



Derivatives Weekly Statistics Report

From: 24/10/2011 To: 24/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	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
24/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	AL7T On 03-November-11			Index Future	402.52	403.4320	402.5190	403.4320	16.00
24/10/2011	AL7T On 02-February-12			Index Future	408.29	409.2170	408.2900	409.2170	0.00
24/10/2011	ALBI On 03-November-11			Index Future	367.70	368.7000	367.7020	368.7000	1,692.00
24/10/2011	ALBI On 02-February-12			Index Future	372.97	373.9870	372.9740	373.9870	15.00
24/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	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
24/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	CAAG On 24-October-11			Can-Do Future	7.98	8.0839	7.9833	8.0839	0.00
24/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1283	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1233	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1333	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	983	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	583	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1017	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	517	0	1	0	0.00
24/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	767	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0853	0.0729	0.0853	12,659.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.1053	0.0856	0.1053	18,519.00
24/10/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1675	0.1894	0.1675	12,423.00
24/10/2011	CAAN On 30-March-12			Can-Do Future	0.39	0.4517	0.3941	0.4517	100,000.00
24/10/2011	CAAO On 30-March-12			Can-Do Future	0.16	0.1175	0.1578	0.1175	100,000.00
24/10/2011	CAAP On 19-December-11			Can-Do Future	0.21	0.1905	0.2129	0.1905	12,346.00
24/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
24/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
24/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	GOVI On 03-November-11			GOVI	369.09	369.9830	369.0940	369.9830	164.00
24/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	120940	13	12	13	0.00
24/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	120840	13	12	13	0.00
24/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	121040	13	12	13	0.00
24/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
24/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
24/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
24/10/2011	GOVI On 02-February-12			GOVI	374.39	375.2890	374.3860	375.2890	0.00
24/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	53860	6	5	6	0.00
24/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	53760	6	5	6	0.00
24/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	53960	6	5	6	0.00
24/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
24/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
24/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2011	IGOV On 03-November-11			Index Future	159.66	159.8260	159.6550	159.8260	90.00
24/10/2011	IGOV On 02-February-12			Index Future	161.94	162.1180	161.9440	162.1180	0.00
24/10/2011	ILBI On 02-February-12			Index Future	439.56	439.4790	439.5560	439.4790	88.00
24/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.51	94.5000	94.4900	94.5000	1,700.00
24/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.48	94.5200	94.5200	94.5200	5,541.00
24/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.42	94.5600	94.5800	94.5600	700.00
24/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.39	94.6000	94.6100	94.6000	0.00
24/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.36	94.6300	94.6400	94.6300	1,340.00
24/10/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.34	94.6400	94.6600	94.6400	0.00
24/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.36	94.6300	94.6400	94.6300	2,890.00
24/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.5200	94.5200	94.5200	44,760.00
24/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.63	94.3400	94.3700	94.3400	990.00
24/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.85	94.1100	94.1500	94.1100	790.00
24/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.12	93.8400	93.8800	93.8400	1,250.00
24/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.40	93.5500	93.6000	93.5500	500.00
24/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00

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24/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/10/2011	OTH1 On 03-November-11			Index Future	359.93	361.4920	359.9270	361.4920	0.00
24/10/2011	OTH1 On 02-February-12			Index Future	365.09	366.6760	365.0870	366.6760	0.00
24/10/2011	R157 On 03-November-11			Bond Future	6.73	124.7320	124.6177	124.7320	14,513.00
24/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5616	6	6	6	0.00
24/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5796	6	6	6	0.00
24/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5437	6	5	6	0.00
24/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	95	0	0	0	1,200.00
24/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1068	1	1	1	400.00
24/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1415	2	1	2	0.00
24/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3071	3	3	3	0.00
24/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
24/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	17	0	0	0	400.00
24/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	46	0	0	0	0.00

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24/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	783	1	1	1	0.00
24/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R157 On 02-February-12			Bond Future	6.81	126.5191	126.4053	126.5191	3,182.00
24/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5844	6	6	6	0.00
24/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6007	6	6	6	0.00
24/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5682	6	6	6	0.00
24/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	727	1	1	1	0.00
24/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	216	0	0	0	130.00
24/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1620	2	2	2	0.00
24/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	778	1	1	1	130.00
24/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1662	2	2	2	130.00
24/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3145	3	3	3	0.00
24/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	0	0	0.00
