



Derivatives Weekly Statistics Report

From: 31/10/2011 To: 31/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	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
31/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	AL7T On 03-November-11			Index Future	407.27	407.9980	407.2700	407.9980	16.00
31/10/2011	AL7T On 02-February-12			Index Future	413.11	413.8470	413.1090	413.8470	0.00
31/10/2011	AL7T On 03-May-12			Index Future	419.33	420.0780	419.3280	420.0780	0.00
31/10/2011	ALBI On 03-November-11			Index Future	371.63	372.4710	371.6250	372.4710	1,460.00
31/10/2011	ALBI On 02-February-12			Index Future	376.95	377.8110	376.9530	377.8110	901.00
31/10/2011	ALBI On 03-May-12			Index Future	382.63	383.4990	382.6270	383.4990	0.00
31/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0527	0.0691	0.0527	12,659.00
31/10/2011	CAAL On 19-December-11			Can-Do Future	0.07	0.0529	0.0715	0.0529	18,519.00
31/10/2011	CAAM On 19-December-11			Can-Do Future	0.22	0.2233	0.2152	0.2233	12,423.00
31/10/2011	CAAN On 30-March-12			Can-Do Future	0.34	0.3031	0.3365	0.3031	100,000.00
31/10/2011	CAAO On 30-March-12			Can-Do Future	0.17	0.2063	0.1720	0.2063	100,000.00
31/10/2011	CAAP On 19-December-11			Can-Do Future	0.24	0.2496	0.2431	0.2496	12,346.00
31/10/2011	CAAR On 19-December-11			Can-Do Future	0.07	0.0563	0.0725	0.0563	18,750.00
31/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
31/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
31/10/2011	CS23 On 25-January-23			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
31/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2011	GOVI On 03-November-11			GOVI	372.82	373.5890	372.8200	373.5890	164.00
31/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	158200	17	16	17	0.00
31/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	158100	17	16	17	0.00
31/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	158300	17	16	17	0.00
31/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
31/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
31/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
31/10/2011	GOVI On 02-February-12			GOVI	378.17	378.9450	378.1650	378.9450	0.00
31/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	91650	10	9	10	0.00
31/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	91550	10	9	10	0.00
31/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	91750	10	9	10	0.00
31/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
31/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
31/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
31/10/2011	GOVI On 03-May-12			GOVI	383.86	384.6500	383.8580	384.6500	0.00
31/10/2011	GOVI On 03-May-12	382.00	Call	GOVI	18580	3	2	3	0.00
31/10/2011	GOVI On 03-May-12	382.01	Call	GOVI	18480	3	2	3	0.00
31/10/2011	GOVI On 03-May-12	381.99	Call	GOVI	18680	3	2	3	0.00
31/10/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
31/10/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
31/10/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
31/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2011	IGOV On 03-November-11			Index Future	159.72	159.3890	159.7210	159.3890	90.00
31/10/2011	IGOV On 02-February-12			Index Future	162.01	161.6740	162.0110	161.6740	3.00
31/10/2011	IGOV On 03-May-12			Index Future	164.45	164.1080	164.4490	164.1080	0.00
31/10/2011	ILBI On 02-February-12			Index Future	439.09	439.0920	439.0920	439.0920	88.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	J157 On	15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/10/2011	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/10/2011	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/10/2011	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/10/2011	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/10/2011	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/10/2011	JBAF On	16-November-11			Jibar Tradeable Future	5.52	94.4800	94.4800	94.4800	1,700.00
31/10/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.46	94.5400	94.5400	94.5400	5,541.00
31/10/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.40	94.5900	94.6000	94.5900	700.00
31/10/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.35	94.6400	94.6500	94.6400	0.00
31/10/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.31	94.6800	94.6900	94.6800	1,340.00
31/10/2011	JBAF On	18-April-12			Jibar Tradeable Future	5.29	94.7100	94.7100	94.7100	0.00
31/10/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.29	94.7100	94.7100	94.7100	2,890.00
31/10/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.36	94.6400	94.6400	94.6400	44,760.00
31/10/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.51	94.5000	94.4900	94.5000	990.00
31/10/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.71	94.3000	94.2900	94.3000	790.00
31/10/2011	JBAF On	19-June-13			Jibar Tradeable Future	5.95	94.0600	94.0500	94.0600	1,250.00
31/10/2011	JBAF On	18-September-13			Jibar Tradeable Future	6.22	93.8100	93.7800	93.8100	0.00
31/10/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/10/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/10/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/10/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/10/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
31/10/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/10/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/10/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/10/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

