



# Derivatives Weekly Statistics Report

From: 29/08/2011 To: 31/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	AL7T On 03-November-11			Index Future	409.64	408.8650	409.6400	408.8650	16.00
29/08/2011	AL7T On 02-February-12			Index Future	415.87	415.0880	415.8740	415.0880	0.00
29/08/2011	ALBI On 03-November-11			Index Future	375.95	375.1720	375.9540	375.1720	1,617.00
29/08/2011	ALBI On 02-February-12			Index Future	381.68	380.8820	381.6750	380.8820	0.00
29/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	CAAD On	19-September-11			Can-Do Future	0.01	0.0029	0.0066	0.0029	22,388.00
29/08/2011	CAAE On	19-September-11			Can-Do Future	0.19	0.2619	0.1859	0.2619	21,898.00
29/08/2011	CAAG On	24-October-11			Can-Do Future	7.09	7.2351	7.0889	7.2351	0.00
29/08/2011	CAAG On	24-October-11	6.70	Call	Can-Do Future	432	1	0	1	0.00
29/08/2011	CAAG On	24-October-11	6.75	Call	Can-Do Future	392	1	0	1	0.00
29/08/2011	CAAG On	24-October-11	6.65	Call	Can-Do Future	474	1	0	1	0.00
29/08/2011	CAAG On	24-October-11	7.00	Call	Can-Do Future	237	0	0	0	14,286.00
29/08/2011	CAAG On	24-October-11	7.40	Call	Can-Do Future	104	0	0	0	6,757.00
29/08/2011	CAAG On	24-October-11	7.40	Put	Can-Do Future	415	0	0	0	0.00
29/08/2011	CAAG On	24-October-11	6.65	Put	Can-Do Future	35	0	0	0	0.00
29/08/2011	CAAG On	24-October-11	7.00	Put	Can-Do Future	148	0	0	0	0.00
29/08/2011	CAAG On	24-October-11	6.75	Put	Can-Do Future	53	0	0	0	0.00
29/08/2011	CAAG On	24-October-11	6.70	Put	Can-Do Future	43	0	0	0	0.00
29/08/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	CRD1 On	03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	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
29/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
29/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	GOVI On 03-November-11			GOVI	376.43	375.6780	376.4270	375.6780	161.00
29/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	194270	19	19	19	0.00
29/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	194170	19	19	19	0.00
29/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	194370	19	19	19	0.00
29/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 02-February-12			GOVI	382.16	381.3960	382.1560	381.3960	0.00
29/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	131560	12	13	12	0.00
29/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	131460	12	13	12	0.00
29/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	131660	12	13	12	0.00
29/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
29/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2011	IGOV On 03-November-11			Index Future	163.32	163.1540	163.3180	163.1540	79.00
29/08/2011	IGOV On 02-February-12			Index Future	165.80	165.6370	165.8030	165.6370	0.00
29/08/2011	ILBI On 02-February-12			Index Future	448.54	448.4650	448.5430	448.4650	88.00
29/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	16,389.00
29/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.49	94.5100	94.5100	94.5100	1,000.00
29/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.5800	94.5800	94.5800	1,000.00
29/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	5,541.00
29/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	0.00
29/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	0.00
29/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.38	94.6200	94.6200	94.6200	1,340.00
29/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	2,890.00
29/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	44,760.00
29/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.76	94.2400	94.2400	94.2400	990.00
29/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.97	94.0300	94.0300	94.0300	790.00
29/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.21	93.7900	93.7900	93.7900	1,250.00
29/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/08/2011	OTH1 On 03-November-11			Index Future	372.98	372.0150	372.9790	372.0150	0.00
29/08/2011	OTH1 On 02-February-12			Index Future	378.66	377.6770	378.6550	377.6770	0.00
29/08/2011	R157 On 03-November-11			Bond Future	6.58	125.0450	125.1865	125.0450	15,490.00
29/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6185	6	6	6	0.00
29/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6364	6	6	6	0.00
29/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	6006	6	6	6	0.00
29/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	590	1	1	1	1,200.00
29/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3650	4	4	4	0.00
29/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1738	2	2	2	400.00
29/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2063	2	2	2	0.00
29/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	96	0	0	0	400.00
29/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	10	0	0	0	1,200.00
29/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	147	0	0	0	0.00
29/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	709	1	1	1	0.00
29/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R157 On 02-February-12			Bond Future	6.62	126.9468	127.0934	126.9468	0.00
29/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6520	6	7	6	0.00
29/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6356	6	6	6	0.00
29/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6685	7	7	7	0.00
29/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	18	0	0	0	0.00
29/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	22	0	0	0	0.00
29/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	19	0	0	0	0.00
29/08/2011	R157 On 03-May-12			Bond Future	6.67	122.0480	122.1944	122.0480	0.00

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29/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5256	5	5	5	0.00
29/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5403	5	5	5	0.00
29/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5109	5	5	5	0.00
29/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	136	0	0	0	0.00
29/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	115	0	0	0	0.00
29/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	125	0	0	0	0.00
29/08/2011	R157 On 02-August-12			Bond Future	6.73	123.8560	124.0069	123.8560	0.00
29/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4256	4	4	4	0.00
29/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4131	4	4	4	0.00
29/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4381	4	4	4	0.00
29/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	389	0	0	0	0.00
29/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	435	0	0	0	0.00
29/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	412	0	0	0	0.00
29/08/2011	R186 On 03-November-11			Bond Future	7.97	125.6112	125.9820	125.6112	24,731.00
29/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	9805	9	10	9	0.00
29/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10235	10	10	10	0.00
29/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9377	9	9	9	0.00
29/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7674	7	8	7	5,600.00
29/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2827	3	3	3	1,275.00
29/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4489	4	4	4	425.00
29/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	6025	6	6	6	0.00
29/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10664	10	11	10	0.00
29/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	55	0	0	0	1,275.00
29/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	414	1	0	1	425.00
29/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	777	1	1	1	0.00
29/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1551	2	2	2	0.00
29/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	99	0	0	0	0.00
29/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	208	0	0	0	0.00
29/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	67	0	0	0	0.00
29/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	81	0	0	0	0.00
29/08/2011	R186 On 02-February-12			Bond Future	8.03	122.2311	122.6056	122.2311	2,501.00
29/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	9833	10	10	10	0.00
29/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10209	10	10	10	0.00

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29/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9460	9	9	9	0.00
29/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	817	1	1	1	0.00
29/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	683	1	1	1	0.00
29/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	747	1	1	1	0.00
29/08/2011	R186 On 03-May-12			Bond Future	8.09	124.0761	124.4537	124.0761	0.00
29/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	10002	10	10	10	0.00
29/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9663	9	10	9	0.00
29/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10344	10	10	10	0.00
29/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1486	2	1	2	0.00
29/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1680	2	2	2	0.00
29/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1580	2	2	2	0.00
29/08/2011	R186 On 02-August-12			Bond Future	8.15	120.6250	121.0054	120.6250	0.00
29/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8338	8	8	8	0.00
29/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8650	8	9	8	0.00
29/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	8034	8	8	8	0.00
29/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	2961	3	3	3	0.00
29/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2686	3	3	3	0.00
29/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2818	3	3	3	0.00
29/08/2011	R189 On 03-November-11			Bond Future	213.98	213.9804	213.9841	213.9804	0.00
29/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1984	2	2	2	0.00
29/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	2034	2	2	2	0.00
29/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1934	2	2	2	0.00
29/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R197 On 03-November-11			Bond Future	245.71	245.6982	245.7141	245.6982	183.00
29/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	7214	7	7	7	0.00
29/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	7164	7	7	7	0.00
29/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	7264	7	7	7	0.00
29/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	R201 On 03-November-11			Bond Future	6.24	110.2306	110.3559	110.2306	1,348.00
29/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4991	5	5	5	0.00
29/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4853	5	5	5	0.00
29/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5128	5	5	5	0.00
29/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R201 On 02-February-12			Bond Future	6.24	107.5008	107.6274	107.5008	0.00
29/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5247	5	5	5	0.00
29/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5121	5	5	5	0.00
29/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5373	5	5	5	0.00
29/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	4	0	0	0	0.00
29/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	0	0	0.00
29/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	5	0	0	0	0.00
29/08/2011	R201 On 03-May-12			Bond Future	6.26	109.1171	109.2456	109.1171	0.00
29/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3698	4	4	4	0.00
29/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3808	4	4	4	0.00
29/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3587	3	4	3	0.00
29/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	99	0	0	0	0.00
29/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	83	0	0	0	0.00
29/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	91	0	0	0	0.00
29/08/2011	R201 On 02-August-12			Bond Future	6.29	106.3251	106.4575	106.3251	0.00
29/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2928	3	3	3	0.00
29/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2834	3	3	3	0.00
29/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3024	3	3	3	0.00
29/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	236	0	0	0	0.00
