202 On 02-February-12	177.00	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
22/09/2011	R203 On 03-November-11			Bond Future	7.85	103.8497	103.0604	103.8497	2,187.00
22/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	3103	4	3	4	0.00
22/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	3307	4	3	4	0.00
22/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	2902	4	3	4	0.00
22/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	139	0	0	0	0.00
22/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	94	0	0	0	0.00
22/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	115	0	0	0	0.00
22/09/2011	R203 On 02-February-12			Bond Future	7.97	105.3390	104.5413	105.3390	0.00
22/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	4056	5	4	5	0.00
22/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	3890	5	4	5	0.00
22/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	4225	5	4	5	0.00
22/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	564	0	1	0	0.00
22/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	659	0	1	0	0.00
22/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	609	0	1	0	0.00
22/09/2011	R203 On 03-May-12			Bond Future	8.07	102.7633	101.9509	102.7633	0.00
22/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	4040	5	4	5	0.00
22/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	4186	5	4	5	0.00
22/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	3896	4	4	4	0.00
22/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	1244	1	1	1	0.00
22/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	1119	1	1	1	0.00
22/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	1180	1	1	1	0.00
22/09/2011	R203 On 02-August-12			Bond Future	8.17	104.3848	103.5572	104.3848	0.00
22/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	3508	4	4	4	0.00
22/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	3628	4	4	4	0.00
22/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	3389	4	3	4	0.00
22/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	2252	2	2	2	0.00
22/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	2086	2	2	2	0.00
22/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	2169	2	2	2	0.00
22/09/2011	R204 On 03-November-11			Bond Future	8.06	103.6689	102.7416	103.6689	3,212.00
22/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	3724	5	4	5	0.00
22/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	3494	4	3	4	0.00
22/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	3957	5	4	5	0.00
22/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	94	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
22/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	140	0	0	0	0.00
22/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	115	0	0	0	0.00
22/09/2011	R204 On 02-February-12			Bond Future	8.16	101.1279	100.1895	101.1279	0.00
22/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	4776	6	5	6	0.00
22/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	4974	6	5	6	0.00
22/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	4582	5	5	5	0.00
22/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	627	0	1	0	0.00
22/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	531	0	1	0	0.00
22/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	577	0	1	0	0.00
22/09/2011	R204 On 03-May-12			Bond Future	8.26	102.6499	101.6978	102.6499	0.00
22/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	3991	5	4	5	0.00
22/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	3835	4	4	4	0.00
22/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	4157	5	4	5	0.00
22/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1531	1	2	1	0.00
22/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1692	1	2	1	0.00
22/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1607	1	2	1	0.00
22/09/2011	R204 On 02-August-12			Bond Future	8.36	100.2341	99.2658	100.2341	0.00
22/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	3481	4	3	4	0.00
22/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	3351	4	3	4	0.00
22/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	3614	4	4	4	0.00
22/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	2700	2	3	2	0.00
22/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	2914	2	3	2	0.00
22/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	2805	2	3	2	0.00
22/09/2011	R206 On 03-November-11			Bond Future	6.42	104.8526	104.5298	104.8526	12,577.00
22/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	2676	3	3	3	0.00
22/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	2775	3	3	3	0.00
22/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	2578	3	3	3	0.00
22/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	0	0	0.00
22/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R206 On 02-February-12			Bond Future	6.50	102.5964	102.2690	102.5964	0.00
22/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	2705	3	3	3	0.00
22/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	2621	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
22/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	2790	3	3	3	0.00
22/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	18	0	0	0	0.00
22/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	25	0	0	0	0.00
22/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	21	0	0	0	0.00
22/09/2011	R206 On 03-May-12			Bond Future	6.56	104.1396	103.8066	104.1396	0.00
22/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	1731	2	2	2	0.00
22/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	1791	2	2	2	0.00
22/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	1671	2	2	2	0.00
22/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	275	0	0	0	0.00
22/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	239	0	0	0	0.00
22/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	257	0	0	0	0.00
22/09/2011	R206 On 02-August-12			Bond Future	6.60	102.0161	101.6774	102.0161	0.00
22/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1329	2	1	2	0.00
22/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1374	2	1	2	0.00
22/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1283	2	1	2	0.00
22/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	470	0	0	0	0.00
22/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	426	0	0	0	0.00
22/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	449	0	0	0	0.00
22/09/2011	R207 On 03-November-11			Bond Future	8.23	97.3279	96.5200	97.3279	8,999.00
22/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	3142	4	3	4	0.00
22/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	3373	4	3	4	0.00
22/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	2917	4	3	4	0.00
22/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	453	1	0	1	2,000.00
22/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	952	1	1	1	0.00
22/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	1537	2	2	2	0.00
22/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	35	0	0	0	900.00