24/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	28	0	0	0	0.00
24/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	31	0	0	0	0.00
24/10/2011	R157 On 03-May-12			Bond Future	6.88	121.6167	121.5009	121.6167	0.00
24/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4660	5	5	5	0.00
24/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4521	5	5	5	0.00
24/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4801	5	5	5	0.00
24/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	206	0	0	0	0.00
24/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	241	0	0	0	0.00
24/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	222	0	0	0	0.00
24/10/2011	R157 On 02-August-12			Bond Future	6.93	123.5029	123.3804	123.5029	0.00
24/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3885	4	4	4	0.00
24/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3771	4	4	4	0.00
24/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4000	4	4	4	0.00
24/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	635	1	1	1	0.00
24/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	701	1	1	1	0.00
24/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	667	1	1	1	0.00
24/10/2011	R186 On 03-November-11			Bond Future	8.48	121.6380	121.0209	121.6380	21,130.00
24/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	4787	5	5	5	0.00

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24/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	5221	6	5	6	0.00
24/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4354	5	4	5	0.00
24/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2698	3	3	3	0.00
24/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	71	0	0	0	1,275.00
24/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	475	1	0	1	425.00
24/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1334	2	1	2	0.00
24/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	5657	6	6	6	0.00
24/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	166	0	0	0	0.00
24/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	2	0	0	0	250.00
24/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	26	0	0	0	0.00
24/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	4706	4	5	4	250.00
24/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2868	2	3	2	250.00
24/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	9	0	0	0	1,275.00
24/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	6708	6	7	6	0.00
24/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	684	1	1	1	425.00
24/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1724	1	2	1	0.00
24/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3756	3	4	3	0.00
24/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	38	0	0	0	0.00
24/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	193	0	0	0	0.00
24/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	14	0	0	0	0.00
24/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	24	0	0	0	0.00
24/10/2011	R186 On 02-February-12			Bond Future	8.56	118.0889	117.4742	118.0889	11,520.00
24/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	5624	6	6	6	0.00
24/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5930	6	6	6	0.00
24/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5325	6	5	6	0.00
24/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	741	1	1	1	6,000.00
24/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	40	0	0	0	6,000.00
24/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	33804	34	34	34	0.00
24/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	105578	106	106	106	0.00
24/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1261	1	1	1	100.00
24/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6659	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
24/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	18778	18	19	18	0.00
24/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1813	2	2	2	0.00
24/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8653	8	9	8	0.00
24/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1536	1	2	1	0.00
24/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1670	2	2	2	100.00
24/10/2011	R186 On 03-May-12			Bond Future	8.64	119.8663	119.2354	119.8663	0.00
24/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6414	7	6	7	0.00
24/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	6683	7	7	7	0.00
24/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6149	7	6	7	0.00
24/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3384	3	3	3	0.00
24/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3044	3	3	3	0.00
24/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3210	3	3	3	0.00
24/10/2011	R186 On 02-August-12			Bond Future	8.72	116.4355	115.7891	116.4355	0.00
24/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5638	6	6	6	0.00
24/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5868	6	6	6	0.00
24/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5413	6	5	6	0.00
24/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5556	5	6	5	0.00
24/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5120	5	5	5	0.00
24/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5335	5	5	5	0.00
24/10/2011	R189 On 03-November-11			Bond Future	214.93	214.9286	214.9252	214.9286	0.00
24/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2925	3	3	3	0.00
24/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2975	3	3	3	0.00
24/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2875	3	3	3	0.00
24/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R197 On 03-November-11			Bond Future	239.97	241.2882	239.9747	241.2882	183.00
24/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	1475	3	1	3	0.00
24/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	1425	3	1	3	0.00
24/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	1525	3	2	3	0.00
24/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R201 On 03-November-11			Bond Future	6.33	110.1695	110.0968	110.1695	2,300.00
24/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4731	5	5	5	0.00
24/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4869	5	5	5	0.00
24/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4594	5	5	5	0.00
24/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R201 On 02-February-12			Bond Future	6.38	107.3422	107.2670	107.3422	993.00
24/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4883	5	5	5	0.00
24/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5009	5	5	5	0.00
