



Derivatives Weekly Statistics Report

From: 24/10/2011 To: 27/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	AL7T On 03-November-11			Index Future	402.52	403.4320	402.5190	403.4320	16.00
24/10/2011	AL7T On 02-February-12			Index Future	408.29	409.2170	408.2900	409.2170	0.00
24/10/2011	ALBI On 03-November-11			Index Future	367.70	368.7000	367.7020	368.7000	1,692.00
24/10/2011	ALBI On 02-February-12			Index Future	372.97	373.9870	372.9740	373.9870	15.00
24/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2011	CAAG On 24-October-11			Can-Do Future	7.98	8.0839	7.9833	8.0839	0.00
24/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1283	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1233	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1333	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	983	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	583	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1017	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	517	0	1	0	0.00
24/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	767	1	1	1	0.00
24/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
24/10/2011	CAAK On 19-December-11			Can-Do Future	0.07	0.0853	0.0729	0.0853	12,659.00

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

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

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

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

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24/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	5221	6	5	6	0.00
24/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4354	5	4	5	0.00
24/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2698	3	3	3	0.00
24/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	71	0	0	0	1,275.00
24/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	475	1	0	1	425.00
24/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1334	2	1	2	0.00
24/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	5657	6	6	6	0.00
24/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	166	0	0	0	0.00
24/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	2	0	0	0	250.00
24/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	26	0	0	0	0.00
24/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	4706	4	5	4	250.00
24/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2868	2	3	2	250.00
24/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	9	0	0	0	1,275.00
24/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	6708	6	7	6	0.00
24/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	684	1	1	1	425.00
24/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1724	1	2	1	0.00
24/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3756	3	4	3	0.00
24/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	38	0	0	0	0.00
24/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	193	0	0	0	0.00
24/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	14	0	0	0	0.00
24/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	24	0	0	0	0.00
24/10/2011	R186 On 02-February-12			Bond Future	8.56	118.0889	117.4742	118.0889	11,520.00
24/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	5624	6	6	6	0.00
24/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5930	6	6	6	0.00
24/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5325	6	5	6	0.00
24/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	741	1	1	1	6,000.00
24/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	40	0	0	0	6,000.00
24/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	33804	34	34	34	0.00
24/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	105578	106	106	106	0.00
24/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1261	1	1	1	100.00
24/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6659	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	18778	18	19	18	0.00
24/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1813	2	2	2	0.00
24/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8653	8	9	8	0.00
24/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1536	1	2	1	0.00
24/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1670	2	2	2	100.00
24/10/2011	R186 On 03-May-12			Bond Future	8.64	119.8663	119.2354	119.8663	0.00
24/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6414	7	6	7	0.00
24/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	6683	7	7	7	0.00
24/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6149	7	6	7	0.00
24/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3384	3	3	3	0.00
24/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3044	3	3	3	0.00
24/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3210	3	3	3	0.00
24/10/2011	R186 On 02-August-12			Bond Future	8.72	116.4355	115.7891	116.4355	0.00
24/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5638	6	6	6	0.00
24/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5868	6	6	6	0.00
24/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5413	6	5	6	0.00
24/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5556	5	6	5	0.00
24/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5120	5	5	5	0.00
24/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5335	5	5	5	0.00
24/10/2011	R189 On 03-November-11			Bond Future	214.93	214.9286	214.9252	214.9286	0.00
24/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2925	3	3	3	0.00
24/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2975	3	3	3	0.00
24/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2875	3	3	3	0.00
24/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R197 On 03-November-11			Bond Future	239.97	241.2882	239.9747	241.2882	183.00
24/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	1475	3	1	3	0.00
24/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	1425	3	1	3	0.00
24/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	1525	3	2	3	0.00
24/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4392	5	4	5	0.00
24/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4254	4	4	4	0.00
24/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4532	5	5	5	0.00