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31/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
31/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
31/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/10/2011	OTH1 On 03-November-11			Index Future	364.89	366.1360	364.8860	366.1360	0.00
31/10/2011	OTH1 On 02-February-12			Index Future	370.12	371.3860	370.1170	371.3860	0.00
31/10/2011	R157 On 03-November-11			Bond Future	6.59	125.2900	125.1597	125.2900	12,896.00
31/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	6158	6	6	6	0.00
31/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	6338	6	6	6	0.00
31/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5979	6	6	6	0.00
31/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	118	0	0	0	1,200.00
31/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3613	4	4	4	0.00
31/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1564	2	2	2	400.00
31/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1940	2	2	2	0.00
31/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	0	0	0	0	400.00
31/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
31/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	264	0	0	0	0.00
31/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R157 On 02-February-12			Bond Future	6.66	127.0863	126.9540	127.0863	3,684.00
31/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	6378	7	6	7	0.00

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31/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6542	7	7	7	0.00
31/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	6213	6	6	6	0.00
31/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	160	0	0	0	130.00
31/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1904	2	2	2	0.00
31/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	798	1	1	1	0.00
31/10/2011	R157 On 02-February-12	6.25	Call	Bond Future	373	1	0	1	3,960.00
31/10/2011	R157 On 02-February-12	7.20	Call	Bond Future	2309	2	2	2	0.00
31/10/2011	R157 On 02-February-12	6.45	Call	Bond Future	635	1	1	1	1,320.00
31/10/2011	R157 On 02-February-12	6.65	Call	Bond Future	983	1	1	1	0.00
31/10/2011	R157 On 02-February-12	6.65	Put	Bond Future	1012	1	1	1	1,320.00
31/10/2011	R157 On 02-February-12	7.20	Put	Bond Future	392	0	0	0	3,960.00
31/10/2011	R157 On 02-February-12	6.45	Put	Bond Future	1381	1	1	1	0.00
31/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1185	1	1	1	130.00
31/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	2540	3	3	3	0.00
31/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	514	1	1	1	130.00
31/10/2011	R157 On 02-February-12	6.25	Put	Bond Future	1842	2	2	2	0.00
31/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	19	0	0	0	0.00
31/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	14	0	0	0	0.00
31/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	17	0	0	0	0.00
31/10/2011	R157 On 03-May-12			Bond Future	6.71	122.1910	122.0546	122.1910	0.00
31/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	5223	5	5	5	0.00
31/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	5085	5	5	5	0.00
31/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	5363	5	5	5	0.00
31/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	214	0	0	0	0.00
31/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	251	0	0	0	0.00
31/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	232	0	0	0	0.00
31/10/2011	R157 On 02-August-12			Bond Future	6.75	124.0777	123.9360	124.0777	0.00
31/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	4439	4	4	4	0.00
31/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4553	5	5	5	0.00
31/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	4327	4	4	4	0.00
31/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	702	1	1	1	0.00
31/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	632	0	1	0	0.00
31/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	666	1	1	1	0.00

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31/10/2011	R157 On 01-November-12			Bond Future	6.88	118.9598	118.8213	118.9598	0.00
31/10/2011	R157 On 01-November-12	7.00	Call	Bond Future	2101	0	2	0	0.00
31/10/2011	R157 On 01-November-12	7.05	Call	Bond Future	2193	1	2	1	0.00
31/10/2011	R157 On 01-November-12	6.95	Call	Bond Future	2011	0	2	0	0.00
31/10/2011	R157 On 01-November-12	6.95	Put	Bond Future	1814	0	2	0	0.00
31/10/2011	R157 On 01-November-12	7.05	Put	Bond Future	1714	0	2	0	0.00
31/10/2011	R157 On 01-November-12	7.00	Put	Bond Future	1763	0	2	0	0.00
31/10/2011	R186 On 03-November-11			Bond Future	8.29	123.3815	122.8091	123.3815	15,403.00
31/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	6551	7	7	7	0.00
31/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	6995	8	7	8	0.00
31/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	6105	7	6	7	0.00
31/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	4293	5	4	5	0.00
31/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	49	0	0	0	1,275.00
31/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	850	1	1	1	425.00
31/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	2457	3	2	3	0.00
31/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	7436	8	7	8	0.00
31/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	0	0	0	0	250.00
31/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	8	0	0	0	0.00