22/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	266	0	0	0	300.00
22/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	533	1	1	1	0.00
22/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	1709	2	2	2	0.00
22/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	748	1	1	1	900.00
22/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	2128	2	2	2	300.00
22/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	3026	2	3	2	0.00
22/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	855	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
22/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	5481	5	5	5	0.00
22/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	1400	1	1	1	2,000.00
22/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	299	0	0	0	0.00
22/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	2338	2	2	2	0.00
22/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	211	0	0	0	0.00
22/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	251	0	0	0	0.00
22/09/2011	R207 On 02-February-12			Bond Future	8.33	95.0869	94.2685	95.0869	0.00
22/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	4472	5	4	5	0.00
22/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	4669	5	5	5	0.00
22/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	4279	5	4	5	0.00
22/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	946	1	1	1	0.00
22/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	812	1	1	1	0.00
22/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	877	1	1	1	0.00
22/09/2011	R207 On 03-May-12			Bond Future	8.43	96.5190	95.6861	96.5190	0.00
22/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	3868	4	4	4	0.00
22/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	3706	4	4	4	0.00
22/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	4026	5	4	5	0.00
22/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	2064	2	2	2	0.00
22/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	2266	2	2	2	0.00
22/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	2167	2	2	2	0.00
22/09/2011	R207 On 02-August-12			Bond Future	8.52	94.3986	93.5582	94.3986	0.00
22/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	4013	5	4	5	0.00
22/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	3869	4	4	4	0.00
22/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	4160	5	4	5	0.00
22/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	2716	2	3	2	0.00
22/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	2935	3	3	3	0.00
22/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	2824	2	3	2	0.00
22/09/2011	R208 On 03-November-11			Bond Future	8.29	91.7694	90.7927	91.7694	7,217.00
22/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	3049	4	3	4	0.00
22/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	3288	4	3	4	0.00
22/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	2818	4	3	4	0.00
22/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	455	1	0	1	1,995.00
22/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	976	1	1	1	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	1593	2	2	2	0.00
22/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	3780	5	4	5	0.00
22/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	198	0	0	0	1,995.00
22/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	933	1	1	1	665.00
22/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	1520	1	2	1	0.00
22/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	390	0	0	0	0.00
22/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	2533	2	3	2	0.00
22/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	281	0	0	0	0.00
22/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	331	0	0	0	0.00
22/09/2011	R208 On 02-February-12			Bond Future	8.38	93.0909	92.0960	93.0909	0.00
22/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	4572	5	5	5	0.00
22/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	4368	5	4	5	0.00
22/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	4778	6	5	6	0.00
22/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	962	1	1	1	0.00
22/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	1111	1	1	1	0.00
22/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	1035	1	1	1	0.00
22/09/2011	R208 On 03-May-12			Bond Future	8.47	91.0966	90.0849	91.0966	0.00
22/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	4777	5	5	5	0.00
22/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	4962	6	5	6	0.00
22/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	4594	5	5	5	0.00
22/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1897	2	2	2	0.00
22/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	1715	1	2	1	0.00
22/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	1805	1	2	1	0.00
22/09/2011	R208 On 02-August-12			Bond Future	8.55	92.5288	91.5015	92.5288	0.00
22/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	4194	5	4	5	0.00
22/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	4353	5	4	5	0.00
22/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	4038	5	4	5	0.00
22/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	3219	3	3	3	0.00
22/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	2982	3	3	3	0.00
22/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	3099	3	3	3	0.00
22/09/2011	R209 On 03-November-11			Bond Future	8.78	76.6371	75.3739	76.6371	1,383.00
22/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	1595	2	2	2	0.00
22/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	1412	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
22/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	1789	3	2	3	0.00
22/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	1638	1	2	1	0.00
22/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	2059	1	2	1	0.00
22/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	1842	1	2	1	0.00
22/09/2011	R209 On 02-February-12			Bond Future	8.85	77.7367	76.4580	77.7367	0.00
22/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	3826	5	4	5	0.00
22/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	4041	5	4	5	0.00
22/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	3618	4	4	4	0.00
22/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	2841	2	3	2	0.00
22/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	2500	2	3	2	0.00
22/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	2666	2	3	2	0.00
22/09/2011	R209 On 03-May-12			Bond Future	8.92	75.7577	74.4631	75.7577	0.00
22/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	4467	5	4	5	0.00
22/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	4271	5	4	5	0.00
22/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	4668	5	5	5	0.00
22/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	3635	3	4	3	0.00
22/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	4001	3	4	3	0.00
22/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	3814	3	4	3	0.00
22/09/2011	R209 On 02-August-12			Bond Future	8.97	76.9533	75.6420	76.9533	0.00
22/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	6093	7	6	7	0.00