29/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	264	0	0	0	0.00
29/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	249	0	0	0	0.00
29/08/2011	R202 On 03-November-11			Bond Future	185.92	185.9127	185.9249	185.9127	26,816.00
29/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	185425	185	185	185	0.00
29/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	185375	185	185	185	0.00
29/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	185475	185	185	185	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
29/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 02-February-12			Bond Future	186.09	186.0777	186.0898	186.0777	0.00
29/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	9090	9	9	9	0.00
29/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	9040	9	9	9	0.00
29/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	9140	9	9	9	0.00
29/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R203 On 03-November-11			Bond Future	7.35	105.3981	105.4510	105.3981	2,087.00
29/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5389	5	5	5	0.00
29/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5612	6	6	6	0.00
29/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5166	5	5	5	0.00
29/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	13	0	0	0	0.00
29/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	8	0	0	0	0.00
29/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	10	0	0	0	0.00
29/08/2011	R203 On 02-February-12			Bond Future	7.41	106.9995	107.0550	106.9995	0.00
29/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6091	6	6	6	0.00
29/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6294	6	6	6	0.00
29/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5890	6	6	6	0.00
29/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	145	0	0	0	0.00
29/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	119	0	0	0	0.00
29/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	131	0	0	0	0.00
29/08/2011	R203 On 03-May-12			Bond Future	7.49	104.4479	104.5056	104.4479	0.00
29/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5775	6	6	6	0.00
29/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5594	6	6	6	0.00
29/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5957	6	6	6	0.00
29/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	335	0	0	0	0.00
29/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	387	0	0	0	0.00
29/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	360	0	0	0	0.00
29/08/2011	R203 On 02-August-12			Bond Future	7.58	105.9975	106.0527	105.9975	0.00
29/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4552	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4389	4	4	4	0.00
29/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4718	5	5	5	0.00
29/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	681	1	1	1	0.00
29/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	757	1	1	1	0.00
29/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	717	1	1	1	0.00
29/08/2011	R204 On 03-November-11			Bond Future	7.54	105.4568	105.5230	105.4568	2,782.00
29/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	6402	6	6	6	0.00
29/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6150	6	6	6	0.00
29/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6653	7	7	7	0.00
29/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	9	0	0	0	0.00
29/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	15	0	0	0	0.00
29/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	12	0	0	0	0.00
29/08/2011	R204 On 02-February-12			Bond Future	7.61	103.0327	103.0914	103.0327	0.00
29/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7231	7	7	7	0.00
29/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7001	7	7	7	0.00
29/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	7461	7	7	7	0.00
29/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	116	0	0	0	0.00
29/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	145	0	0	0	0.00
29/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	130	0	0	0	0.00
29/08/2011	R204 On 03-May-12			Bond Future	7.68	104.5837	104.6457	104.5837	0.00
29/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5946	6	6	6	0.00
29/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6148	6	6	6	0.00
29/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5747	6	6	6	0.00
29/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	657	1	1	1	0.00
29/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	574	1	1	1	0.00
29/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	614	1	1	1	0.00
29/08/2011	R204 On 02-August-12			Bond Future	7.77	102.1018	102.1666	102.1018	0.00
29/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4691	5	5	5	0.00
29/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4874	5	5	5	0.00
29/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4513	4	5	4	0.00
29/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1175	1	1	1	0.00
29/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1059	1	1	1	0.00
29/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1115	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
29/08/2011	R206 On 03-November-11			Bond Future	5.90	105.4979	105.5887	105.4979	12,577.00
29/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3735	4	4	4	0.00
29/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3833	4	4	4	0.00
29/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3636	4	4	4	0.00
29/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R206 On 02-February-12			Bond Future	5.86	103.3397	103.4317	103.3397	0.00
29/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3849	4	4	4	0.00
29/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3936	4	4	4	0.00
29/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3762	4	4	4	0.00
29/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	0	0	0.00
29/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	0	0	0.00
29/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
29/08/2011	R206 On 03-May-12			Bond Future	5.83	104.8955	104.9875	104.8955	0.00
29/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2708	3	3	3	0.00
29/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2634	3	3	3	0.00
29/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2782	3	3	3	0.00
29/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	49	0	0	0	0.00
29/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	57	0	0	0	0.00
29/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	53	0	0	0	0.00
29/08/2011	R206 On 02-August-12			Bond Future	5.80	102.6857	102.7811	102.6857	0.00
29/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2089	2	2	2	0.00
29/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	2029	2	2	2	0.00
29/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2151	2	2	2	0.00
29/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	100	0	0	0	0.00
29/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	112	0	0	0	0.00
29/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	105	0	0	0	0.00
29/08/2011	R207 On 03-November-11			Bond Future	7.73	99.2508	99.4093	99.2508	7,549.00
29/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5810	6	6	6	0.00
29/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6076	6	6	6	0.00
29/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	5545	5	6	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
29/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1718	2	2	2	2,000.00
29/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2765	3	3	3	0.00
29/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3729	4	4	4	0.00
29/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	275	0	0	0	900.00
29/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1205	1	1	1	300.00
29/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1910	2	2	2	0.00
29/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3981	4	4	4	0.00
29/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	130	0	0	0	900.00
29/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	616	1	1	1	300.00
29/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1076	1	1	1	0.00
29/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	158	0	0	0	2,000.00
29/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2832	3	3	3	0.00
29/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	324	0	0	0	2,000.00
29/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	37	0	0	0	0.00
29/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	714	1	1	1	0.00
29/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	24	0	0	0	0.00
29/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	30	0	0	0	0.00
29/08/2011	R207 On 02-February-12			Bond Future	7.79	97.1266	97.2809	97.1266	0.00
29/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6844	7	7	7	0.00
29/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	6607	6	7	6	0.00
29/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7083	7	7	7	0.00
29/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	214	0	0	0	0.00
29/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	262	0	0	0	0.00
29/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	236	0	0	0	0.00
29/08/2011	R207 On 03-May-12			Bond Future	7.87	98.5841	98.7453	98.5841	0.00
29/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5630	6	6	6	0.00
29/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5837	6	6	6	0.00
29/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5426	5	5	5	0.00
29/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	927	1	1	1	0.00
29/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	816	1	1	1	0.00
29/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	870	1	1	1	0.00
29/08/2011	R207 On 02-August-12			Bond Future	7.95	96.4093	96.5712	96.4093	0.00
29/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5325	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	5523	5	6	5	0.00
29/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5130	5	5	5	0.00
29/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1183	1	1	1	0.00
29/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1066	1	1	1	0.00
29/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1123	1	1	1	0.00
29/08/2011	R208 On 03-November-11			Bond Future	7.78	93.7635	93.9584	93.7635	7,221.00
29/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	5930	6	6	6	0.00
29/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6210	6	6	6	0.00
29/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	5650	5	6	5	0.00
29/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1872	2	2	2	1,995.00
29/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2986	3	3	3	665.00
29/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4007	4	4	4	0.00
29/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6772	7	7	7	0.00
29/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	25	0	0	0	1,995.00
29/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	182	0	0	0	665.00
29/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	365	0	0	0	0.00
29/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	57	0	0	0	0.00
29/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	785	1	1	1	0.00
29/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	37	0	0	0	0.00
29/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	46	0	0	0	0.00
29/08/2011	R208 On 02-February-12			Bond Future	7.84	95.1906	95.3935	95.1906	0.00
29/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7119	7	7	7	0.00
29/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	7372	7	7	7	0.00
29/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	6868	7	7	7	0.00
29/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	313	0	0	0	0.00
29/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	259	0	0	0	0.00
29/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	284	0	0	0	0.00
29/08/2011	R208 On 03-May-12			Bond Future	7.90	93.2237	93.4278	93.2237	0.00