31/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	201	1	0	1	0.00
31/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	1115	1	1	1	250.00
31/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	2900	2	3	2	250.00
31/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	0	0	0	0	1,275.00
31/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	4918	4	5	4	0.00
31/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	19	0	0	0	425.00
31/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	310	0	0	0	0.00
31/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	1946	2	2	2	0.00
31/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R186 On 02-February-12			Bond Future	8.37	119.8660	119.2757	119.8660	16,567.00
31/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	7451	7	7	7	0.00
31/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	7784	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	7123	7	7	7	0.00
31/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	1289	1	1	1	6,000.00
31/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	81	0	0	0	6,000.00
31/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	2099	2	2	2	100.00
31/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	35605	36	36	36	0.00
31/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	107379	108	107	108	0.00
31/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	5696	5	6	5	0.00
31/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	17018	16	17	16	0.00
31/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1810	1	2	1	0.00
31/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	7399	7	7	7	0.00
31/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1588	1	2	1	0.00
31/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1695	1	2	1	100.00
31/10/2011	R186 On 03-May-12			Bond Future	8.44	121.6669	121.0778	121.6669	0.00
31/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7982	8	8	8	0.00
31/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	8287	8	8	8	0.00
31/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	7681	8	8	8	0.00
31/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3074	2	3	2	0.00
31/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2805	2	3	2	0.00
31/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	2936	2	3	2	0.00
31/10/2011	R186 On 02-August-12			Bond Future	8.51	118.2587	117.6525	118.2587	0.00
31/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	7170	7	7	7	0.00
31/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	6901	7	7	7	0.00
31/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	7444	7	7	7	0.00
31/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4833	4	5	4	0.00
31/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5181	4	5	4	0.00
31/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5003	4	5	4	0.00
31/10/2011	R186 On 01-November-12			Bond Future	8.61	119.8626	119.2510	119.8626	0.00
31/10/2011	R186 On 01-November-12	8.75	Call	Bond Future	7566	2	8	2	0.00
31/10/2011	R186 On 01-November-12	8.70	Call	Bond Future	7307	1	7	1	0.00
31/10/2011	R186 On 01-November-12	8.80	Call	Bond Future	7828	2	8	2	0.00
31/10/2011	R186 On 01-November-12	8.80	Put	Bond Future	6108	0	6	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
31/10/2011	R186 On 01-November-12	8.70	Put	Bond Future	6469	0	6	0	0.00
31/10/2011	R186 On 01-November-12	8.75	Put	Bond Future	6286	0	6	0	0.00
31/10/2011	R189 On 03-November-11			Bond Future	214.81	214.8604	214.8131	214.8604	0.00
31/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2813	3	3	3	0.00
31/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2763	3	3	3	0.00
31/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2863	3	3	3	0.00
31/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R189 On 02-February-12			Bond Future	217.89	217.9409	217.8928	217.9409	0.00
31/10/2011	R189 On 02-February-12	218.00	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R189 On 02-February-12	218.05	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R189 On 02-February-12	217.95	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R189 On 02-February-12	217.95	Put	Bond Future	57	0	0	0	0.00
31/10/2011	R189 On 02-February-12	218.05	Put	Bond Future	157	0	0	0	0.00
31/10/2011	R189 On 02-February-12	218.00	Put	Bond Future	107	0	0	0	0.00
31/10/2011	R197 On 03-November-11			Bond Future	240.62	239.9969	240.6199	239.9969	175.00
31/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	2120	1	2	1	0.00
31/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	2170	2	2	2	0.00
31/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	2070	1	2	1	0.00
31/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R197 On 02-February-12			Bond Future	239.06	238.4239	239.0557	238.4239	243.00
31/10/2011	R197 On 02-February-12	237.00	Call	Bond Future	2056	1	2	1	0.00
31/10/2011	R197 On 02-February-12	236.95	Call	Bond Future	2106	1	2	1	0.00
31/10/2011	R197 On 02-February-12	237.05	Call	Bond Future	2006	1	2	1	0.00
31/10/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R201 On 03-November-11			Bond Future	6.19	110.6041	110.5018	110.6041	2,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	5137	5	5	5	0.00
31/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4999	5	5	5	0.00
31/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	5274	5	5	5	0.00
31/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	1	0	0	0	0.00
31/10/2011	R201 On 02-February-12			Bond Future	6.22	107.7812	107.6786	107.7812	993.00