22/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	5888	7	6	7	0.00
22/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	6300	7	6	7	0.00
22/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	3872	3	4	3	0.00
22/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	4191	4	4	4	0.00
22/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	4029	4	4	4	0.00
22/09/2011	R210 On 03-November-11			Bond Future	133.71	135.5051	133.7081	135.5051	600.00
22/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	2708	5	3	5	0.00
22/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	2658	4	3	4	0.00
22/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	2758	5	3	5	0.00
22/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R210 On 03-November-11	131.00	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
22/09/2011	R211 On	03-November-11			Bond Future	112.94	112.9379	112.9407	112.9379	529.00
22/09/2011	R211 On	03-November-11	1.25	Call	Bond Future	111691	112	112	112	0.00
22/09/2011	R211 On	03-November-11	1.20	Call	Bond Future	111741	112	112	112	0.00
22/09/2011	R211 On	03-November-11	1.30	Call	Bond Future	111641	112	112	112	0.00
22/09/2011	R211 On	03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R211 On	03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R211 On	03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R211 On	02-February-12			Bond Future	113.23	113.2236	113.2262	113.2236	0.00
22/09/2011	R211 On	02-February-12	110.50	Call	Bond Future	2726	3	3	3	0.00
22/09/2011	R211 On	02-February-12	110.45	Call	Bond Future	2776	3	3	3	0.00
22/09/2011	R211 On	02-February-12	110.55	Call	Bond Future	2676	3	3	3	0.00
22/09/2011	R211 On	02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R211 On	02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R211 On	02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R212 On	03-November-11			Bond Future	109.80	110.4853	109.8008	110.4853	2,667.00
22/09/2011	R212 On	03-November-11	2.50	Call	Bond Future	107301	108	107	108	0.00
22/09/2011	R212 On	03-November-11	2.55	Call	Bond Future	107251	108	107	108	0.00
22/09/2011	R212 On	03-November-11	2.45	Call	Bond Future	107351	108	107	108	0.00
22/09/2011	R212 On	03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R212 On	03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R212 On	03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R212 On	02-February-12			Bond Future	109.91	110.6051	109.9106	110.6051	0.00
22/09/2011	R212 On	02-February-12	108.50	Call	Bond Future	1411	2	1	2	0.00
22/09/2011	R212 On	02-February-12	108.55	Call	Bond Future	1361	2	1	2	0.00
22/09/2011	R212 On	02-February-12	108.45	Call	Bond Future	1461	2	1	2	0.00
22/09/2011	R212 On	02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R212 On	02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R212 On	02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On	03-November-11			Bond Future	8.83	85.6728	84.4911	85.6728	0.00
22/09/2011	R213 On	03-November-11	8.75	Call	Bond Future	0	1	0	1	0.00
22/09/2011	R213 On	03-November-11	8.80	Call	Bond Future	0	1	0	1	0.00
22/09/2011	R213 On	03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	1059	0	1	0	0.00
22/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	249	0	0	0	0.00
22/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	653	0	1	0	0.00
22/09/2011	R213 On 02-February-12			Bond Future	8.91	86.9077	85.7042	86.9077	0.00
22/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	689	2	1	2	0.00
22/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	299	2	0	2	0.00
22/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	1077	2	1	2	0.00
22/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On 03-May-12			Bond Future	8.98	84.6771	83.4584	84.6771	0.00
22/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	2038	3	2	3	0.00
22/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	2411	4	2	4	0.00
22/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	1662	3	2	3	0.00
22/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On 02-August-12			Bond Future	9.05	86.0067	84.7728	86.0067	0.00
22/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	1521	3	2	3	0.00
22/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	1893	3	2	3	0.00
22/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	1147	2	1	2	0.00
22/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
22/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
22/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
22/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
22/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	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
22/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
22/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
22/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
22/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
22/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
22/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
22/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
22/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
22/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
23/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0857 On 31-March-21			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
23/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	AL7T On 03-November-11			Index Future	394.01	397.2520	394.0140	397.2520	16.00
23/09/2011	AL7T On 02-February-12			Index Future	399.68	402.9620	399.6760	402.9620	0.00
23/09/2011	ALBI On 03-November-11			Index Future	361.77	364.4960	361.7730	364.4960	1,690.00
23/09/2011	ALBI On 02-February-12			Index Future	366.97	369.7350	366.9720	369.7350	0.00
23/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	CAAG On 24-October-11			Can-Do Future	8.29	8.2905	8.2943	8.2905	0.00
23/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1597	2	2	2	0.00
23/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1547	2	2	2	0.00
23/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1647	2	2	2	0.00
23/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1300	1	1	1	14,286.00
23/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	907	1	1	1	6,757.00
23/09/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	136	0	0	0	11,429.00
23/09/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	199	0	0	0	11,111.00
23/09/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	94	0	0	0	11,111.00
23/09/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	800	0	1	0	0.00
23/09/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	405	0	0	0	0.00
23/09/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	592	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
23/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	13	0	0	0	0.00
23/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	3	0	0	0	0.00
23/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	6	0	0	0	0.00