29/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7013	7	7	7	0.00
29/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6784	7	7	7	0.00
29/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7244	7	7	7	0.00
29/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	654	1	1	1	0.00
29/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	744	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
29/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	698	1	1	1	0.00
29/08/2011	R208 On 02-August-12			Bond Future	7.98	94.6109	94.8160	94.6109	0.00
29/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5653	6	6	6	0.00
29/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5443	5	5	5	0.00
29/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5867	6	6	6	0.00
29/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1182	1	1	1	0.00
29/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1309	1	1	1	0.00
29/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1243	1	1	1	0.00
29/08/2011	R209 On 03-November-11			Bond Future	8.26	79.4229	79.6913	79.4229	1,454.00
29/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4510	4	5	4	0.00
29/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4186	4	4	4	0.00
29/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4841	5	5	5	0.00
29/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	373	0	0	0	0.00
29/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	516	1	1	1	0.00
29/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	439	1	0	1	0.00
29/08/2011	R209 On 02-February-12			Bond Future	8.31	80.6318	80.8974	80.6318	0.00
29/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6604	6	7	6	0.00
29/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6310	6	6	6	0.00
29/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6902	7	7	7	0.00
29/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	922	1	1	1	0.00
29/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1094	1	1	1	0.00
29/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1004	1	1	1	0.00
29/08/2011	R209 On 03-May-12			Bond Future	8.36	78.6935	78.9732	78.6935	0.00
29/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6950	7	7	7	0.00
29/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7223	7	7	7	0.00
29/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6680	7	7	7	0.00
29/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	1900	2	2	2	0.00
29/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1680	2	2	2	0.00
29/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1787	2	2	2	0.00
29/08/2011	R209 On 02-August-12			Bond Future	8.41	79.8651	80.1416	79.8651	0.00
29/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8399	8	8	8	0.00
29/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8674	8	9	8	0.00
29/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	8129	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
29/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	1932	2	2	2	0.00
29/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1746	2	2	2	0.00
29/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1835	2	2	2	0.00
29/08/2011	R210 On 03-November-11			Bond Future	137.41	137.2174	137.4121	137.2174	600.00
29/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	6412	6	6	6	0.00
29/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	6462	6	6	6	0.00
29/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	6362	6	6	6	0.00
29/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 03-November-11			Bond Future	112.52	112.5111	112.5160	112.5111	529.00
29/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111266	111	111	111	0.00
29/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111216	111	111	111	0.00
29/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111316	111	111	111	0.00
29/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 02-February-12			Bond Future	112.89	112.8858	112.8906	112.8858	0.00
29/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2391	2	2	2	0.00
29/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2341	2	2	2	0.00
29/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2441	2	2	2	0.00
29/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On 03-November-11			Bond Future	111.70	111.5881	111.6962	111.5881	2,667.00
29/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	109246	109	109	109	0.00
29/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	109196	109	109	109	0.00
29/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	109146	109	109	109	0.00
29/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	R212 On 02-February-12			Bond Future	111.93	111.8181	111.9276	111.8181	0.00
29/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	3428	3	3	3	0.00
29/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	3478	3	3	3	0.00
29/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	3378	3	3	3	0.00
29/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 03-November-11			Bond Future	8.27	88.9297	89.1986	88.9297	0.00
29/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	4055	4	4	4	0.00
29/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4459	4	4	4	0.00
29/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3648	3	4	3	0.00
29/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 02-February-12			Bond Future	8.32	90.2854	90.5595	90.2854	0.00
29/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5545	5	6	5	0.00
29/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	5933	6	6	6	0.00
29/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	5154	5	5	5	0.00
29/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 03-May-12			Bond Future	8.38	88.1015	88.3807	88.1015	0.00
29/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	6960	7	7	7	0.00
29/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7333	7	7	7	0.00
29/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6584	6	7	6	0.00
29/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 02-August-12			Bond Future	8.44	89.4111	89.6950	89.4111	0.00
29/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6443	6	6	6	0.00
29/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6815	7	7	7	0.00
29/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	6069	6	6	6	0.00
29/08/2011	R213 On 02-August-12	9.20	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
29/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
29/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
29/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
29/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
29/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
29/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
29/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
29/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
29/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
29/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
29/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
29/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
29/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
29/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
30/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0403 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
30/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	AL7T On 03-November-11			Index Future	410.41	409.6400	410.4130	409.6400	16.00
30/08/2011	AL7T On 02-February-12			Index Future	416.66	415.8740	416.6580	415.8740	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
30/08/2011	ALBI On 03-November-11			Index Future	376.52	375.9540	376.5190	375.9540	1,617.00
30/08/2011	ALBI On 02-February-12			Index Future	382.25	381.6750	382.2480	381.6750	0.00
30/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	C214 On 28-February-41			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
30/08/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0066	0.0036	0.0066	22,388.00
30/08/2011	CAAE On 19-September-11			Can-Do Future	0.22	0.1859	0.2186	0.1859	21,898.00
30/08/2011	CAAG On 24-October-11			Can-Do Future	7.14	7.0889	7.1355	7.0889	0.00
30/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	466	0	0	0	0.00
30/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	424	0	0	0	0.00
30/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	509	0	1	0	0.00
30/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	256	0	0	0	14,286.00
30/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	108	0	0	0	6,757.00
30/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	373	0	0	0	0.00
30/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	24	0	0	0	0.00
30/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	121	0	0	0	0.00
30/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	39	0	0	0	0.00
30/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	31	0	0	0	0.00
30/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
30/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
30/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2011	GOVI On 03-November-11			GOVI	376.99	376.4270	376.9920	376.4270	161.00
30/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	199920	19	20	19	0.00
30/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	199820	19	20	19	0.00
30/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	200020	19	20	19	0.00
30/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
30/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
30/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
30/08/2011	GOVI On 02-February-12			GOVI	382.73	382.1560	382.7290	382.1560	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
30/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	137290	13	14	13	0.00
30/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	137190	13	14	13	0.00
30/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	137390	13	14	13	0.00
30/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
30/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
30/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
30/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2011	IGOV On 03-November-11			Index Future	163.32	163.3180	163.3180	163.3180	79.00
30/08/2011	IGOV On 02-February-12			Index Future	165.80	165.8030	165.8030	165.8030	0.00
30/08/2011	ILBI On 02-February-12			Index Future	448.65	448.5430	448.6460	448.5430	88.00
30/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.54	94.4700	94.4600	94.4700	16,389.00
30/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.51	94.5100	94.4900	94.5100	1,000.00
30/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.41	94.5800	94.5900	94.5800	1,000.00
30/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.33	94.6300	94.6700	94.6300	5,541.00
30/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.32	94.6300	94.6800	94.6300	0.00
30/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.32	94.6300	94.6800	94.6300	0.00
30/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.31	94.6200	94.6900	94.6200	1,340.00
30/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.36	94.5500	94.6400	94.5500	2,890.00
30/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.51	94.4100	94.4900	94.4100	44,760.00
30/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.67	94.2400	94.3300	94.2400	990.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.89	94.0300	94.1100	94.0300	790.00
30/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.14	93.7900	93.8600	93.7900	1,250.00
30/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
30/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
30/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
30/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
30/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
30/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
30/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
30/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
30/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