31/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	5298	5	5	5	0.00
31/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	5172	5	5	5	0.00
31/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5423	6	5	6	0.00
31/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	0	0	0.00
31/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	0	0	0.00
31/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	4	0	0	0	0.00
31/10/2011	R201 On 03-May-12			Bond Future	6.24	109.4064	109.3000	109.4064	0.00
31/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3787	4	4	4	0.00
31/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3680	4	4	4	0.00
31/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3894	4	4	4	0.00
31/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	114	0	0	0	0.00
31/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	137	0	0	0	0.00
31/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	126	0	0	0	0.00
31/10/2011	R201 On 02-August-12			Bond Future	6.24	106.6848	106.5767	106.6848	0.00
31/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	3176	3	3	3	0.00
31/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	3262	3	3	3	0.00
31/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	3090	3	3	3	0.00
31/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	401	0	0	0	0.00
31/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	355	0	0	0	0.00
31/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	378	0	0	0	0.00
31/10/2011	R201 On 01-November-12			Bond Future	6.33	108.1352	108.0282	108.1352	0.00
31/10/2011	R201 On 01-November-12	6.50	Call	Bond Future	1398	0	1	0	0.00
31/10/2011	R201 On 01-November-12	6.55	Call	Bond Future	1464	1	1	1	0.00
31/10/2011	R201 On 01-November-12	6.45	Call	Bond Future	1332	0	1	0	0.00
31/10/2011	R201 On 01-November-12	6.45	Put	Bond Future	1086	0	1	0	0.00
31/10/2011	R201 On 01-November-12	6.55	Put	Bond Future	1017	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
31/10/2011	R201 On 01-November-12	6.50	Put	Bond Future	1051	0	1	0	0.00
31/10/2011	R202 On 03-November-11			Bond Future	174.35	174.3775	174.3514	174.3775	34,326.00
31/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	173851	174	174	174	0.00
31/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	173801	174	174	174	0.00
31/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	173901	174	174	174	0.00
31/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R202 On 02-February-12			Bond Future	174.19	174.2146	174.1879	174.2146	160.00
31/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2862	3	3	3	0.00
31/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	2762	3	3	3	0.00
31/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	2812	3	3	3	0.00
31/10/2011	R203 On 03-November-11			Bond Future	7.35	105.5955	105.4318	105.5955	937.00
31/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	5360	6	5	6	0.00
31/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	5585	6	6	6	0.00
31/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	5134	5	5	5	0.00
31/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R203 On 02-February-12			Bond Future	7.44	107.1105	106.9395	107.1105	1,961.00
31/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	6087	6	6	6	0.00
31/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	6279	6	6	6	0.00
31/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5897	6	6	6	0.00
31/10/2011	R203 On 02-February-12	6.95	Call	Bond Future	657	1	1	1	2,640.00
31/10/2011	R203 On 02-February-12	7.95	Call	Bond Future	3167	3	3	3	0.00
31/10/2011	R203 On 02-February-12	7.20	Call	Bond Future	1099	1	1	1	880.00
31/10/2011	R203 On 02-February-12	7.35	Call	Bond Future	1429	1	1	1	0.00
31/10/2011	R203 On 02-February-12	7.35	Put	Bond Future	1836	2	2	2	880.00
31/10/2011	R203 On 02-February-12	7.95	Put	Bond Future	836	1	1	1	2,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	R203 On 02-February-12	7.20	Put	Bond Future	2205	2	2	2	0.00
31/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	267	0	0	0	0.00
31/10/2011	R203 On 02-February-12	6.95	Put	Bond Future	2940	3	3	3	0.00
31/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	220	0	0	0	0.00
31/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	242	0	0	0	0.00
31/10/2011	R203 On 03-May-12			Bond Future	7.51	104.5588	104.3903	104.5588	0.00
31/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	6069	6	6	6	0.00
31/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	6232	6	6	6	0.00
31/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5907	6	6	6	0.00
31/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	815	0	1	0	0.00
31/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	725	0	1	0	0.00
31/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	770	0	1	0	0.00
31/10/2011	R203 On 02-August-12			Bond Future	7.59	106.1758	105.9975	106.1758	0.00
31/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	5506	5	6	5	0.00
31/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	5641	5	6	5	0.00
31/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	5351	5	5	5	0.00
31/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1774	1	2	1	0.00
31/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1659	1	2	1	0.00
31/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1726	1	2	1	0.00
31/10/2011	R203 On 01-November-12			Bond Future	7.72	103.4601	103.2862	103.4601	0.00
31/10/2011	R203 On 01-November-12	7.75	Call	Bond Future	3073	0	3	0	0.00