24/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1381	1	1	1	0.00
24/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1508	1	2	1	0.00
24/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1444	1	1	1	0.00
24/10/2011	R204 On 03-November-11			Bond Future	7.81	104.3783	104.0580	104.3783	1,081.00
24/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4925	5	5	5	0.00
24/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5179	6	5	6	0.00
24/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4671	5	5	5	0.00
24/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R204 On 02-February-12			Bond Future	7.91	101.8455	101.5199	101.8455	2,082.00
24/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5756	6	6	6	0.00
24/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5976	6	6	6	0.00
24/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5538	6	6	6	0.00
24/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	253	0	0	0	0.00
24/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	203	0	0	0	0.00
24/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	227	0	0	0	0.00
24/10/2011	R204 On 03-May-12			Bond Future	8.00	103.3792	103.0492	103.3792	0.00
24/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4758	5	5	5	0.00
24/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4581	5	5	5	0.00
24/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4942	5	5	5	0.00
24/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	965	1	1	1	0.00
24/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1087	1	1	1	0.00
24/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1022	1	1	1	0.00
24/10/2011	R204 On 02-August-12			Bond Future	8.08	100.9534	100.6101	100.9534	0.00
24/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4107	4	4	4	0.00
24/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4256	4	4	4	0.00
24/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3960	4	4	4	0.00
24/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2179	2	2	2	0.00
24/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1998	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2087	2	2	2	0.00
24/10/2011	R206 On 03-November-11			Bond Future	6.03	105.3762	105.3124	105.3762	12,577.00
24/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3459	4	3	4	0.00
24/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3360	3	3	3	0.00
24/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3557	4	4	4	0.00
24/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R206 On 02-February-12			Bond Future	6.06	103.1230	103.0588	103.1230	0.00
24/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3475	4	3	4	0.00
24/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3388	3	3	3	0.00
24/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3563	4	4	4	0.00
24/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	0	0	0.00
24/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	0	0	0.00
24/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	0	0	0.00
24/10/2011	R206 On 03-May-12			Bond Future	6.06	104.6765	104.6122	104.6765	0.00
24/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2372	2	2	2	0.00
24/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2442	3	2	3	0.00
24/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2302	2	2	2	0.00
24/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	101	0	0	0	0.00
24/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	85	0	0	0	0.00
24/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	93	0	0	0	0.00
24/10/2011	R206 On 02-August-12			Bond Future	6.02	102.5339	102.4664	102.5339	0.00
24/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1879	2	2	2	0.00
24/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1825	2	2	2	0.00
24/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1934	2	2	2	0.00
24/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	197	0	0	0	0.00
24/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	223	0	0	0	0.00
24/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	210	0	0	0	0.00
24/10/2011	R207 On 03-November-11			Bond Future	8.01	97.9885	97.7638	97.9885	8,399.00
24/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4135	4	4	4	0.00
24/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4407	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3864	4	4	4	0.00
24/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	306	0	0	0	2,000.00
24/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1054	1	1	1	0.00
24/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1985	2	2	2	0.00
24/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	1	0	0	0	900.00
24/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	411	1	0	1	0.00
24/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2244	2	2	2	0.00
24/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	105	0	0	0	300.00
24/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	763	1	1	1	300.00
24/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	39	0	0	0	900.00
24/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1621	1	2	1	0.00
24/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	60	0	0	0	2,000.00
24/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4203	4	4	4	0.00
24/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	259	0	0	0	2,000.00
24/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	2	0	0	0	0.00
24/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	947	1	1	1	0.00
24/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	1	0	0	0	0.00
24/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R207 On 02-February-12			Bond Future	8.10	95.7570	95.5274	95.7570	600.00
24/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5270	5	5	5	0.00
24/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5492	6	5	6	0.00
24/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5051	5	5	5	0.00
24/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	459	0	0	0	0.00
24/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	377	0	0	0	0.00
24/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	416	0	0	0	0.00
24/10/2011	R207 On 03-May-12			Bond Future	8.19	97.1975	96.9634	97.1975	0.00