30/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
30/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
30/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
30/08/2011	OTH1 On 03-November-11			Index Future	373.54	372.9790	373.5410	372.9790	0.00
30/08/2011	OTH1 On 02-February-12			Index Future	379.23	378.6550	379.2260	378.6550	0.00
30/08/2011	R157 On 03-November-11			Bond Future	6.53	125.1865	125.3935	125.1865	15,490.00
30/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6392	6	6	6	0.00
30/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6571	6	7	6	0.00
30/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	6213	6	6	6	0.00
30/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	688	1	1	1	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1911	2	2	2	400.00
30/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2246	2	2	2	0.00
30/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3854	4	4	4	0.00
30/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	7	0	0	0	1,200.00
30/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	72	0	0	0	400.00
30/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	113	0	0	0	0.00
30/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	600	1	1	1	0.00
30/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R157 On 02-February-12			Bond Future	6.56	127.0934	127.3012	127.0934	0.00
30/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6724	7	7	7	0.00
30/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6889	7	7	7	0.00
30/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6560	6	7	6	0.00
30/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	19	0	0	0	0.00
30/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	14	0	0	0	0.00
30/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	16	0	0	0	0.00
30/08/2011	R157 On 03-May-12			Bond Future	6.60	122.1944	122.4077	122.1944	0.00
30/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5453	5	5	5	0.00
30/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5602	5	6	5	0.00
30/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5305	5	5	5	0.00
30/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	118	0	0	0	0.00
30/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	100	0	0	0	0.00
30/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	109	0	0	0	0.00
30/08/2011	R157 On 02-August-12			Bond Future	6.66	124.0069	124.2197	124.0069	0.00
30/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4431	4	4	4	0.00
30/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4305	4	4	4	0.00
30/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4558	4	5	4	0.00
30/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	353	0	0	0	0.00
30/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	396	0	0	0	0.00
30/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	374	0	0	0	0.00
30/08/2011	R186 On 03-November-11			Bond Future	7.97	125.9820	126.0422	125.9820	24,731.00
30/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	9860	10	10	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10290	10	10	10	0.00
30/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9430	9	9	9	0.00
30/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7723	8	8	8	5,600.00
30/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2848	3	3	3	1,275.00
30/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10720	11	11	11	0.00
30/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4522	4	5	4	425.00
30/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	6067	6	6	6	0.00
30/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	396	0	0	0	425.00
30/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	51	0	0	0	1,275.00
30/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	749	1	1	1	0.00
30/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1512	2	2	2	0.00
30/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	92	0	0	0	0.00
30/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	197	0	0	0	0.00
30/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	62	0	0	0	0.00
30/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	76	0	0	0	0.00
30/08/2011	R186 On 02-February-12			Bond Future	8.02	122.6056	122.6648	122.6056	2,501.00
30/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	9877	10	10	10	0.00
30/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9502	9	10	9	0.00
30/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10253	10	10	10	0.00
30/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	668	1	1	1	0.00
30/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	799	1	1	1	0.00
30/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	732	1	1	1	0.00
30/08/2011	R186 On 03-May-12			Bond Future	8.08	124.4537	124.5120	124.4537	0.00
30/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	10040	10	10	10	0.00
30/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9701	10	10	10	0.00
30/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10383	10	10	10	0.00
30/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1467	1	1	1	0.00
30/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1659	2	2	2	0.00
30/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1560	2	2	2	0.00
30/08/2011	R186 On 02-August-12			Bond Future	8.15	121.0054	121.0626	121.0054	0.00
30/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8370	8	8	8	0.00
30/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8683	9	9	9	0.00
30/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	8065	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
30/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	2935	3	3	3	0.00
30/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2662	3	3	3	0.00
30/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2793	3	3	3	0.00
30/08/2011	R189 On 03-November-11			Bond Future	213.92	213.9841	213.9173	213.9841	0.00
30/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1917	2	2	2	0.00
30/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1967	2	2	2	0.00
30/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1867	2	2	2	0.00
30/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R197 On 03-November-11			Bond Future	245.72	245.7141	245.7247	245.7141	183.00
30/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	7225	7	7	7	0.00
30/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	7175	7	7	7	0.00
30/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	7275	7	7	7	0.00
30/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R201 On 03-November-11			Bond Future	6.18	110.3559	110.5281	110.3559	1,348.00
30/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	5163	5	5	5	0.00
30/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5300	5	5	5	0.00
30/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	5025	5	5	5	0.00
30/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R201 On 02-February-12			Bond Future	6.18	107.6274	107.8001	107.6274	0.00
30/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5419	5	5	5	0.00
30/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5545	5	6	5	0.00
30/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5293	5	5	5	0.00
30/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	0	0	0.00
30/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	3	0	0	0	0.00
30/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	4	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	R201 On 03-May-12			Bond Future	6.19	109.2456	109.4238	109.2456	0.00
30/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3862	4	4	4	0.00
30/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3974	4	4	4	0.00
30/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3751	4	4	4	0.00
30/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	84	0	0	0	0.00
30/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	71	0	0	0	0.00
30/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	77	0	0	0	0.00
30/08/2011	R201 On 02-August-12			Bond Future	6.21	106.4575	106.6375	106.4575	0.00
30/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	3079	3	3	3	0.00
30/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2983	3	3	3	0.00
30/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3176	3	3	3	0.00
30/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	209	0	0	0	0.00
30/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	233	0	0	0	0.00
30/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	220	0	0	0	0.00
30/08/2011	R202 On 03-November-11			Bond Future	185.93	185.9249	185.9328	185.9249	26,816.00
30/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	185433	185	185	185	0.00
30/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	185383	185	185	185	0.00
30/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	185483	185	185	185	0.00
30/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R202 On 02-February-12			Bond Future	186.10	186.0898	186.0978	186.0898	0.00
30/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	9098	9	9	9	0.00
30/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	9048	9	9	9	0.00
30/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	9148	9	9	9	0.00
30/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R203 On 03-November-11			Bond Future	7.30	105.4510	105.6534	105.4510	2,077.00
30/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5589	5	6	5	0.00
30/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5365	5	5	5	0.00
30/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5812	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	6	0	0	0	0.00
30/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	9	0	0	0	0.00
30/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	8	0	0	0	0.00
30/08/2011	R203 On 02-February-12			Bond Future	7.37	107.0550	107.2633	107.0550	0.00
30/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6284	6	6	6	0.00
30/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	6082	6	6	6	0.00
30/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6488	6	6	6	0.00
30/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	105	0	0	0	0.00
30/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	129	0	0	0	0.00
30/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	115	0	0	0	0.00
30/08/2011	R203 On 03-May-12			Bond Future	7.44	104.5056	104.7142	104.5056	0.00
30/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5954	6	6	6	0.00
30/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5771	6	6	6	0.00
30/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	6138	6	6	6	0.00
30/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	308	0	0	0	0.00
30/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	355	0	0	0	0.00
30/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	331	0	0	0	0.00
30/08/2011	R203 On 02-August-12			Bond Future	7.52	106.0527	106.2694	106.0527	0.00
30/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4719	5	5	5	0.00
30/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4554	4	5	4	0.00
30/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4887	5	5	5	0.00
30/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	633	1	1	1	0.00
30/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	705	1	1	1	0.00
30/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	668	1	1	1	0.00
30/08/2011	R204 On 03-November-11			Bond Future	7.50	105.5230	105.7550	105.5230	2,782.00
30/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	6631	6	7	6	0.00
30/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6883	7	7	7	0.00
30/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6379	6	6	6	0.00
30/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	12	0	0	0	0.00
30/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	7	0	0	0	0.00
30/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	9	0	0	0	0.00
30/08/2011	R204 On 02-February-12			Bond Future	7.57	103.0914	103.3322	103.0914	0.00
30/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7456	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	7688	7	8	7	0.00