31/10/2011	R203 On 01-November-12	7.70	Call	Bond Future	2950	0	3	0	0.00
31/10/2011	R203 On 01-November-12	7.80	Call	Bond Future	3198	1	3	1	0.00
31/10/2011	R203 On 01-November-12	7.80	Put	Bond Future	2871	0	3	0	0.00
31/10/2011	R203 On 01-November-12	7.70	Put	Bond Future	3027	0	3	0	0.00
31/10/2011	R203 On 01-November-12	7.75	Put	Bond Future	2948	0	3	0	0.00
31/10/2011	R204 On 03-November-11			Bond Future	7.62	105.2972	105.1104	105.2972	1,081.00
31/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5978	6	6	6	0.00
31/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	5723	6	6	6	0.00
31/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	6232	6	6	6	0.00
31/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R204 On 03-November-11	8.75	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
31/10/2011	R204 On 02-February-12			Bond Future	7.71	102.7768	102.5855	102.7768	2,082.00
31/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	6906	7	7	7	0.00
31/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	7121	7	7	7	0.00
31/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	6692	7	7	7	0.00
31/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	342	0	0	0	0.00
31/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	282	0	0	0	0.00
31/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	311	0	0	0	0.00
31/10/2011	R204 On 03-May-12			Bond Future	7.78	104.3208	104.1306	104.3208	0.00
31/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	6002	6	6	6	0.00
31/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	5815	6	6	6	0.00
31/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	6179	6	6	6	0.00
31/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1121	1	1	1	0.00
31/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1240	1	1	1	0.00
31/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1185	1	1	1	0.00
31/10/2011	R204 On 02-August-12			Bond Future	7.86	101.9026	101.7040	101.9026	0.00
31/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	5452	5	5	5	0.00
31/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	5281	5	5	5	0.00
31/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	5624	5	6	5	0.00
31/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2272	2	2	2	0.00
31/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2406	2	2	2	0.00
31/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2338	2	2	2	0.00
31/10/2011	R204 On 01-November-12			Bond Future	7.98	103.2885	103.0877	103.2885	0.00
31/10/2011	R204 On 01-November-12	8.00	Call	Bond Future	3863	0	4	0	0.00
31/10/2011	R204 On 01-November-12	8.05	Call	Bond Future	4008	1	4	1	0.00
31/10/2011	R204 On 01-November-12	7.95	Call	Bond Future	3720	0	4	0	0.00
31/10/2011	R204 On 01-November-12	7.95	Put	Bond Future	3873	0	4	0	0.00
31/10/2011	R204 On 01-November-12	8.05	Put	Bond Future	3684	0	4	0	0.00
31/10/2011	R204 On 01-November-12	8.00	Put	Bond Future	3777	0	4	0	0.00
31/10/2011	R206 On 03-November-11			Bond Future	5.92	105.6486	105.5557	105.6486	12,577.00
31/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3702	4	4	4	0.00
31/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3800	4	4	4	0.00
31/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3603	4	4	4	0.00
31/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R206 On 02-February-12			Bond Future	5.93	103.4005	103.3048	103.4005	0.00
31/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3721	4	4	4	0.00
31/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3633	4	4	4	0.00
31/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3808	4	4	4	0.00
31/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
31/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
31/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	0	0	0.00
31/10/2011	R206 On 03-May-12			Bond Future	5.91	104.9568	104.8600	104.9568	0.00
31/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2566	3	3	3	0.00
31/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2640	3	3	3	0.00
31/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2493	3	2	3	0.00
31/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	44	0	0	0	0.00
31/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	35	0	0	0	0.00
31/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	39	0	0	0	0.00
31/10/2011	R206 On 02-August-12			Bond Future	5.85	102.8129	102.7133	102.8129	0.00
31/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	2054	2	2	2	0.00
31/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	2111	2	2	2	0.00
31/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1997	2	2	2	0.00
31/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	148	0	0	0	0.00
31/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	127	0	0	0	0.00
31/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	138	0	0	0	0.00
31/10/2011	R206 On 01-November-12			Bond Future	5.91	104.2113	104.1123	104.2113	0.00
31/10/2011	R206 On 01-November-12	6.00	Call	Bond Future	657	0	1	0	0.00
31/10/2011	R206 On 01-November-12	5.95	Call	Bond Future	620	0	1	0	0.00
31/10/2011	R206 On 01-November-12	6.05	Call	Bond Future	693	0	1	0	0.00
31/10/2011	R206 On 01-November-12	6.05	Put	Bond Future	532	0	1	0	0.00
31/10/2011	R206 On 01-November-12	5.95	Put	Bond Future	574	0	1	0	0.00
31/10/2011	R206 On 01-November-12	6.00	Put	Bond Future	554	0	1	0	0.00
31/10/2011	R207 On 03-November-11			Bond Future	7.83	99.0458	98.8180	99.0458	8,016.00