24/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4483	5	4	5	0.00
24/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4302	4	4	4	0.00
24/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4661	5	5	5	0.00
24/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1422	1	1	1	0.00
24/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1585	2	2	2	0.00
24/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1504	1	2	1	0.00
24/10/2011	R207 On 02-August-12			Bond Future	8.28	95.0630	94.8250	95.0630	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1159	1	1	1	0.00
24/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1230	1	1	1	0.00
24/10/2011	R208 On 02-August-12			Bond Future	8.33	93.0022	92.7451	93.0022	0.00
24/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4750	5	5	5	0.00
24/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4578	5	5	5	0.00
24/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4924	5	5	5	0.00
24/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2310	2	2	2	0.00
24/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2515	2	3	2	0.00
24/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2411	2	2	2	0.00
24/10/2011	R209 On 03-November-11			Bond Future	8.92	74.9079	74.2911	74.9079	1,763.00
24/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	330	1	0	1	0.00
24/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	446	1	0	1	0.00
24/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	238	0	0	0	0.00
24/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1968	2	2	2	0.00
24/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1378	1	1	1	0.00
24/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1660	1	2	1	0.00
24/10/2011	R209 On 02-February-12			Bond Future	8.99	75.9825	75.3510	75.9825	1,237.00
24/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2806	3	3	3	0.00
24/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3001	3	3	3	0.00
24/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2619	3	3	3	0.00
24/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2949	3	3	3	0.00
24/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2567	2	3	2	0.00
24/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2752	3	3	3	0.00
24/10/2011	R209 On 03-May-12			Bond Future	9.06	73.9859	73.3471	73.9859	0.00
24/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3571	4	4	4	0.00
24/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3392	4	3	4	0.00
24/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3755	4	4	4	0.00
24/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3838	4	4	4	0.00
24/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4238	4	4	4	0.00
24/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4034	4	4	4	0.00
24/10/2011	R209 On 02-August-12			Bond Future	9.13	75.1322	74.4787	75.1322	0.00
24/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5161	6	5	6	0.00
24/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5355	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	4969	5	5	5	0.00
24/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4435	4	4	4	0.00
24/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4090	4	4	4	0.00
24/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4260	4	4	4	0.00
24/10/2011	R210 On 03-November-11			Bond Future	130.92	130.9095	130.9164	130.9095	750.00
24/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	134	0	0	0	0.00
24/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	34	0	0	0	0.00
24/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	84	0	0	0	0.00
24/10/2011	R211 On 03-November-11			Bond Future	113.37	113.2843	113.3699	113.2843	529.00
24/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112120	112	112	112	0.00
24/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	112070	112	112	112	0.00
24/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112170	112	112	112	0.00
24/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 02-February-12			Bond Future	113.66	113.5711	113.6577	113.5711	0.00
24/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3158	3	3	3	0.00
24/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3108	3	3	3	0.00
24/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3208	3	3	3	0.00
24/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 03-November-11			Bond Future	109.67	109.6601	109.6653	109.6601	2,677.00
24/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107165	107	107	107	0.00
24/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107115	107	107	107	0.00
24/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107215	107	107	107	0.00
24/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 02-February-12			Bond Future	109.77	109.7642	109.7694	109.7642	0.00
24/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1269	1	1	1	0.00
24/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1319	1	1	1	0.00
24/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1219	1	1	1	0.00
24/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-November-11			Bond Future	8.92	84.4510	83.7750	84.4510	0.00
24/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	1775	1	2	1	0.00
24/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	965	0	1	0	0.00
24/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	1369	1	1	1	0.00
24/10/2011	R213 On 02-February-12			Bond Future	9.01	85.6569	84.9758	85.6569	0.00
24/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	1	0	1	0.00
24/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	349	1	0	1	0.00
24/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	430	0	0	0	0.00
24/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	39	0	0	0	0.00
24/10/2011	R213 On 03-May-12			Bond Future	9.08	83.4117	82.7169	83.4117	0.00
24/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	1296	2	1	2	0.00
24/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	1669	2	2	2	0.00
24/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	920	2	1	2	0.00
24/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-August-12			Bond Future	9.15	84.7038	83.9956	84.7038	0.00