30/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7225	7	7	7	0.00
30/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	128	0	0	0	0.00
30/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	103	0	0	0	0.00
30/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	114	0	0	0	0.00
30/08/2011	R204 On 03-May-12			Bond Future	7.64	104.6457	104.8837	104.6457	0.00
30/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	6140	6	6	6	0.00
30/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6344	6	6	6	0.00
30/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5938	6	6	6	0.00
30/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	610	1	1	1	0.00
30/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	532	1	1	1	0.00
30/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	570	1	1	1	0.00
30/08/2011	R204 On 02-August-12			Bond Future	7.72	102.1666	102.4115	102.1666	0.00
30/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4868	5	5	5	0.00
30/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	5053	5	5	5	0.00
30/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4686	5	5	5	0.00
30/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1104	1	1	1	0.00
30/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	994	1	1	1	0.00
30/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1047	1	1	1	0.00
30/08/2011	R206 On 03-November-11			Bond Future	5.85	105.5887	105.6900	105.5887	12,577.00
30/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3836	4	4	4	0.00
30/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3738	4	4	4	0.00
30/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3935	4	4	4	0.00
30/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R206 On 02-February-12			Bond Future	5.80	103.4317	103.5331	103.4317	0.00
30/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3950	4	4	4	0.00
30/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3863	4	4	4	0.00
30/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	4037	4	4	4	0.00
30/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
30/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	0	0	0.00
30/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	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
30/08/2011	R206 On 03-May-12			Bond Future	5.76	104.9875	105.0925	104.9875	0.00
30/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2806	3	3	3	0.00
30/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2732	3	3	3	0.00
30/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2880	3	3	3	0.00
30/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	42	0	0	0	0.00
30/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	50	0	0	0	0.00
30/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	46	0	0	0	0.00
30/08/2011	R206 On 02-August-12			Bond Future	5.72	102.7811	102.8863	102.7811	0.00
30/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2182	2	2	2	0.00
30/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	2120	2	2	2	0.00
30/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2244	2	2	2	0.00
30/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	87	0	0	0	0.00
30/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	98	0	0	0	0.00
30/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	93	0	0	0	0.00
30/08/2011	R207 On 03-November-11			Bond Future	7.70	99.4093	99.5623	99.4093	8,599.00
30/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5958	6	6	6	0.00
30/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6225	6	6	6	0.00
30/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	5692	6	6	6	0.00
30/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1809	2	2	2	2,000.00
30/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2883	3	3	3	0.00
30/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3862	4	4	4	0.00
30/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	298	0	0	0	900.00
30/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2007	2	2	2	0.00
30/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4117	4	4	4	0.00
30/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1278	1	1	1	300.00
30/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	560	1	1	1	300.00
30/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	113	0	0	0	900.00
30/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	996	1	1	1	0.00
30/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	138	0	0	0	2,000.00
30/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2702	3	3	3	0.00
30/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	289	0	0	0	2,000.00
30/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	31	0	0	0	0.00
30/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	652	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
30/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	20	0	0	0	0.00
30/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	25	0	0	0	0.00
30/08/2011	R207 On 02-February-12			Bond Future	7.77	97.2809	97.4413	97.2809	0.00
30/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6987	7	7	7	0.00
30/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7228	7	7	7	0.00
30/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	6748	7	7	7	0.00
30/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	242	0	0	0	0.00
30/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	199	0	0	0	0.00
30/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	219	0	0	0	0.00
30/08/2011	R207 On 03-May-12			Bond Future	7.84	98.7453	98.9068	98.7453	0.00
30/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5753	6	6	6	0.00
30/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5961	6	6	6	0.00
30/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5547	5	6	5	0.00
30/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	887	1	1	1	0.00
30/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	779	1	1	1	0.00
30/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	831	1	1	1	0.00
30/08/2011	R207 On 02-August-12			Bond Future	7.92	96.5712	96.7388	96.5712	0.00
30/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5446	5	5	5	0.00
30/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	5646	6	6	6	0.00
30/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5250	5	5	5	0.00
30/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1136	1	1	1	0.00
30/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1021	1	1	1	0.00
30/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1076	1	1	1	0.00
30/08/2011	R208 On 03-November-11			Bond Future	7.74	93.9584	94.1601	93.9584	7,301.00
30/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6124	6	6	6	0.00
30/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6405	6	6	6	0.00
30/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	5842	6	6	6	0.00
30/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1995	2	2	2	1,995.00
30/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6969	7	7	7	0.00
30/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3143	3	3	3	665.00
30/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4183	4	4	4	0.00
30/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	156	0	0	0	665.00
30/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	20	0	0	0	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	320	0	0	0	0.00
30/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	47	0	0	0	0.00
30/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	706	1	1	1	0.00
30/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	31	0	0	0	0.00
30/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	39	0	0	0	0.00
30/08/2011	R208 On 02-February-12			Bond Future	7.80	95.3935	95.5907	95.3935	0.00
30/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7294	7	7	7	0.00
30/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7040	7	7	7	0.00
30/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	7548	7	8	7	0.00
30/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	237	0	0	0	0.00
30/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	288	0	0	0	0.00
30/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	262	0	0	0	0.00
30/08/2011	R208 On 03-May-12			Bond Future	7.87	93.4278	93.6386	93.4278	0.00
30/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7184	7	7	7	0.00
30/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6953	7	7	7	0.00
30/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7417	7	7	7	0.00
30/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	617	1	1	1	0.00
30/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	703	1	1	1	0.00
30/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	658	1	1	1	0.00
30/08/2011	R208 On 02-August-12			Bond Future	7.94	94.8160	95.0216	94.8160	0.00
30/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5802	6	6	6	0.00
30/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5590	5	6	5	0.00
30/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6019	6	6	6	0.00
30/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1128	1	1	1	0.00
30/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1251	1	1	1	0.00
30/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1186	1	1	1	0.00
30/08/2011	R209 On 03-November-11			Bond Future	8.25	79.6913	79.8303	79.6913	1,454.00
30/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4617	5	5	5	0.00
30/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4951	5	5	5	0.00
30/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4289	4	4	4	0.00
30/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	480	1	0	1	0.00
30/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	344	0	0	0	0.00
30/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	407	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
30/08/2011	R209 On 02-February-12			Bond Future	8.29	80.8974	81.0436	80.8974	0.00
30/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6712	7	7	7	0.00
30/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	7013	7	7	7	0.00
30/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6416	6	6	6	0.00
30/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1053	1	1	1	0.00
30/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	887	1	1	1	0.00
30/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	966	1	1	1	0.00
30/08/2011	R209 On 03-May-12			Bond Future	8.34	78.9732	79.1179	78.9732	0.00
30/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	7049	7	7	7	0.00
30/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7324	7	7	7	0.00
30/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6777	7	7	7	0.00
30/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	1852	2	2	2	0.00
30/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1636	2	2	2	0.00
30/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1741	2	2	2	0.00
30/08/2011	R209 On 02-August-12			Bond Future	8.40	80.1416	80.2932	80.1416	0.00
30/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8508	8	9	8	0.00
30/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8785	9	9	9	0.00
30/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	8235	8	8	8	0.00
30/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	1887	2	2	2	0.00
30/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1706	2	2	2	0.00
30/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1793	2	2	2	0.00
30/08/2011	R210 On 03-November-11			Bond Future	137.42	137.4121	137.4181	137.4121	600.00
30/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	6418	6	6	6	0.00
30/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	6468	6	6	6	0.00
30/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	6368	6	6	6	0.00
30/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R211 On 03-November-11			Bond Future	112.52	112.5160	112.5184	112.5160	529.00
30/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111268	111	111	111	0.00
30/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111318	111	111	111	0.00
30/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111218	111	111	111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R211 On 02-February-12			Bond Future	112.89	112.8906	112.8930	112.8906	0.00