31/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	5189	5	5	5	0.00
31/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	5460	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
31/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	4916	5	5	5	0.00
31/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	563	1	1	1	2,000.00
31/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1852	2	2	2	0.00
31/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	2980	3	3	3	0.00
31/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	0	0	0	0	900.00
31/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	135	0	0	0	300.00
31/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	783	1	1	1	0.00
31/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	3259	3	3	3	0.00
31/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	900.00
31/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	81	0	0	0	300.00
31/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	597	1	1	1	0.00
31/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	1	0	0	0	2,000.00
31/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	3148	3	3	3	0.00
31/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	2	0	0	0	2,000.00
31/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	150	0	0	0	0.00
31/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R207 On 02-February-12			Bond Future	7.91	96.8245	96.5974	96.8245	790.00
31/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	6362	6	6	6	0.00
31/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	6584	7	7	7	0.00
31/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	6133	6	6	6	0.00
31/10/2011	R207 On 02-February-12	7.35	Call	Bond Future	661	1	1	1	1,920.00
31/10/2011	R207 On 02-February-12	8.50	Call	Bond Future	4156	4	4	4	0.00
31/10/2011	R207 On 02-February-12	7.65	Call	Bond Future	1269	1	1	1	640.00
31/10/2011	R207 On 02-February-12	7.85	Call	Bond Future	1806	2	2	2	0.00
31/10/2011	R207 On 02-February-12	7.85	Put	Bond Future	2164	2	2	2	640.00
31/10/2011	R207 On 02-February-12	8.50	Put	Bond Future	898	1	1	1	1,920.00
31/10/2011	R207 On 02-February-12	7.65	Put	Bond Future	2775	3	3	3	0.00
31/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	471	0	0	0	0.00
31/10/2011	R207 On 02-February-12	7.35	Put	Bond Future	3921	4	4	4	0.00
31/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	399	0	0	0	0.00
31/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	438	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
31/10/2011	R207 On 03-May-12			Bond Future	7.99	98.2849	98.0474	98.2849	0.00
31/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	5568	5	6	5	0.00
31/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	5376	5	5	5	0.00
31/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	5764	6	6	6	0.00
31/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1441	1	1	1	0.00
31/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1575	1	2	1	0.00
31/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1506	1	2	1	0.00
31/10/2011	R207 On 02-August-12			Bond Future	8.07	96.1618	95.9204	96.1618	0.00
31/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	5909	5	6	5	0.00
31/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	5726	5	6	5	0.00
31/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	6094	6	6	6	0.00
31/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2287	2	2	2	0.00
31/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2430	2	2	2	0.00
31/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2357	2	2	2	0.00
31/10/2011	R207 On 01-November-12			Bond Future	8.18	97.4713	97.2270	97.4713	0.00
31/10/2011	R207 On 01-November-12	8.25	Call	Bond Future	4248	1	4	1	0.00
31/10/2011	R207 On 01-November-12	8.30	Call	Bond Future	4406	1	4	1	0.00
31/10/2011	R207 On 01-November-12	8.20	Call	Bond Future	4093	0	4	0	0.00
31/10/2011	R207 On 01-November-12	8.20	Put	Bond Future	4010	0	4	0	0.00
31/10/2011	R207 On 01-November-12	8.30	Put	Bond Future	3806	0	4	0	0.00
31/10/2011	R207 On 01-November-12	8.25	Put	Bond Future	3906	0	4	0	0.00
31/10/2011	R208 On 03-November-11			Bond Future	7.88	93.5253	93.3129	93.5253	1,996.00
31/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	5238	5	5	5	0.00
31/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	5527	6	6	6	0.00
31/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	4948	5	5	5	0.00
31/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	598	1	1	1	1,995.00
31/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1978	2	2	2	665.00
31/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	3180	3	3	3	0.00
31/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	6102	6	6	6	0.00
31/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
31/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	0	0	0	0	665.00
31/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	2	0	0	0	0.00
31/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	156	0	0	0	0.00
31/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R208 On 02-February-12			Bond Future	7.96	94.8660	94.6524	94.8660	6,647.00
31/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	6539	7	7	7	0.00
31/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	6776	7	7	7	0.00
31/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	6295	6	6	6	0.00
31/10/2011	R208 On 02-February-12	7.45	Call	Bond Future	746	1	1	1	2,880.00
31/10/2011	R208 On 02-February-12	8.55	Call	Bond Future	4412	4	4	4	0.00