24/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	744	1	1	1	0.00
24/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1116	2	1	2	0.00
24/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	369	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
24/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
24/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
24/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
24/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
24/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
24/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
24/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
24/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
24/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
24/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
24/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
24/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
24/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
25/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0357 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
25/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	AL7T On 03-November-11			Index Future	405.07	402.5190	405.0660	402.5190	16.00
25/10/2011	AL7T On 02-February-12			Index Future	410.87	408.2900	410.8740	408.2900	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
25/10/2011	ALBI On 03-November-11			Index Future	370.36	367.7020	370.3580	367.7020	1,692.00
25/10/2011	ALBI On 02-February-12			Index Future	375.67	372.9740	375.6680	372.9740	566.00
25/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	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
25/10/2011	CAAK On	19-December-11			Can-Do Future	0.08	0.0729	0.0761	0.0729	12,659.00
25/10/2011	CAAL On	19-December-11			Can-Do Future	0.09	0.0856	0.0875	0.0856	18,519.00
25/10/2011	CAAM On	19-December-11			Can-Do Future	0.19	0.1894	0.1940	0.1894	12,423.00
25/10/2011	CAAN On	30-March-12			Can-Do Future	0.39	0.3941	0.3888	0.3941	100,000.00
25/10/2011	CAAO On	30-March-12			Can-Do Future	0.16	0.1578	0.1560	0.1578	100,000.00
25/10/2011	CAAP On	19-December-11			Can-Do Future	0.22	0.2129	0.2187	0.2129	12,346.00
25/10/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	CRD1 On	03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
25/10/2011	CRD1 On	02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
25/10/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2011	GOVI On	03-November-11			GOVI	371.55	369.0940	371.5530	369.0940	164.00
25/10/2011	GOVI On	03-November-11	357.00	Call	GOVI	145530	12	15	12	0.00
25/10/2011	GOVI On	03-November-11	357.01	Call	GOVI	145430	12	15	12	0.00
25/10/2011	GOVI On	03-November-11	356.99	Call	GOVI	145630	12	15	12	0.00
25/10/2011	GOVI On	03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
25/10/2011	GOVI On	03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
25/10/2011	GOVI On	03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
25/10/2011	GOVI On	02-February-12			GOVI	376.88	374.3860	376.8810	374.3860	0.00
25/10/2011	GOVI On	02-February-12	369.00	Call	GOVI	78810	5	8	5	0.00
25/10/2011	GOVI On	02-February-12	369.01	Call	GOVI	78710	5	8	5	0.00
25/10/2011	GOVI On	02-February-12	368.99	Call	GOVI	78910	5	8	5	0.00
25/10/2011	GOVI On	02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
25/10/2011	GOVI On	02-February-12	369.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
25/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2011	IGOV On 03-November-11			Index Future	159.46	159.6550	159.4550	159.6550	90.00
25/10/2011	IGOV On 02-February-12			Index Future	161.74	161.9440	161.7410	161.9440	0.00
25/10/2011	ILBI On 02-February-12			Index Future	438.81	439.5560	438.8070	439.5560	88.00
25/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.51	94.4900	94.4900	94.4900	1,700.00
25/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.48	94.5200	94.5200	94.5200	5,541.00
25/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.43	94.5800	94.5700	94.5800	700.00
25/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.38	94.6100	94.6200	94.6100	0.00
25/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.35	94.6400	94.6500	94.6400	1,340.00
25/10/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.33	94.6600	94.6700	94.6600	0.00
25/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.34	94.6400	94.6600	94.6400	2,890.00
25/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.43	94.5200	94.5700	94.5200	44,760.00
25/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.60	94.3700	94.4000	94.3700	990.00
25/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.82	94.1500	94.1800	94.1500	790.00
25/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.09	93.8800	93.9100	93.8800	1,250.00
25/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.39	93.6000	93.6100	93.6000	0.00
25/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/10/2011	OTH1 On 03-November-11			Index Future	363.62	359.9270	363.6180	359.9270	0.00
25/10/2011	OTH1 On 02-February-12			Index Future	368.83	365.0870	368.8320	365.0870	0.00
25/10/2011	R157 On 03-November-11			Bond Future	6.66	124.6177	124.8922	124.6177	14,513.00
25/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5891	6	6	6	0.00
25/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	6070	6	6	6	0.00
25/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5711	5	6	5	0.00
25/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	150	0	0	0	1,200.00
25/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3346	3	3	3	0.00
25/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1314	1	1	1	400.00
25/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1678	1	2	1	0.00
25/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	5	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
25/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	17	0	0	0	0.00
25/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	563	1	1	1	0.00
25/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R157 On 02-February-12			Bond Future	6.73	126.4053	126.6828	126.4053	3,182.00