23/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	3	0	0	0	0.00
23/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	3	0	0	0	0.00
23/09/2011	CAAJ On 20-October-11			Any day expiry	8.29	8.2858	8.2895	8.2858	0.00
23/09/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	588	1	1	1	0.00
23/09/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	549	1	1	1	0.00
23/09/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	629	1	1	1	0.00
23/09/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	40	0	0	0	16,500.00
23/09/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	60	0	0	0	0.00
23/09/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	49	0	0	0	0.00
23/09/2011	CAAK On 19-December-11			Can-Do Future	0.10	0.0946	0.0952	0.0946	12,659.00
23/09/2011	CAAL On 19-December-11			Can-Do Future	0.13	0.1258	0.1262	0.1258	18,519.00
23/09/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1090	0.1105	0.1090	12,423.00
23/09/2011	CAAN On 30-March-12			Can-Do Future	0.57	0.6601	0.5736	0.6601	100,000.00
23/09/2011	CAAO On 30-March-12			Can-Do Future	0.08	0.1200	0.0815	0.1200	100,000.00
23/09/2011	CAAP On 19-December-11			Can-Do Future	0.12	0.1636	0.1234	0.1636	12,346.00
23/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
23/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
23/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2011	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
23/09/2011	GOVI On 03-November-11			GOVI	362.83	365.4340	362.8310	365.4340	163.00
23/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	58310	8	6	8	0.00
23/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	58210	8	6	8	0.00
23/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	58410	8	6	8	0.00
23/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
23/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
23/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
23/09/2011	GOVI On 02-February-12			GOVI	368.05	370.6860	368.0450	370.6860	0.00
23/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	0	2	0	2	0.00
23/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	0	2	0	2	0.00
23/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	0	2	0	2	0.00
23/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	9450	0	1	0	0.00
23/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	9650	0	1	0	0.00
23/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	9550	0	1	0	0.00
23/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2011	IGOV On 03-November-11			Index Future	160.42	160.4080	160.4180	160.4080	85.00
23/09/2011	IGOV On 02-February-12			Index Future	162.72	162.7130	162.7240	162.7130	0.00
23/09/2011	ILBI On 02-February-12			Index Future	444.60	444.6000	444.6000	444.6000	88.00
23/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	1,000.00
23/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.47	94.5800	94.5300	94.5800	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
23/09/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.43	94.6300	94.5700	94.6300	5,541.00
23/09/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.40	94.6600	94.6000	94.6600	0.00
23/09/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.40	94.6500	94.6000	94.6500	0.00
23/09/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.43	94.6500	94.5700	94.6500	1,340.00
23/09/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.54	94.5400	94.4600	94.5400	2,890.00
23/09/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.77	94.3300	94.2300	94.3300	44,760.00
23/09/2011	JBAF On	19-December-12			Jibar Tradeable Future	6.02	94.0800	93.9800	94.0800	990.00
23/09/2011	JBAF On	20-March-13			Jibar Tradeable Future	6.28	93.8200	93.7200	93.8200	790.00
23/09/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.57	93.5400	93.4300	93.5400	1,250.00
23/09/2011	JBAF On	18-September-13			Jibar Tradeable Future	6.84	93.2600	93.1600	93.2600	0.00
23/09/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/09/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/09/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/09/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/09/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/09/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/09/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/09/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/09/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/09/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/09/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/09/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/09/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/09/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/09/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/09/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/09/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/09/2011	JN10 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/09/2011	JN10 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/09/2011	JN10 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/09/2011	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
23/09/2011	OTH1 On 03-November-11			Index Future	355.75	359.0940	355.7480	359.0940	0.00
23/09/2011	OTH1 On 02-February-12			Index Future	360.86	364.2560	360.8610	364.2560	0.00
23/09/2011	R157 On 03-November-11			Bond Future	7.18	123.3510	122.9275	123.3510	15,704.00
23/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	3934	4	4	4	0.00
23/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	4111	5	4	5	0.00
23/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	3757	4	4	4	0.00
23/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	58	0	0	0	1,200.00
23/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	1587	2	2	2	0.00
23/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	392	1	0	1	400.00
23/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	540	1	1	1	0.00
23/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	832	1	1	1	400.00
23/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	206	0	0	0	1,200.00
23/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	1060	1	1	1	0.00
23/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	10	0	0	0	0.00
23/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	2436	2	2	2	0.00
23/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	6	0	0	0	0.00
23/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	8	0	0	0	0.00
23/09/2011	R157 On 02-February-12			Bond Future	7.30	125.1245	124.6943	125.1245	0.00
23/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	4297	5	4	5	0.00
23/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	4445	5	4	5	0.00
23/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	4149	5	4	5	0.00
23/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	104	0	0	0	130.00
23/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	917	1	1	1	0.00
23/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	375	0	0	0	0.00
23/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	3021	3	3	3	130.00