31/10/2011	R208 On 02-February-12	7.70	Call	Bond Future	1301	1	1	1	960.00
31/10/2011	R208 On 02-February-12	7.90	Call	Bond Future	1876	2	2	2	0.00
31/10/2011	R208 On 02-February-12	7.90	Put	Bond Future	2218	2	2	2	960.00
31/10/2011	R208 On 02-February-12	8.55	Put	Bond Future	880	1	1	1	2,880.00
31/10/2011	R208 On 02-February-12	7.70	Put	Bond Future	2878	3	3	3	0.00
31/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	481	0	0	0	0.00
31/10/2011	R208 On 02-February-12	7.45	Put	Bond Future	3896	4	4	4	0.00
31/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	404	0	0	0	0.00
31/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	445	0	0	0	0.00
31/10/2011	R208 On 03-May-12			Bond Future	8.03	92.9007	92.6801	92.9007	0.00
31/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	6850	7	7	7	0.00
31/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	7052	7	7	7	0.00
31/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	6633	6	7	6	0.00
31/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1341	1	1	1	0.00
31/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1210	1	1	1	0.00
31/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1282	1	1	1	0.00
31/10/2011	R208 On 02-August-12			Bond Future	8.10	94.3364	94.1094	94.3364	0.00
31/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	6167	6	6	6	0.00
31/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	6365	6	6	6	0.00
31/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	5971	6	6	6	0.00
31/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2544	2	3	2	0.00
31/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2386	2	2	2	0.00
31/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2464	2	2	2	0.00
31/10/2011	R208 On 01-November-12			Bond Future	8.20	92.2229	91.9964	92.2229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	R208 On 01-November-12	8.25	Call	Bond Future	4362	1	4	1	0.00
31/10/2011	R208 On 01-November-12	8.20	Call	Bond Future	4196	0	4	0	0.00
31/10/2011	R208 On 01-November-12	8.30	Call	Bond Future	4532	1	5	1	0.00
31/10/2011	R208 On 01-November-12	8.30	Put	Bond Future	3969	0	4	0	0.00
31/10/2011	R208 On 01-November-12	8.20	Put	Bond Future	4196	0	4	0	0.00
31/10/2011	R208 On 01-November-12	8.25	Put	Bond Future	4080	0	4	0	0.00
31/10/2011	R209 On 03-November-11			Bond Future	8.74	76.1503	75.7085	76.1503	1,624.00
31/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	505	1	1	1	0.00
31/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	320	1	0	1	0.00
31/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	742	1	1	1	0.00
31/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	257	0	0	0	0.00
31/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	633	1	1	1	0.00
31/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	417	0	0	0	0.00
31/10/2011	R209 On 02-February-12			Bond Future	8.81	77.2401	76.7961	77.2401	1,374.00
31/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3885	4	4	4	0.00
31/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	4101	4	4	4	0.00
31/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3675	4	4	4	0.00
31/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2560	2	3	2	0.00
31/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2222	2	2	2	0.00
31/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2386	2	2	2	0.00
31/10/2011	R209 On 03-May-12			Bond Future	8.87	75.2591	74.8126	75.2591	0.00
31/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4738	5	5	5	0.00
31/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	4545	4	5	4	0.00
31/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4934	5	5	5	0.00
31/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3552	3	4	3	0.00
31/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3925	3	4	3	0.00
31/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3735	3	4	3	0.00
31/10/2011	R209 On 02-August-12			Bond Future	8.93	76.4212	75.9644	76.4212	0.00
31/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	6461	6	6	6	0.00
31/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	6266	6	6	6	0.00
31/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	6659	6	7	6	0.00
31/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3909	3	4	3	0.00
31/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4247	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
31/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4075	3	4	3	0.00
31/10/2011	R209 On 01-November-12			Bond Future	9.01	74.3149	73.8573	74.3149	0.00
31/10/2011	R209 On 01-November-12	9.00	Call	Bond Future	5850	0	6	0	0.00
31/10/2011	R209 On 01-November-12	9.05	Call	Bond Future	6026	1	6	1	0.00
31/10/2011	R209 On 01-November-12	8.95	Call	Bond Future	5678	0	6	0	0.00
31/10/2011	R209 On 01-November-12	8.95	Put	Bond Future	6166	0	6	0	0.00
31/10/2011	R209 On 01-November-12	9.05	Put	Bond Future	5754	0	6	0	0.00
31/10/2011	R209 On 01-November-12	9.00	Put	Bond Future	5956	0	6	0	0.00
31/10/2011	R210 On 03-November-11			Bond Future	129.88	129.5529	129.8764	129.5529	170.00
31/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	1074	1	1	1	0.00
31/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	1174	1	1	1	0.00
31/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	1124	1	1	1	0.00
31/10/2011	R210 On 02-February-12			Bond Future	131.74	131.4103	131.7384	131.4103	580.00
31/10/2011	R210 On 02-February-12	131.00	Call	Bond Future	738	0	1	0	0.00
31/10/2011	R210 On 02-February-12	130.95	Call	Bond Future	788	0	1	0	0.00