24/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4757	5	5	5	0.00
24/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
24/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
24/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
24/10/2011	R201 On 03-May-12			Bond Future	6.41	108.9568	108.8829	108.9568	0.00
24/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3336	3	3	3	0.00
24/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3228	3	3	3	0.00
24/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3445	4	3	4	0.00
24/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	83	0	0	0	0.00
24/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	102	0	0	0	0.00
24/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	92	0	0	0	0.00
24/10/2011	R201 On 02-August-12			Bond Future	6.42	106.2376	106.1593	106.2376	0.00
24/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2620	3	3	3	0.00
24/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2530	3	3	3	0.00
24/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2712	3	3	3	0.00
24/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	223	0	0	0	0.00
24/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	258	0	0	0	0.00
24/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	239	0	0	0	0.00
24/10/2011	R202 On 03-November-11			Bond Future	175.18	175.1700	175.1794	175.1700	34,326.00
24/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	174679	175	175	175	0.00
24/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	174629	175	175	175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	174729	175	175	175	0.00
24/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R202 On 02-February-12			Bond Future	175.03	175.0189	175.0279	175.0189	0.00
24/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	1922	2	2	2	0.00
24/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2022	2	2	2	0.00
24/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	1972	2	2	2	0.00
24/10/2011	R203 On 03-November-11			Bond Future	7.52	104.7896	104.6275	104.7896	937.00
24/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4556	5	5	5	0.00
24/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4330	4	4	4	0.00
24/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4781	5	5	5	0.00
24/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R203 On 02-February-12			Bond Future	7.62	106.2956	106.1263	106.2956	1,651.00
24/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5241	5	5	5	0.00
24/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5049	5	5	5	0.00
24/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5434	6	5	6	0.00
24/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	188	0	0	0	0.00
24/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	233	0	0	0	0.00
24/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	209	0	0	0	0.00
24/10/2011	R203 On 03-May-12			Bond Future	7.70	103.7331	103.5663	103.7331	0.00
24/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5111	5	5	5	0.00
24/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5278	5	5	5	0.00
24/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4946	5	5	5	0.00
24/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	678	1	1	1	0.00
24/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	595	1	1	1	0.00
24/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	636	1	1	1	0.00
24/10/2011	R203 On 02-August-12			Bond Future	7.79	105.3428	105.1663	105.3428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4392	5	4	5	0.00
24/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4254	4	4	4	0.00
24/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4532	5	5	5	0.00
24/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1381	1	1	1	0.00
24/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1508	1	2	1	0.00
24/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1444	1	1	1	0.00
24/10/2011	R204 On 03-November-11			Bond Future	7.81	104.3783	104.0580	104.3783	1,081.00
24/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4925	5	5	5	0.00
24/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5179	6	5	6	0.00
24/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4671	5	5	5	0.00
24/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R204 On 02-February-12			Bond Future	7.91	101.8455	101.5199	101.8455	2,082.00
24/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5756	6	6	6	0.00
24/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5976	6	6	6	0.00
24/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5538	6	6	6	0.00
24/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	253	0	0	0	0.00
24/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	203	0	0	0	0.00
24/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	227	0	0	0	0.00
24/10/2011	R204 On 03-May-12			Bond Future	8.00	103.3792	103.0492	103.3792	0.00
24/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4758	5	5	5	0.00
24/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4581	5	5	5	0.00
24/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4942	5	5	5	0.00
24/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	965	1	1	1	0.00
24/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1087	1	1	1	0.00
24/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1022	1	1	1	0.00
24/10/2011	R204 On 02-August-12			Bond Future	8.08	100.9534	100.6101	100.9534	0.00
24/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4107	4	4	4	0.00
24/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4256	4	4	4	0.00
24/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3960	4	4	4	0.00
24/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2179	2	2	2	0.00
24/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1998	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
24/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2087	2	2	2	0.00
24/10/2011	R206 On 03-November-11			Bond Future	6.03	105.3762	105.3124	105.3762	12,577.00
24/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3459	4	3	4	0.00
24/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3360	3	3	3	0.00
24/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3557	4	4	4	0.00
24/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R206 On 02-February-12			Bond Future	6.06	103.1230	103.0588	103.1230	0.00
24/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3475	4	3	4	0.00
24/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3388	3	3	3	0.00
24/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3563	4	4	4	0.00