23/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	4744	4	5	4	0.00
23/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	1786	2	2	2	130.00
23/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	214	0	0	0	0.00
23/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	177	0	0	0	0.00
23/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	195	0	0	0	0.00
23/09/2011	R157 On 03-May-12			Bond Future	7.41	120.1944	119.7586	120.1944	0.00
23/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	3305	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	3426	4	3	4	0.00
23/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	3186	4	3	4	0.00
23/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	648	1	1	1	0.00
23/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	573	0	1	0	0.00
23/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	610	1	1	1	0.00
23/09/2011	R157 On 02-August-12			Bond Future	7.50	122.0918	121.6462	122.0918	0.00
23/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	2764	3	3	3	0.00
23/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	2670	3	3	3	0.00
23/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	2860	3	3	3	0.00
23/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	1229	1	1	1	0.00
23/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	1334	1	1	1	0.00
23/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	1281	1	1	1	0.00
23/09/2011	R186 On 03-November-11			Bond Future	8.70	120.2022	118.9851	120.2022	25,889.00
23/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	3615	5	4	5	0.00
23/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	3937	5	4	5	0.00
23/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	3304	4	3	4	0.00
23/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	2199	3	2	3	0.00
23/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	297	1	0	1	1,275.00
23/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	738	1	1	1	425.00
23/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	1341	2	1	2	0.00
23/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	4271	5	4	5	0.00
23/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	76	0	0	0	250.00
23/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	195	0	0	0	0.00
23/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	438	1	0	1	0.00
23/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	5176	4	5	4	250.00
23/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	6911	6	7	6	250.00
23/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	659	0	1	0	1,275.00
23/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	8818	8	9	8	0.00
23/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	2727	2	3	2	425.00
23/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	4022	3	4	3	0.00
23/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	6018	5	6	5	0.00
23/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	1023	1	1	1	0.00
23/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	1730	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
23/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	766	1	1	1	0.00
23/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	888	1	1	1	0.00
23/09/2011	R186 On 02-February-12			Bond Future	8.79	116.6342	115.4043	116.6342	2,501.00
23/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	4727	6	5	6	0.00
23/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	4988	6	5	6	0.00
23/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	4474	5	4	5	0.00
23/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	681	1	1	1	6,000.00
23/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	52	0	0	0	6,000.00
23/09/2011	R186 On 02-February-12	8.00	Call	Bond Future	1114	1	1	1	100.00
23/09/2011	R186 On 02-February-12	13.25	Call	Bond Future	31734	0	32	0	0.00
23/09/2011	R186 On 02-February-12	98.00	Call	Bond Future	103508	0	104	0	0.00
23/09/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R186 On 02-February-12	8.00	Put	Bond Future	8582	8	9	8	0.00
23/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	20860	20	21	20	0.00
23/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	3032	3	3	3	0.00
23/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	10662	10	11	10	0.00
23/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	2664	2	3	2	0.00
23/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	2842	2	3	2	100.00
23/09/2011	R186 On 03-May-12			Bond Future	8.88	118.3929	117.1325	118.3929	0.00
23/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	5522	6	6	6	0.00
23/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	5290	6	5	6	0.00
23/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	5760	7	6	7	0.00
23/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	4223	4	4	4	0.00
23/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	4628	4	5	4	0.00
23/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	4421	4	4	4	0.00
23/09/2011	R186 On 02-August-12			Bond Future	8.95	114.9619	113.6893	114.9619	0.00
23/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	4871	6	5	6	0.00
23/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	5075	6	5	6	0.00
23/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	4673	5	5	5	0.00
23/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	6916	6	7	6	0.00
23/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	6427	6	6	6	0.00
23/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	6667	6	7	6	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	R189 On	03-November-11				Bond Future	214.36	214.3300	214.3604	214.3300	0.00
23/09/2011	R189 On	03-November-11	212.00	Call		Bond Future	2360	2	2	2	0.00
23/09/2011	R189 On	03-November-11	211.95	Call		Bond Future	2410	2	2	2	0.00
23/09/2011	R189 On	03-November-11	212.05	Call		Bond Future	2310	2	2	2	0.00
23/09/2011	R189 On	03-November-11	212.05	Put		Bond Future	0	0	0	0	0.00
23/09/2011	R189 On	03-November-11	211.95	Put		Bond Future	0	0	0	0	0.00
23/09/2011	R189 On	03-November-11	212.00	Put		Bond Future	0	0	0	0	0.00
23/09/2011	R197 On	03-November-11				Bond Future	241.63	241.6152	241.6278	241.6152	183.00
23/09/2011	R197 On	03-November-11	238.50	Call		Bond Future	3128	3	3	3	0.00
23/09/2011	R197 On	03-November-11	238.55	Call		Bond Future	3078	3	3	3	0.00
23/09/2011	R197 On	03-November-11	238.45	Call		Bond Future	3178	3	3	3	0.00
23/09/2011	R197 On	03-November-11	238.45	Put		Bond Future	0	0	0	0	0.00
23/09/2011	R197 On	03-November-11	238.55	Put		Bond Future	0	0	0	0	0.00
23/09/2011	R197 On	03-November-11	238.50	Put		Bond Future	0	0	0	0	0.00
23/09/2011	R201 On	03-November-11				Bond Future	6.81	108.9992	108.7041	108.9992	3,090.00
23/09/2011	R201 On	03-November-11	8.00	Call		Bond Future	3339	4	3	4	0.00
23/09/2011	R201 On	03-November-11	7.95	Call		Bond Future	3202	3	3	3	0.00
23/09/2011	R201 On	03-November-11	8.05	Call		Bond Future	3476	4	3	4	0.00
23/09/2011	R201 On	03-November-11	8.05	Put		Bond Future	0	0	0	0	0.00
23/09/2011	R201 On	03-November-11	7.95	Put		Bond Future	1	0	0	0	0.00