30/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2393	2	2	2	0.00
30/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2343	2	2	2	0.00
30/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2443	2	2	2	0.00
30/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R212 On 03-November-11			Bond Future	111.70	111.6962	111.7009	111.6962	2,667.00
30/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	109201	109	109	109	0.00
30/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	109151	109	109	109	0.00
30/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	109251	109	109	109	0.00
30/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R212 On 02-February-12			Bond Future	111.93	111.9276	111.9323	111.9276	0.00
30/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	3432	3	3	3	0.00
30/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	3482	3	3	3	0.00
30/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	3382	3	3	3	0.00
30/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 03-November-11			Bond Future	8.25	89.1986	89.3379	89.1986	0.00
30/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	4194	4	4	4	0.00
30/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4598	4	5	4	0.00
30/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3788	4	4	4	0.00
30/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 02-February-12			Bond Future	8.31	90.5595	90.6971	90.5595	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
30/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5682	6	6	6	0.00
30/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	5292	5	5	5	0.00
30/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	6070	6	6	6	0.00
30/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 03-May-12			Bond Future	8.36	88.3807	88.5250	88.3807	0.00
30/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	7104	7	7	7	0.00
30/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7477	7	7	7	0.00
30/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6728	7	7	7	0.00
30/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 02-August-12			Bond Future	8.42	89.6950	89.8375	89.6950	0.00
30/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6586	6	7	6	0.00
30/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6957	7	7	7	0.00
30/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	6211	6	6	6	0.00
30/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
30/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
30/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
30/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
30/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
30/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
30/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
30/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
30/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
30/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
30/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
30/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
30/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
30/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
30/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
30/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
30/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
30/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
30/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
30/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
30/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
30/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
30/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
30/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
31/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	0957 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
31/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	AL7T On 03-November-11			Index Future	406.58	410.4130	406.5750	410.4130	16.00
31/08/2011	AL7T On 02-February-12			Index Future	412.76	416.6580	412.7620	416.6580	0.00
31/08/2011	ALBI On 03-November-11			Index Future	372.99	376.5190	372.9930	376.5190	1,617.00
31/08/2011	ALBI On 02-February-12			Index Future	378.67	382.2480	378.6690	382.2480	0.00
31/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0036	0.0053	0.0036	22,388.00
31/08/2011	CAAE On 19-September-11			Can-Do Future	0.17	0.2186	0.1737	0.2186	21,898.00
31/08/2011	CAAG On 24-October-11			Can-Do Future	7.06	7.1355	7.0589	7.1355	0.00
31/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	397	0	0	0	0.00
31/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	360	0	0	0	0.00
31/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	439	1	0	1	0.00
31/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	207	0	0	0	14,286.00
31/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	84	0	0	0	6,757.00
31/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	425	0	0	0	0.00
31/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	30	0	0	0	0.00
31/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	148	0	0	0	0.00
31/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	51	0	0	0	0.00
31/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	38	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
31/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
31/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
31/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2011	GOVI On 03-November-11			GOVI	373.72	376.9920	373.7190	376.9920	161.00
31/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	167190	20	17	20	0.00
31/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	167090	20	17	20	0.00
31/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	167290	20	17	20	0.00
31/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
31/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
31/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
31/08/2011	GOVI On 02-February-12			GOVI	379.41	382.7290	379.4060	382.7290	0.00
31/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	104060	14	10	14	0.00
31/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	103960	14	10	14	0.00
31/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	104160	14	10	14	0.00
31/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
31/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
31/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
31/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2011	IGOV On 03-November-11			Index Future	163.32	163.3180	163.3220	163.3180	79.00
31/08/2011	IGOV On 02-February-12			Index Future	165.81	165.8030	165.8070	165.8030	0.00
31/08/2011	ILBI On 02-February-12			Index Future	448.68	448.6460	448.6770	448.6460	88.00
31/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
31/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4600	94.4700	94.4600	16,389.00
31/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.48	94.4900	94.5200	94.4900	1,000.00
31/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.39	94.5900	94.6100	94.5900	1,000.00
31/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.31	94.6700	94.6900	94.6700	5,541.00
31/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.29	94.6800	94.7100	94.6800	0.00
31/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.27	94.6800	94.7300	94.6800	0.00
31/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.26	94.6900	94.7400	94.6900	1,340.00
31/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.32	94.6400	94.6800	94.6400	2,890.00
31/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.47	94.4900	94.5300	94.4900	44,760.00
31/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.64	94.3300	94.3600	94.3300	990.00
31/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.87	94.1100	94.1300	94.1100	790.00
31/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.10	93.8600	93.9000	93.8600	1,250.00
31/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
31/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
31/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/08/2011	OTH1 On 03-November-11			Index Future	368.67	373.5410	368.6650	373.5410	0.00
31/08/2011	OTH1 On 02-February-12			Index Future	374.28	379.2260	374.2750	379.2260	0.00
31/08/2011	R157 On 03-November-11			Bond Future	6.55	125.3935	125.3168	125.3935	15,490.00
31/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6316	6	6	6	0.00
31/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6495	7	6	7	0.00
31/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	6136	6	6	6	0.00
31/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	644	1	1	1	1,200.00
31/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3778	4	4	4	0.00
31/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1842	2	2	2	400.00
31/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2175	2	2	2	0.00
31/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	78	0	0	0	400.00
31/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	8	0	0	0	1,200.00
31/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	121	0	0	0	0.00
31/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	633	1	1	1	0.00
31/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	0	0	0.00
31/08/2011	R157 On 02-February-12			Bond Future	6.58	127.3012	127.2223	127.3012	0.00
31/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6646	7	7	7	0.00
31/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6811	7	7	7	0.00
31/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6482	7	6	7	0.00
31/08/2011	R157 On 02-February-12	6.00	Call	Bond Future	330	0	0	0	130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	R157 On 02-February-12	7.05	Call	Bond Future	2132	0	2	0	0.00
31/08/2011	R157 On 02-February-12	6.55	Call	Bond Future	1024	0	1	0	0.00
31/08/2011	R157 On 02-February-12	6.55	Put	Bond Future	1142	0	1	0	130.00
31/08/2011	R157 On 02-February-12	6.00	Put	Bond Future	2442	0	2	0	0.00
31/08/2011	R157 On 02-February-12	7.05	Put	Bond Future	473	0	0	0	130.00
31/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	19	0	0	0	0.00
31/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	15	0	0	0	0.00
31/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	16	0	0	0	0.00
31/08/2011	R157 On 03-May-12			Bond Future	6.63	122.4077	122.3277	122.4077	0.00
31/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5377	5	5	5	0.00
31/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5230	5	5	5	0.00
31/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5526	6	6	6	0.00
31/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	104	0	0	0	0.00
31/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	123	0	0	0	0.00
31/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	113	0	0	0	0.00
31/08/2011	R157 On 02-August-12			Bond Future	6.68	124.2197	124.1425	124.2197	0.00
31/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4365	4	4	4	0.00
31/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4239	4	4	4	0.00
31/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4492	5	4	5	0.00
31/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	365	0	0	0	0.00
31/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	407	0	0	0	0.00
31/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	385	0	0	0	0.00
31/08/2011	R186 On 03-November-11			Bond Future	8.15	126.0422	124.1738	126.0422	24,731.00
31/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	8078	10	8	10	0.00
31/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	8495	10	8	10	0.00
31/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	7664	9	8	9	0.00
31/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	6044	8	6	8	5,600.00
31/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1825	3	2	3	1,275.00
31/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	3180	5	3	5	425.00