24/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	0	0	0.00
24/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	0	0	0.00
24/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	0	0	0.00
24/10/2011	R206 On 03-May-12			Bond Future	6.06	104.6765	104.6122	104.6765	0.00
24/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2372	2	2	2	0.00
24/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2442	3	2	3	0.00
24/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2302	2	2	2	0.00
24/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	101	0	0	0	0.00
24/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	85	0	0	0	0.00
24/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	93	0	0	0	0.00
24/10/2011	R206 On 02-August-12			Bond Future	6.02	102.5339	102.4664	102.5339	0.00
24/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1879	2	2	2	0.00
24/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1825	2	2	2	0.00
24/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1934	2	2	2	0.00
24/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	197	0	0	0	0.00
24/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	223	0	0	0	0.00
24/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	210	0	0	0	0.00
24/10/2011	R207 On 03-November-11			Bond Future	8.01	97.9885	97.7638	97.9885	8,399.00
24/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4135	4	4	4	0.00
24/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4407	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
24/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3864	4	4	4	0.00
24/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	306	0	0	0	2,000.00
24/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1054	1	1	1	0.00
24/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1985	2	2	2	0.00
24/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	1	0	0	0	900.00
24/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	411	1	0	1	0.00
24/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2244	2	2	2	0.00
24/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	105	0	0	0	300.00
24/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	763	1	1	1	300.00
24/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	39	0	0	0	900.00
24/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1621	1	2	1	0.00
24/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	60	0	0	0	2,000.00
24/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4203	4	4	4	0.00
24/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	259	0	0	0	2,000.00
24/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	2	0	0	0	0.00
24/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	947	1	1	1	0.00
24/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	1	0	0	0	0.00
24/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R207 On 02-February-12			Bond Future	8.10	95.7570	95.5274	95.7570	600.00
24/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5270	5	5	5	0.00
24/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5492	6	5	6	0.00
24/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5051	5	5	5	0.00
24/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	459	0	0	0	0.00
24/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	377	0	0	0	0.00
24/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	416	0	0	0	0.00
24/10/2011	R207 On 03-May-12			Bond Future	8.19	97.1975	96.9634	97.1975	0.00
24/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4483	5	4	5	0.00
24/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4302	4	4	4	0.00
24/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4661	5	5	5	0.00
24/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1422	1	1	1	0.00
24/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1585	2	2	2	0.00
24/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1504	1	2	1	0.00
24/10/2011	R207 On 02-August-12			Bond Future	8.28	95.0630	94.8250	95.0630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4606	5	5	5	0.00
24/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4769	5	5	5	0.00
24/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4446	5	4	5	0.00
24/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2246	2	2	2	0.00
24/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2058	2	2	2	0.00
24/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2150	2	2	2	0.00
24/10/2011	R208 On 03-November-11			Bond Future	8.09	92.2475	92.0019	92.2475	2,040.00
24/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3930	4	4	4	0.00
24/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4218	4	4	4	0.00
24/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3641	4	4	4	0.00
24/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	264	0	0	0	1,995.00
24/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4791	5	5	5	0.00
24/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	994	1	1	1	665.00
24/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1949	2	2	2	0.00
24/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	80	0	0	0	665.00
24/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
24/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	329	0	0	0	0.00
24/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	4	0	0	0	0.00
24/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1133	1	1	1	0.00
24/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	2	0	0	0	0.00
24/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	3	0	0	0	0.00
24/10/2011	R208 On 02-February-12			Bond Future	8.18	93.5696	93.3239	93.5696	5,986.00
24/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5292	6	5	6	0.00
24/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5063	5	5	5	0.00
24/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5524	6	6	6	0.00
24/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	480	0	0	0	0.00
24/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	578	1	1	1	0.00
24/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	527	1	1	1	0.00
24/10/2011	R208 On 03-May-12			Bond Future	8.26	91.5815	91.3299	91.5815	0.00
24/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5447	6	5	6	0.00
24/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5651	6	6	6	0.00
24/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5245	5	5	5	0.00
24/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1303	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1159	1	1	1	0.00
24/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1230	1	1	1	0.00
24/10/2011	R208 On 02-August-12			Bond Future	8.33	93.0022	92.7451	93.0022	0.00