31/10/2011	R210 On 02-February-12	131.05	Call	Bond Future	688	0	1	0	0.00
31/10/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R211 On 03-November-11			Bond Future	113.70	113.7196	113.6981	113.7196	529.00
31/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112448	112	112	112	0.00
31/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	112398	112	112	112	0.00
31/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112498	113	112	113	0.00
31/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R211 On 02-February-12			Bond Future	113.99	114.0122	113.9905	114.0122	0.00
31/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3490	4	3	4	0.00
31/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3540	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
31/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3440	3	3	3	0.00
31/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R212 On 03-November-11			Bond Future	109.27	109.2865	109.2694	109.2865	2,677.00
31/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	106769	107	107	107	0.00
31/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	106719	107	107	107	0.00
31/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	106819	107	107	107	0.00
31/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R212 On 02-February-12			Bond Future	109.37	109.3850	109.3677	109.3850	0.00
31/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	868	1	1	1	0.00
31/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	818	1	1	1	0.00
31/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	918	1	1	1	0.00
31/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R213 On 03-November-11			Bond Future	8.73	85.8367	85.2734	85.8367	0.00
31/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	130	1	0	1	0.00
31/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	534	1	1	1	0.00
31/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
31/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	277	0	0	0	0.00
31/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
31/10/2011	R213 On 02-February-12			Bond Future	8.81	87.0691	86.4983	87.0691	0.00
31/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	4111	2	4	2	0.00
31/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	3884	2	4	2	0.00
31/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	4344	2	4	2	0.00
31/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	2473	0	2	0	0.00
31/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	2791	0	3	0	0.00
31/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	2627	0	3	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
31/10/2011	R213 On 03-May-12			Bond Future	8.88	84.8363	84.2574	84.8363	0.00
31/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	6039	3	6	3	0.00
31/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	6275	4	6	4	0.00
31/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	5807	3	6	3	0.00
31/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	3346	0	3	0	0.00
31/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	3065	0	3	0	0.00
31/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	3202	0	3	0	0.00
31/10/2011	R213 On 02-August-12			Bond Future	8.95	86.1482	85.5534	86.1482	0.00
31/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	6562	3	7	3	0.00
31/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	6786	3	7	3	0.00
31/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	6339	3	6	3	0.00
31/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	4412	0	4	0	0.00
31/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	4113	0	4	0	0.00
31/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	4260	0	4	0	0.00
31/10/2011	R213 On 01-November-12			Bond Future	9.04	83.7881	83.1877	83.7881	0.00
31/10/2011	R213 On 01-November-12	9.00	Call	Bond Future	5914	0	6	0	0.00
31/10/2011	R213 On 01-November-12	9.05	Call	Bond Future	6118	1	6	1	0.00
31/10/2011	R213 On 01-November-12	8.95	Call	Bond Future	5707	0	6	0	0.00
31/10/2011	R213 On 01-November-12	8.95	Put	Bond Future	6393	0	6	0	0.00
31/10/2011	R213 On 01-November-12	9.05	Put	Bond Future	6034	0	6	0	0.00
31/10/2011	R213 On 01-November-12	9.00	Put	Bond Future	6213	0	6	0	0.00
31/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
31/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
31/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
31/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
31/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
31/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
31/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
31/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
31/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
31/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	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
31/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
31/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
31/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
31/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
31/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
31/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
31/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
31/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
31/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
31/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
31/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00