25/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	6114	6	6	6	0.00
25/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6278	6	6	6	0.00
25/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5951	6	6	6	0.00
25/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	258	0	0	0	130.00
25/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1791	2	2	2	0.00
25/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	831	1	1	1	0.00
25/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1489	2	1	2	130.00
25/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	2909	3	3	3	0.00
25/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	672	1	1	1	130.00
25/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	28	0	0	0	0.00
25/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	21	0	0	0	0.00
25/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	24	0	0	0	0.00
25/10/2011	R157 On 03-May-12			Bond Future	6.79	121.5009	121.7790	121.5009	0.00
25/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4906	5	5	5	0.00
25/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4764	5	5	5	0.00
25/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	5049	5	5	5	0.00
25/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	176	0	0	0	0.00
25/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	206	0	0	0	0.00
25/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	190	0	0	0	0.00
25/10/2011	R157 On 02-August-12			Bond Future	6.84	123.3804	123.6655	123.3804	0.00
25/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	4103	4	4	4	0.00
25/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3986	4	4	4	0.00
25/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4221	4	4	4	0.00
25/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	571	1	1	1	0.00
25/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	631	1	1	1	0.00
25/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	600	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
25/10/2011	R186 On 03-November-11			Bond Future	8.33	121.0209	122.4714	121.0209	21,130.00
25/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	6216	5	6	5	0.00
25/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	6659	5	7	5	0.00
25/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	5772	4	6	4	0.00
25/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3998	3	4	3	0.00
25/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	211	0	0	0	1,275.00
25/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1035	0	1	0	425.00
25/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	2334	1	2	1	0.00
25/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	7099	6	7	6	0.00
25/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	10	0	0	0	250.00
25/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	89	0	0	0	0.00
25/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	436	0	0	0	0.00
25/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	1688	3	2	3	250.00
25/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	3319	5	3	5	250.00
25/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	0	0	0	0	1,275.00
25/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	5266	7	5	7	0.00
25/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	234	1	0	1	425.00
25/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	833	2	1	2	0.00
25/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	2446	4	2	4	0.00
25/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	5	0	0	0	0.00
25/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	43	0	0	0	0.00
25/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	2	0	0	0	0.00
25/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	3	0	0	0	0.00
25/10/2011	R186 On 02-February-12			Bond Future	8.41	117.4742	118.9349	117.4742	11,520.00
25/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6672	6	7	6	0.00
25/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	7005	6	7	6	0.00
25/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	6346	5	6	5	0.00
25/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	1024	1	1	1	6,000.00
25/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	65	0	0	0	6,000.00
25/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1681	1	2	1	100.00
25/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	35264	34	35	34	0.00
25/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	107039	106	107	106	0.00
25/10/2011	R186 On 02-February-12	98.00	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
25/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	5619	7	6	7	0.00
25/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	17342	19	17	19	0.00
25/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1373	2	1	2	0.00
25/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	7475	9	7	9	0.00
25/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1150	2	1	2	0.00
25/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1257	2	1	2	100.00
25/10/2011	R186 On 03-May-12			Bond Future	8.48	119.2354	120.7245	119.2354	0.00
25/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7372	6	7	6	0.00
25/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7662	7	8	7	0.00
25/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	7086	6	7	6	0.00
25/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	2832	3	3	3	0.00
25/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2534	3	3	3	0.00
25/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	2679	3	3	3	0.00
25/10/2011	R186 On 02-August-12			Bond Future	8.55	115.7891	117.3055	115.7891	0.00
25/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	6468	6	6	6	0.00
25/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	6718	6	7	6	0.00
25/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	6225	5	6	5	0.00
25/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	4852	6	5	6	0.00
25/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4454	5	4	5	0.00
25/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	4648	5	5	5	0.00
25/10/2011	R189 On 03-November-11			Bond Future	214.92	214.9252	214.9218	214.9252	0.00
25/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2922	3	3	3	0.00