23/09/2011	R201 On	03-November-11	8.00	Put		Bond Future	0	0	0	0	0.00
23/09/2011	R201 On	02-February-12				Bond Future	6.91	106.1577	105.8589	106.1577	0.00
23/09/2011	R201 On	02-February-12	8.25	Call		Bond Future	3500	4	4	4	0.00
23/09/2011	R201 On	02-February-12	8.20	Call		Bond Future	3378	4	3	4	0.00
23/09/2011	R201 On	02-February-12	8.30	Call		Bond Future	3622	4	4	4	0.00
23/09/2011	R201 On	02-February-12	8.30	Put		Bond Future	22	0	0	0	0.00
23/09/2011	R201 On	02-February-12	8.20	Put		Bond Future	31	0	0	0	0.00
23/09/2011	R201 On	02-February-12	8.25	Put		Bond Future	26	0	0	0	0.00
23/09/2011	R201 On	03-May-12				Bond Future	6.99	107.7557	107.4503	107.7557	0.00
23/09/2011	R201 On	03-May-12	7.75	Call		Bond Future	2164	2	2	2	0.00
23/09/2011	R201 On	03-May-12	7.80	Call		Bond Future	2254	3	2	3	0.00
23/09/2011	R201 On	03-May-12	7.70	Call		Bond Future	2073	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
23/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	380	0	0	0	0.00
23/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	324	0	0	0	0.00
23/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	352	0	0	0	0.00
23/09/2011	R201 On 02-August-12			Bond Future	7.06	105.0431	104.7323	105.0431	0.00
23/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	1607	2	2	2	0.00
23/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	1536	2	2	2	0.00
23/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	1679	2	2	2	0.00
23/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	617	1	1	1	0.00
23/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	691	1	1	1	0.00
23/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	653	1	1	1	0.00
23/09/2011	R202 On 03-November-11			Bond Future	178.82	178.8116	178.8214	178.8116	30,326.00
23/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	178321	178	178	178	0.00
23/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	178271	178	178	178	0.00
23/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	178371	178	178	178	0.00
23/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R202 On 02-February-12			Bond Future	178.73	178.7184	178.7280	178.7184	0.00
23/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	1728	2	2	2	0.00
23/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	1678	2	2	2	0.00
23/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	1778	2	2	2	0.00
23/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R203 On 03-November-11			Bond Future	7.97	103.0604	102.4919	103.0604	2,187.00
23/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	2598	3	3	3	0.00
23/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	2792	3	3	3	0.00
23/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	2408	3	2	3	0.00
23/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	214	0	0	0	0.00
23/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	147	0	0	0	0.00
23/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	178	0	0	0	0.00
23/09/2011	R203 On 02-February-12			Bond Future	8.09	104.5413	103.9647	104.5413	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
23/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	3612	4	4	4	0.00
23/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	3773	4	4	4	0.00
23/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	3454	4	3	4	0.00
23/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	799	1	1	1	0.00
23/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	688	1	1	1	0.00
23/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	742	1	1	1	0.00
23/09/2011	R203 On 03-May-12			Bond Future	8.21	101.9509	101.3682	101.9509	0.00
23/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	3639	4	4	4	0.00
23/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	3503	4	4	4	0.00
23/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	3778	4	4	4	0.00
23/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	1294	1	1	1	0.00
23/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	1434	1	1	1	0.00
23/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	1362	1	1	1	0.00
23/09/2011	R203 On 02-August-12			Bond Future	8.32	103.5572	102.9624	103.5572	0.00
23/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	3163	4	3	4	0.00
23/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	3050	3	3	3	0.00
23/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	3277	4	3	4	0.00
23/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	2330	2	2	2	0.00
23/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	2508	2	3	2	0.00
23/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	2418	2	2	2	0.00
23/09/2011	R204 On 03-November-11			Bond Future	8.18	102.7416	102.0730	102.7416	3,212.00
23/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	3123	4	3	4	0.00
23/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	2904	3	3	3	0.00
23/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	3345	4	3	4	0.00
23/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	151	0	0	0	0.00
23/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	219	0	0	0	0.00
23/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	183	0	0	0	0.00
23/09/2011	R204 On 02-February-12			Bond Future	8.30	100.1895	99.5070	100.1895	0.00
23/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	4235	5	4	5	0.00
23/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	4049	5	4	5	0.00
23/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	4423	5	4	5	0.00
23/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	663	1	1	1	0.00
23/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	777	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
23/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	718	1	1	1	0.00
23/09/2011	R204 On 03-May-12			Bond Future	8.40	101.6978	101.0034	101.6978	0.00
23/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	3545	4	4	4	0.00
23/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	3702	4	4	4	0.00
23/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	3399	4	3	4	0.00
23/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1951	2	2	2	0.00
23/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1771	2	2	2	0.00
23/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1855	2	2	2	0.00
23/09/2011	R204 On 02-August-12			Bond Future	8.51	99.2658	98.5615	99.2658	0.00
23/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	3102	3	3	3	0.00
23/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	3226	4	3	4	0.00
23/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	2980	3	3	3	0.00
23/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	3248	3	3	3	0.00
23/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	3016	3	3	3	0.00
23/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	3131	3	3	3	0.00
23/09/2011	R206 On 03-November-11			Bond Future	6.51	104.5298	104.3384	104.5298	12,577.00
23/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	2485	3	2	3	0.00
23/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	2583	3	3	3	0.00
23/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	2387	3	2	3	0.00