31/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	4527	6	5	6	0.00
31/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	8913	11	9	11	0.00
31/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	112	0	0	0	1,275.00
31/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	724	0	1	0	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	1276	1	1	1	0.00
31/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	2357	2	2	2	0.00
31/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	195	0	0	0	0.00
31/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	386	0	0	0	0.00
31/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	135	0	0	0	0.00
31/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	162	0	0	0	0.00
31/08/2011	R186 On 02-February-12			Bond Future	8.22	122.6648	120.7692	122.6648	2,501.00
31/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	8298	10	8	10	0.00
31/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	8652	10	9	10	0.00
31/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	7947	10	8	10	0.00
31/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1140	1	1	1	0.00
31/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	963	1	1	1	0.00
31/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1049	1	1	1	0.00
31/08/2011	R186 On 03-May-12			Bond Future	8.28	124.5120	122.5918	124.5120	0.00
31/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	8577	10	9	10	0.00
31/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	8898	10	9	10	0.00
31/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	8260	10	8	10	0.00
31/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2138	2	2	2	0.00
31/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1902	1	2	1	0.00
31/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2017	2	2	2	0.00
31/08/2011	R186 On 02-August-12			Bond Future	8.35	121.0626	119.1207	121.0626	0.00
31/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	7080	8	7	8	0.00
31/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	7369	9	7	9	0.00
31/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	6799	8	7	8	0.00
31/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	3611	3	4	3	0.00
31/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	3290	3	3	3	0.00
31/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	3445	3	3	3	0.00
31/08/2011	R189 On 03-November-11			Bond Future	213.85	213.9173	213.8490	213.9173	0.00
31/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1849	2	2	2	0.00
31/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1899	2	2	2	0.00
31/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1799	2	2	2	0.00
31/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R197 On 03-November-11			Bond Future	245.99	245.7247	245.9867	245.7247	183.00
31/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	7487	7	7	7	0.00
31/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	7437	7	7	7	0.00
31/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	7537	7	8	7	0.00
31/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R201 On 03-November-11			Bond Future	6.23	110.5281	110.3909	110.5281	1,348.00
31/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	5026	5	5	5	0.00
31/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4888	5	5	5	0.00
31/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5163	5	5	5	0.00
31/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R201 On 02-February-12			Bond Future	6.23	107.8001	107.6598	107.8001	0.00
31/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5279	5	5	5	0.00
31/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5153	5	5	5	0.00
31/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5405	6	5	6	0.00
31/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	4	0	0	0	0.00
31/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	0	0	0.00
31/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	4	0	0	0	0.00
31/08/2011	R201 On 03-May-12			Bond Future	6.25	109.4238	109.2802	109.4238	0.00
31/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3728	4	4	4	0.00
31/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3617	4	4	4	0.00
31/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3839	4	4	4	0.00
31/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	79	0	0	0	0.00
31/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	94	0	0	0	0.00
31/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	86	0	0	0	0.00
31/08/2011	R201 On 02-August-12			Bond Future	6.27	106.6375	106.4935	106.6375	0.00
31/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2956	3	3	3	0.00
31/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2862	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3052	3	3	3	0.00
31/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	229	0	0	0	0.00
31/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	256	0	0	0	0.00
31/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	241	0	0	0	0.00
31/08/2011	R202 On 03-November-11			Bond Future	185.96	185.9328	185.9568	185.9328	26,816.00
31/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	185457	185	185	185	0.00
31/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	185407	185	185	185	0.00
31/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	185507	185	186	185	0.00
31/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R202 On 02-February-12			Bond Future	186.12	186.0978	186.1221	186.0978	0.00
31/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	9122	9	9	9	0.00
31/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	9072	9	9	9	0.00
31/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	9172	9	9	9	0.00
31/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R203 On 03-November-11			Bond Future	7.43	105.6534	105.0430	105.6534	2,077.00
31/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	4986	6	5	6	0.00
31/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5207	6	5	6	0.00
31/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	4764	5	5	5	0.00
31/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	19	0	0	0	0.00
31/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	11	0	0	0	0.00
31/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	15	0	0	0	0.00
31/08/2011	R203 On 02-February-12			Bond Future	7.50	107.2633	106.6399	107.2633	0.00
31/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	5704	6	6	6	0.00
31/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	5905	6	6	6	0.00
31/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5506	6	6	6	0.00
31/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	176	0	0	0	0.00
31/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	145	0	0	0	0.00
31/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	159	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
31/08/2011	R203 On 03-May-12			Bond Future	7.58	104.7142	104.0853	104.7142	0.00
31/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5410	6	5	6	0.00
31/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5589	6	6	6	0.00
31/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5233	6	5	6	0.00
31/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	446	0	0	0	0.00
31/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	387	0	0	0	0.00
31/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	416	0	0	0	0.00
31/08/2011	R203 On 02-August-12			Bond Future	7.68	106.2694	105.6294	106.2694	0.00
31/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4225	5	4	5	0.00
31/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4066	5	4	5	0.00
31/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4386	5	4	5	0.00
31/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	772	1	1	1	0.00
31/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	857	1	1	1	0.00
31/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	814	1	1	1	0.00
31/08/2011	R204 On 03-November-11			Bond Future	7.66	105.7550	104.9130	105.7550	2,782.00
31/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	5799	7	6	7	0.00
31/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	5549	6	6	6	0.00
31/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6049	7	6	7	0.00
31/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	15	0	0	0	0.00
31/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	23	0	0	0	0.00
31/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	19	0	0	0	0.00
31/08/2011	R204 On 02-February-12			Bond Future	7.73	103.3322	102.4793	103.3322	0.00
31/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	6657	7	7	7	0.00
31/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	6431	7	6	7	0.00
31/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	6884	8	7	8	0.00
31/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	151	0	0	0	0.00
31/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	187	0	0	0	0.00
31/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	168	0	0	0	0.00
31/08/2011	R204 On 03-May-12			Bond Future	7.81	104.8837	104.0177	104.8837	0.00
31/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5432	6	5	6	0.00
31/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5239	6	5	6	0.00
31/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	5628	6	6	6	0.00
31/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	682	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
31/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	777	1	1	1	0.00
31/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	728	1	1	1	0.00
31/08/2011	R204 On 02-August-12			Bond Future	7.90	102.4115	101.5305	102.4115	0.00
31/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4234	5	4	5	0.00
31/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4408	5	4	5	0.00
31/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4063	5	4	5	0.00
31/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1362	1	1	1	0.00
31/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1229	1	1	1	0.00
31/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1294	1	1	1	0.00
31/08/2011	R206 On 03-November-11			Bond Future	5.93	105.6900	105.5309	105.6900	12,577.00
31/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3677	4	4	4	0.00
31/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3776	4	4	4	0.00
31/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3579	4	4	4	0.00
31/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R206 On 02-February-12			Bond Future	5.89	103.5331	103.3728	103.5331	0.00
31/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3790	4	4	4	0.00
31/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3878	4	4	4	0.00
31/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3703	4	4	4	0.00
31/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	0	0	0.00
31/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	0	0	0.00
31/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
31/08/2011	R206 On 03-May-12			Bond Future	5.86	105.0925	104.9294	105.0925	0.00
31/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2652	3	3	3	0.00
31/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2727	3	3	3	0.00
31/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2579	3	3	3	0.00
31/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	60	0	0	0	0.00
31/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	52	0	0	0	0.00
31/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	55	0	0	0	0.00
31/08/2011	R206 On 02-August-12			Bond Future	5.84	102.8863	102.7216	102.8863	0.00
31/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2036	2	2	2	0.00
31/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1976	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
31/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2097	2	2	2	0.00
31/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	105	0	0	0	0.00
31/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	119	0	0	0	0.00
31/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	111	0	0	0	0.00
31/08/2011	R207 On 03-November-11			Bond Future	7.85	99.5623	98.6723	99.5623	8,599.00