25/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2972	3	3	3	0.00
25/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2872	3	3	3	0.00
25/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R197 On 03-November-11			Bond Future	239.99	239.9747	239.9865	239.9747	183.00
25/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	1487	1	1	1	0.00
25/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	1437	1	1	1	0.00
25/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	1537	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
25/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R201 On 03-November-11			Bond Future	6.26	110.0968	110.3034	110.0968	2,300.00
25/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4938	5	5	5	0.00
25/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4801	5	5	5	0.00
25/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	5075	5	5	5	0.00
25/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R201 On 02-February-12			Bond Future	6.30	107.2670	107.4793	107.2670	993.00
25/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	5095	5	5	5	0.00
25/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4968	5	5	5	0.00
25/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5221	5	5	5	0.00
25/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
25/10/2011	R201 On 03-May-12			Bond Future	6.32	108.8829	109.0974	108.8829	0.00
25/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3534	3	4	3	0.00
25/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3423	3	3	3	0.00
25/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3644	3	4	3	0.00
25/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	67	0	0	0	0.00
25/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	83	0	0	0	0.00
25/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	75	0	0	0	0.00
25/10/2011	R201 On 02-August-12			Bond Future	6.33	106.1593	106.3744	106.1593	0.00
25/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2800	3	3	3	0.00
25/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2707	3	3	3	0.00
25/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2893	3	3	3	0.00
25/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	189	0	0	0	0.00
25/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	220	0	0	0	0.00
25/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	204	0	0	0	0.00
25/10/2011	R202 On 03-November-11			Bond Future	174.37	175.1794	174.3669	175.1794	34,326.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	173867	175	174	175	0.00
25/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	173817	175	174	175	0.00
25/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	173917	175	174	175	0.00
25/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R202 On 02-February-12			Bond Future	174.20	175.0279	174.2037	175.0279	0.00
25/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
25/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
25/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
25/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	2746	2	3	2	0.00
25/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2846	2	3	2	0.00
25/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	2796	2	3	2	0.00
25/10/2011	R203 On 03-November-11			Bond Future	7.43	104.6275	105.0430	104.6275	937.00
25/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4971	5	5	5	0.00
25/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	5196	5	5	5	0.00
25/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4745	4	5	4	0.00
25/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R203 On 02-February-12			Bond Future	7.52	106.1263	106.5480	106.1263	1,651.00
25/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5619	5	6	5	0.00
25/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5816	5	6	5	0.00
25/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5423	5	5	5	0.00
25/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	185	0	0	0	0.00
25/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	148	0	0	0	0.00
25/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	166	0	0	0	0.00
25/10/2011	R203 On 03-May-12			Bond Future	7.61	103.5663	103.9883	103.5663	0.00
25/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5450	5	5	5	0.00
25/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5621	5	6	5	0.00
25/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5280	5	5	5	0.00
25/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	590	1	1	1	0.00
25/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	516	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
25/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	553	1	1	1	0.00
25/10/2011	R203 On 02-August-12			Bond Future	7.68	105.1663	105.5998	105.1663	0.00
25/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4688	4	5	4	0.00
25/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4546	4	5	4	0.00
25/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4833	5	5	5	0.00
25/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1249	1	1	1	0.00
25/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1367	2	1	2	0.00
25/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1306	1	1	1	0.00
25/10/2011	R204 On 03-November-11			Bond Future	7.70	104.0580	104.6670	104.0580	1,081.00
25/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5534	5	6	5	0.00
25/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	5280	5	5	5	0.00
25/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5788	5	6	5	0.00
25/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R204 On 02-February-12			Bond Future	7.79	101.5199	102.1354	101.5199	2,082.00
25/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	6312	6	6	6	0.00
25/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	6088	6	6	6	0.00
25/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6538	6	7	6	0.00
25/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	149	0	0	0	0.00
25/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	188	0	0	0	0.00
25/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	167	0	0	0	0.00