23/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	1	0	0	0	0.00
23/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R206 On 02-February-12			Bond Future	6.60	102.2690	102.0733	102.2690	0.00
23/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	2517	3	3	3	0.00
23/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	2600	3	3	3	0.00
23/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	2433	3	2	3	0.00
23/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	32	0	0	0	0.00
23/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	24	0	0	0	0.00
23/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	29	0	0	0	0.00
23/09/2011	R206 On 03-May-12			Bond Future	6.69	103.8066	103.6097	103.8066	0.00
23/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	1579	2	2	2	0.00
23/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	1522	2	2	2	0.00
23/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	1638	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
23/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	283	0	0	0	0.00
23/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	323	0	0	0	0.00
23/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	302	0	0	0	0.00
23/09/2011	R206 On 02-August-12			Bond Future	6.75	101.6774	101.4760	101.6774	0.00
23/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1196	1	1	1	0.00
23/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1153	1	1	1	0.00
23/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1239	1	1	1	0.00
23/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	493	0	0	0	0.00
23/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	541	0	1	0	0.00
23/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	517	0	1	0	0.00
23/09/2011	R207 On 03-November-11			Bond Future	8.38	96.5200	95.6984	96.5200	8,999.00
23/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	2470	3	2	3	0.00
23/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	2682	3	3	3	0.00
23/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	2266	3	2	3	0.00
23/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	264	0	0	0	2,000.00
23/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	619	1	1	1	0.00
23/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	1077	2	1	2	0.00
23/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	14	0	0	0	900.00
23/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	144	0	0	0	300.00
23/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	318	1	0	1	0.00
23/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	1218	2	1	2	0.00
23/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	1078	1	1	1	900.00
23/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	2735	2	3	2	300.00
23/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	3726	3	4	3	0.00
23/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	1217	1	1	1	2,000.00
23/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	6282	5	6	5	0.00
23/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	1889	1	2	1	2,000.00
23/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	469	0	0	0	0.00
23/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	2971	2	3	2	0.00
23/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	341	0	0	0	0.00
23/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	401	0	0	0	0.00
23/09/2011	R207 On 02-February-12			Bond Future	8.48	94.2685	93.4319	94.2685	0.00
23/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	3858	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
23/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	3677	4	4	4	0.00
23/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	4042	5	4	5	0.00
23/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	1022	1	1	1	0.00
23/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	1181	1	1	1	0.00
23/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	1099	1	1	1	0.00
23/09/2011	R207 On 03-May-12			Bond Future	8.59	95.6861	94.8412	95.6861	0.00
23/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	3368	4	3	4	0.00
23/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	3515	4	4	4	0.00
23/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	3218	4	3	4	0.00
23/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	2623	2	3	2	0.00
23/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	2398	2	2	2	0.00
23/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	2512	2	3	2	0.00
23/09/2011	R207 On 02-August-12			Bond Future	8.69	93.5582	92.6913	93.5582	0.00
23/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	3528	4	4	4	0.00
23/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	3665	4	4	4	0.00
23/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	3394	4	3	4	0.00
23/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	3327	3	3	3	0.00
23/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	3088	3	3	3	0.00
23/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	3205	3	3	3	0.00
23/09/2011	R208 On 03-November-11			Bond Future	8.43	90.7927	89.9424	90.7927	7,217.00
23/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	2379	3	2	3	0.00
23/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	2596	3	3	3	0.00
23/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	2171	3	2	3	0.00
23/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	266	0	0	0	1,995.00
23/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	637	1	1	1	665.00
23/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	1122	2	1	2	0.00
23/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	3050	4	3	4	0.00
23/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	319	0	0	0	1,995.00
23/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	1313	1	1	1	665.00
23/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	2032	2	2	2	0.00
23/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	594	0	1	0	0.00
23/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	3195	3	3	3	0.00
23/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	439	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
23/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	511	0	1	0	0.00
23/09/2011	R208 On 02-February-12			Bond Future	8.53	92.0960	91.2368	92.0960	0.00
23/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	3954	5	4	5	0.00
23/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	4148	5	4	5	0.00
23/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	3765	4	4	4	0.00
23/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	1367	1	1	1	0.00
23/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	1191	1	1	1	0.00
23/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	1276	1	1	1	0.00
23/09/2011	R208 On 03-May-12			Bond Future	8.62	90.0849	89.2121	90.0849	0.00
23/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	4207	5	4	5	0.00
23/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	4036	5	4	5	0.00
23/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	4380	5	4	5	0.00
23/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	2006	2	2	2	0.00