31/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5094	6	5	6	0.00
31/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	5356	6	5	6	0.00
31/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	4834	6	5	6	0.00
31/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1263	2	1	2	2,000.00
31/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2185	3	2	3	0.00
31/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3080	4	3	4	0.00
31/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	155	0	0	0	900.00
31/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	840	1	1	1	300.00
31/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1427	2	1	2	0.00
31/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3319	4	3	4	0.00
31/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	205	0	0	0	900.00
31/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	870	1	1	1	300.00
31/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1448	1	1	1	0.00
31/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	246	0	0	0	2,000.00
31/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	3449	3	3	3	0.00
31/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	481	0	0	0	2,000.00
31/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	63	0	0	0	0.00
31/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	996	1	1	1	0.00
31/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	41	0	0	0	0.00
31/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	51	0	0	0	0.00
31/08/2011	R207 On 02-February-12			Bond Future	7.92	97.4413	96.5350	97.4413	0.00
31/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6171	7	6	7	0.00
31/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5940	7	6	7	0.00
31/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	6404	7	6	7	0.00
31/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	281	0	0	0	0.00
31/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	340	0	0	0	0.00
31/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	309	0	0	0	0.00
31/08/2011	R207 On 03-May-12			Bond Future	8.00	98.9068	97.9868	98.9068	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
31/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5044	6	5	6	0.00
31/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4849	6	5	6	0.00
31/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5242	6	5	6	0.00
31/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	980	1	1	1	0.00
31/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1109	1	1	1	0.00
31/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1042	1	1	1	0.00
31/08/2011	R207 On 02-August-12			Bond Future	8.09	96.7388	95.8027	96.7388	0.00
31/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4761	5	5	5	0.00
31/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4950	6	5	6	0.00
31/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	4575	5	5	5	0.00
31/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1397	1	1	1	0.00
31/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1261	1	1	1	0.00
31/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1327	1	1	1	0.00
31/08/2011	R208 On 03-November-11			Bond Future	7.89	94.1601	93.2380	94.1601	7,301.00
31/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	5236	6	5	6	0.00
31/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	5511	6	6	6	0.00
31/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	4961	6	5	6	0.00
31/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1422	2	1	2	1,995.00
31/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2417	3	2	3	665.00
31/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	3373	4	3	4	0.00
31/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6066	7	6	7	0.00
31/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	39	0	0	0	1,995.00
31/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	268	0	0	0	665.00
31/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	516	0	1	0	0.00
31/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	88	0	0	0	0.00
31/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1055	1	1	1	0.00
31/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	59	0	0	0	0.00
31/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	73	0	0	0	0.00
31/08/2011	R208 On 02-February-12			Bond Future	7.96	95.5907	94.6584	95.5907	0.00
31/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	6460	7	6	7	0.00
31/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	6707	8	7	8	0.00
31/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	6216	7	6	7	0.00
31/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	396	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
31/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	329	0	0	0	0.00
31/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	360	0	0	0	0.00
31/08/2011	R208 On 03-May-12			Bond Future	8.03	93.6386	92.6861	93.6386	0.00
31/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	6401	7	6	7	0.00
31/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	6625	7	7	7	0.00
31/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6180	7	6	7	0.00
31/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	882	1	1	1	0.00
31/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	777	1	1	1	0.00
31/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	828	1	1	1	0.00
31/08/2011	R208 On 02-August-12			Bond Future	8.10	95.0216	94.0630	95.0216	0.00
31/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5102	6	5	6	0.00
31/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4901	6	5	6	0.00
31/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5308	6	5	6	0.00
31/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1376	1	1	1	0.00
31/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1520	1	2	1	0.00
31/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1445	1	1	1	0.00
31/08/2011	R209 On 03-November-11			Bond Future	8.46	79.8303	78.0101	79.8303	1,454.00
31/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	3186	5	3	5	0.00
31/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	2908	4	3	4	0.00
31/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	3475	5	3	5	0.00
31/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	688	0	1	0	0.00
31/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	919	0	1	0	0.00
31/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	797	0	1	0	0.00
31/08/2011	R209 On 02-February-12			Bond Future	8.51	81.0436	79.2000	81.0436	0.00
31/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	5312	7	5	7	0.00
31/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	5045	6	5	6	0.00
31/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	5584	7	6	7	0.00
31/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1301	1	1	1	0.00
31/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1526	1	2	1	0.00
31/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1410	1	1	1	0.00
31/08/2011	R209 On 03-May-12			Bond Future	8.57	79.1179	77.2443	79.1179	0.00
31/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	5733	7	6	7	0.00
31/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	5487	7	5	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	5983	7	6	7	0.00
31/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	2169	2	2	2	0.00
31/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	2436	2	2	2	0.00
31/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	2299	2	2	2	0.00
31/08/2011	R209 On 02-August-12			Bond Future	8.63	80.2932	78.3913	80.2932	0.00
31/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	7121	9	7	9	0.00
31/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	7377	9	7	9	0.00
31/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	6870	8	7	8	0.00
31/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2424	2	2	2	0.00
31/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	2200	2	2	2	0.00
31/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	2308	2	2	2	0.00
31/08/2011	R210 On 03-November-11			Bond Future	137.44	137.4181	137.4363	137.4181	600.00
31/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	6436	6	6	6	0.00
31/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	6486	6	6	6	0.00
31/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	6386	6	6	6	0.00
31/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R211 On 03-November-11			Bond Future	112.53	112.5184	112.5258	112.5184	529.00
31/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111276	111	111	111	0.00
31/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111326	111	111	111	0.00
31/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111226	111	111	111	0.00
31/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R211 On 02-February-12			Bond Future	112.90	112.8930	112.9003	112.8930	0.00
31/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2400	2	2	2	0.00
31/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2350	2	2	2	0.00
31/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2450	2	2	2	0.00
31/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	R212 On 03-November-11			Bond Future	111.71	111.7009	111.7148	111.7009	2,667.00
31/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	109215	109	109	109	0.00
31/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	109165	109	109	109	0.00
31/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	109265	109	109	109	0.00
31/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R212 On 02-February-12			Bond Future	111.95	111.9323	111.9465	111.9323	0.00
31/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	3447	3	3	3	0.00
31/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	3497	3	3	3	0.00
31/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	3397	3	3	3	0.00
31/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 03-November-11			Bond Future	8.45	89.3379	87.6031	89.3379	0.00
31/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	2459	4	2	4	0.00
31/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	2863	5	3	5	0.00
31/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	2053	4	2	4	0.00
31/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 02-February-12			Bond Future	8.51	90.6971	88.9422	90.6971	0.00
31/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	3927	6	4	6	0.00
31/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	4315	6	4	6	0.00
31/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	3537	5	4	5	0.00
31/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 03-May-12			Bond Future	8.57	88.5250	86.7334	88.5250	0.00
31/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	5313	7	5	7	0.00
31/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	4937	7	5	7	0.00
31/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	5686	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 02-August-12			Bond Future	8.64	89.8375	88.0200	89.8375	0.00
31/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	4768	7	5	7	0.00
31/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	5140	7	5	7	0.00
31/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	4394	6	4	6	0.00
31/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
31/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
31/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
31/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
31/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
31/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
31/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
31/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
31/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
31/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
31/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
31/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
31/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
31/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
31/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
31/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00