25/10/2011	R204 On 03-May-12			Bond Future	7.87	103.0492	103.6748	103.0492	0.00
25/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	5225	5	5	5	0.00
25/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	5040	5	5	5	0.00
25/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5417	5	5	5	0.00
25/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	814	1	1	1	0.00
25/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	920	1	1	1	0.00
25/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	863	1	1	1	0.00
25/10/2011	R204 On 02-August-12			Bond Future	7.95	100.6101	101.2439	100.6101	0.00
25/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4505	4	5	4	0.00
25/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4662	4	5	4	0.00
25/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4351	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	1936	2	2	2	0.00
25/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1770	2	2	2	0.00
25/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	1851	2	2	2	0.00
25/10/2011	R206 On 03-November-11			Bond Future	5.96	105.3124	105.4607	105.3124	12,577.00
25/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3607	3	4	3	0.00
25/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3705	4	4	4	0.00
25/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3508	3	4	3	0.00
25/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R206 On 02-February-12			Bond Future	5.98	103.0588	103.2092	103.0588	0.00
25/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3625	3	4	3	0.00
25/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3713	4	4	4	0.00
25/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3538	3	4	3	0.00
25/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
25/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
25/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	0	0	0.00
25/10/2011	R206 On 03-May-12			Bond Future	5.97	104.6122	104.7634	104.6122	0.00
25/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2507	2	3	2	0.00
25/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2578	2	3	2	0.00
25/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2437	2	2	2	0.00
25/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	84	0	0	0	0.00
25/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	69	0	0	0	0.00
25/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	76	0	0	0	0.00
25/10/2011	R206 On 02-August-12			Bond Future	5.91	102.4664	102.6194	102.4664	0.00
25/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	2004	2	2	2	0.00
25/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1947	2	2	2	0.00
25/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	2059	2	2	2	0.00
25/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	169	0	0	0	0.00
25/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	192	0	0	0	0.00
25/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	182	0	0	0	0.00
25/10/2011	R207 On 03-November-11			Bond Future	7.91	97.7638	98.3470	97.7638	8,399.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4718	4	5	4	0.00
25/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4989	4	5	4	0.00
25/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	4445	4	4	4	0.00
25/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	514	0	1	0	2,000.00
25/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1489	1	1	1	0.00
25/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	2526	2	3	2	0.00
25/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	2	0	0	0	900.00
25/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	198	0	0	0	300.00
25/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	666	0	1	0	0.00
25/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2799	2	3	2	0.00
25/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	11	0	0	0	900.00
25/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	434	1	0	1	300.00
25/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1131	2	1	2	0.00
25/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	17	0	0	0	2,000.00
25/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	3621	4	4	4	0.00
25/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	110	0	0	0	2,000.00
25/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	572	1	1	1	0.00
25/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R207 On 02-February-12			Bond Future	8.00	95.5274	96.1168	95.5274	600.00
25/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5771	5	6	5	0.00
25/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5544	5	6	5	0.00
25/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	6000	5	6	5	0.00
25/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	295	0	0	0	0.00
25/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	363	0	0	0	0.00
25/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	327	0	0	0	0.00
25/10/2011	R207 On 03-May-12			Bond Future	8.08	96.9634	97.5692	96.9634	0.00
25/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4898	4	5	4	0.00
25/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4709	4	5	4	0.00
25/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	5084	5	5	5	0.00
25/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1239	1	1	1	0.00
25/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1386	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1314	2	1	2	0.00
25/10/2011	R207 On 02-August-12			Bond Future	8.16	94.8250	95.4346	94.8250	0.00
25/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4997	5	5	5	0.00
25/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	5167	5	5	5	0.00
25/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4830	4	5	4	0.00
25/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2020	2	2	2	0.00
25/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	1846	2	2	2	0.00
25/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	1931	2	2	2	0.00
25/10/2011	R208 On 03-November-11			Bond Future	7.98	92.0019	92.6915	92.0019	2,040.00
25/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	4617	4	5	4	0.00
25/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4906	4	5	4	0.00
25/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	4327	4	4	4	0.00