23/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	2212	2	2	2	0.00
23/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	2108	2	2	2	0.00
23/09/2011	R208 On 02-August-12			Bond Future	8.71	91.5015	90.6160	91.5015	0.00
23/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	3703	4	4	4	0.00
23/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	3558	4	4	4	0.00
23/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	3851	4	4	4	0.00
23/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	3366	3	3	3	0.00
23/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	3624	3	4	3	0.00
23/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	3493	3	3	3	0.00
23/09/2011	R209 On 03-November-11			Bond Future	8.92	75.3739	74.3066	75.3739	1,383.00
23/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	1107	2	1	2	0.00
23/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	964	1	1	1	0.00
23/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	1262	2	1	2	0.00
23/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	2179	2	2	2	0.00
23/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	2679	2	3	2	0.00
23/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	2421	2	2	2	0.00
23/09/2011	R209 On 02-February-12			Bond Future	8.99	76.4580	75.3740	76.4580	0.00
23/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	3216	4	3	4	0.00
23/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	3028	4	3	4	0.00
23/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	3411	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	2954	3	3	3	0.00
23/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	3335	3	3	3	0.00
23/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	3140	3	3	3	0.00
23/09/2011	R209 On 03-May-12			Bond Future	9.06	74.4631	73.3698	74.4631	0.00
23/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	3876	4	4	4	0.00
23/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	4061	5	4	5	0.00
23/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	3697	4	4	4	0.00
23/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	4520	4	5	4	0.00
23/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	4121	4	4	4	0.00
23/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	4316	4	4	4	0.00
23/09/2011	R209 On 02-August-12			Bond Future	9.12	75.6420	74.5235	75.6420	0.00
23/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	5435	6	5	6	0.00
23/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	5630	6	6	6	0.00
23/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	5244	6	5	6	0.00
23/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	4665	4	5	4	0.00
23/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	4321	4	4	4	0.00
23/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	4489	4	4	4	0.00
23/09/2011	R210 On 03-November-11			Bond Future	133.72	133.7081	133.7152	133.7081	600.00
23/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	2715	3	3	3	0.00
23/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	2765	3	3	3	0.00
23/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	2665	3	3	3	0.00
23/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R211 On 03-November-11			Bond Future	112.94	112.9407	112.9435	112.9407	529.00
23/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111693	112	112	112	0.00
23/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111643	112	112	112	0.00
23/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111743	112	112	112	0.00
23/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R211 On 02-February-12			Bond Future	113.23	113.2262	113.2289	113.2262	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
23/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2729	3	3	3	0.00
23/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2679	3	3	3	0.00
23/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2779	3	3	3	0.00
23/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R212 On 03-November-11			Bond Future	109.81	109.8008	109.8065	109.8008	2,667.00
23/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	107307	107	107	107	0.00
23/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	107257	107	107	107	0.00
23/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	107357	107	107	107	0.00
23/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R212 On 02-February-12			Bond Future	109.92	109.9106	109.9163	109.9106	0.00
23/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	1416	1	1	1	0.00
23/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	1466	1	1	1	0.00
23/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	1366	1	1	1	0.00
23/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 03-November-11			Bond Future	8.97	84.4911	83.4125	84.4911	0.00
23/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	2138	1	2	1	0.00
23/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	1327	0	1	0	0.00
23/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	1731	1	2	1	0.00
23/09/2011	R213 On 02-February-12			Bond Future	9.05	85.7042	84.6114	85.7042	0.00
23/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
23/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
23/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 02-February-12	8.95	Put	Bond Future	794	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
23/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	15	0	0	0	0.00
23/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	403	0	0	0	0.00
23/09/2011	R213 On 03-May-12			Bond Future	9.13	83.4584	82.3423	83.4584	0.00
23/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	921	2	1	2	0.00
23/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	1295	2	1	2	0.00
23/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	546	2	1	2	0.00
23/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 02-August-12			Bond Future	9.20	84.7728	83.6412	84.7728	0.00
23/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	389	2	0	2	0.00
23/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	761	2	1	2	0.00
23/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	15	1	0	1	0.00
23/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
23/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
23/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
23/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
23/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
23/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
23/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
23/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
23/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	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
23/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
23/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
23/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
23/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
23/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
23/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00