24/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4750	5	5	5	0.00
24/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4578	5	5	5	0.00
24/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4924	5	5	5	0.00
24/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2310	2	2	2	0.00
24/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2515	2	3	2	0.00
24/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2411	2	2	2	0.00
24/10/2011	R209 On 03-November-11			Bond Future	8.92	74.9079	74.2911	74.9079	1,763.00
24/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	330	1	0	1	0.00
24/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	446	1	0	1	0.00
24/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	238	0	0	0	0.00
24/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1968	2	2	2	0.00
24/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1378	1	1	1	0.00
24/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1660	1	2	1	0.00
24/10/2011	R209 On 02-February-12			Bond Future	8.99	75.9825	75.3510	75.9825	1,237.00
24/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2806	3	3	3	0.00
24/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3001	3	3	3	0.00
24/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2619	3	3	3	0.00
24/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2949	3	3	3	0.00
24/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2567	2	3	2	0.00
24/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2752	3	3	3	0.00
24/10/2011	R209 On 03-May-12			Bond Future	9.06	73.9859	73.3471	73.9859	0.00
24/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3571	4	4	4	0.00
24/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3392	4	3	4	0.00
24/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3755	4	4	4	0.00
24/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3838	4	4	4	0.00
24/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4238	4	4	4	0.00
24/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4034	4	4	4	0.00
24/10/2011	R209 On 02-August-12			Bond Future	9.13	75.1322	74.4787	75.1322	0.00
24/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5161	6	5	6	0.00
24/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5355	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
24/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	4969	5	5	5	0.00
24/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4435	4	4	4	0.00
24/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4090	4	4	4	0.00
24/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4260	4	4	4	0.00
24/10/2011	R210 On 03-November-11			Bond Future	130.92	130.9095	130.9164	130.9095	750.00
24/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	134	0	0	0	0.00
24/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	34	0	0	0	0.00
24/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	84	0	0	0	0.00
24/10/2011	R211 On 03-November-11			Bond Future	113.37	113.2843	113.3699	113.2843	529.00
24/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112120	112	112	112	0.00
24/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	112070	112	112	112	0.00
24/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112170	112	112	112	0.00
24/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 02-February-12			Bond Future	113.66	113.5711	113.6577	113.5711	0.00
24/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3158	3	3	3	0.00
24/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3108	3	3	3	0.00
24/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3208	3	3	3	0.00
24/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 03-November-11			Bond Future	109.67	109.6601	109.6653	109.6601	2,677.00
24/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107165	107	107	107	0.00
24/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107115	107	107	107	0.00
24/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107215	107	107	107	0.00
24/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 02-February-12			Bond Future	109.77	109.7642	109.7694	109.7642	0.00
24/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1269	1	1	1	0.00
24/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1319	1	1	1	0.00
24/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1219	1	1	1	0.00
24/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-November-11			Bond Future	8.92	84.4510	83.7750	84.4510	0.00
24/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	1775	1	2	1	0.00
24/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	965	0	1	0	0.00
24/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	1369	1	1	1	0.00
24/10/2011	R213 On 02-February-12			Bond Future	9.01	85.6569	84.9758	85.6569	0.00
24/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
24/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	349	1	0	1	0.00
24/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	430	0	0	0	0.00
24/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	39	0	0	0	0.00
24/10/2011	R213 On 03-May-12			Bond Future	9.08	83.4117	82.7169	83.4117	0.00
24/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	1296	2	1	2	0.00
24/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	1669	2	2	2	0.00
24/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	920	2	1	2	0.00
24/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-August-12			Bond Future	9.15	84.7038	83.9956	84.7038	0.00
24/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	744	1	1	1	0.00
24/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1116	2	1	2	0.00
24/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	369	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
24/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
24/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
24/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
24/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
24/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
24/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
24/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
24/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
24/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
24/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
24/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
24/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
24/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
24/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00