25/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	487	0	0	0	1,995.00
25/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1489	1	1	1	665.00
25/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2581	2	3	2	0.00
25/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	5480	5	5	5	0.00
25/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
25/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	23	0	0	0	665.00
25/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	135	0	0	0	0.00
25/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	1	0	0	0	0.00
25/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	667	1	1	1	0.00
25/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R208 On 02-February-12			Bond Future	8.06	93.3239	94.0213	93.3239	5,986.00
25/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5872	5	6	5	0.00
25/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	6113	6	6	6	0.00
25/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5634	5	6	5	0.00
25/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	451	1	0	1	0.00
25/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	372	0	0	0	0.00
25/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	410	1	0	1	0.00
25/10/2011	R208 On 03-May-12			Bond Future	8.14	91.3299	92.0402	91.3299	0.00
25/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5974	5	6	5	0.00
25/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	6186	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
25/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5764	5	6	5	0.00
25/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1112	1	1	1	0.00
25/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	984	1	1	1	0.00
25/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1046	1	1	1	0.00
25/10/2011	R208 On 02-August-12			Bond Future	8.21	92.7451	93.4615	92.7451	0.00
25/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	5202	5	5	5	0.00
25/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	5022	5	5	5	0.00
25/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	5385	5	5	5	0.00
25/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2054	2	2	2	0.00
25/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2243	3	2	3	0.00
25/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2147	2	2	2	0.00
25/10/2011	R209 On 03-November-11			Bond Future	8.75	74.2911	75.6366	74.2911	1,763.00
25/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	803	0	1	0	0.00
25/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	619	0	1	0	0.00
25/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1018	0	1	0	0.00
25/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	605	1	1	1	0.00
25/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1004	2	1	2	0.00
25/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	787	2	1	2	0.00
25/10/2011	R209 On 02-February-12			Bond Future	8.82	75.3510	76.7251	75.3510	1,237.00
25/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3563	3	4	3	0.00
25/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3346	3	3	3	0.00
25/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3787	3	4	3	0.00
25/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	1979	3	2	3	0.00
25/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2302	3	2	3	0.00
25/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2135	3	2	3	0.00
25/10/2011	R209 On 03-May-12			Bond Future	8.88	73.3471	74.7347	73.3471	0.00
25/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4303	4	4	4	0.00
25/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	4103	3	4	3	0.00
25/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4510	4	5	4	0.00
25/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3206	4	3	4	0.00
25/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3561	4	4	4	0.00
25/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3378	4	3	4	0.00
25/10/2011	R209 On 02-August-12			Bond Future	8.94	74.4787	75.8874	74.4787	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
25/10/2011	R209 On	02-August-12	9.25	Call	Bond Future	5977	5	6	5	0.00	
25/10/2011	R209 On	02-August-12	9.30	Call	Bond Future	6188	5	6	5	0.00	
25/10/2011	R209 On	02-August-12	9.20	Call	Bond Future	5768	5	6	5	0.00	
25/10/2011	R209 On	02-August-12	9.20	Put	Bond Future	3825	4	4	4	0.00	
25/10/2011	R209 On	02-August-12	9.30	Put	Bond Future	3515	4	4	4	0.00	
25/10/2011	R209 On	02-August-12	9.25	Put	Bond Future	3668	4	4	4	0.00	
25/10/2011	R210 On	03-November-11			Bond Future	130.40	130.9164	130.4041	130.9164	750.00	
25/10/2011	R210 On	03-November-11	131.00	Call	Bond Future	0	0	0	0	0.00	
25/10/2011	R210 On	03-November-11	130.95	Call	Bond Future	0	0	0	0	0.00	
25/10/2011	R210 On	03-November-11	131.05	Call	Bond Future	0	0	0	0	0.00	
25/10/2011	R210 On	03-November-11	131.05	Put	Bond Future	646	0	1	0	0.00	
25/10/2011	R210 On	03-November-11	130.95	Put	Bond Future	546	0	1	0	0.00	
25/10/2011	R210 On	03-November-11	131.00	Put	Bond Future	596	0	1	0	0.00	
25/10/2011	R211 On	03-November-11			Bond Future	113.37	113.3699	113.3718	113.3699	529.00	
25/10/2011	R211 On	03-November-11	1.25	Call	Bond Future	112122	112	112	112	0.00	
25/10/2011	R211 On	03-November-11	1.20	Call	Bond Future	112172	112	112	112	0.00	
25/10/2011	R211 On	03-November-11	1.30	Call	Bond Future	112072	112	112	112	0.00	
25/10/2011	R211 On	03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00	
25/10/2011	R211 On	03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00	
25/10/2011	R211 On	03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00	
25/10/2011	R211 On	02-February-12			Bond Future	113.66	113.6577	113.6596	113.6577	0.00	
25/10/2011	R211 On	02-February-12	110.50	Call	Bond Future	3160	3	3	3	0.00	
25/10/2011	R211 On	02-February-12	110.55	Call	Bond Future	3110	3	3	3	0.00	
25/10/2011	R211 On	02-February-12	110.45	Call	Bond Future	3210	3	3	3	0.00	
25/10/2011	R211 On	02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00	
25/10/2011	R211 On	02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00	
25/10/2011	R211 On	02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00	
25/10/2011	R212 On	03-November-11			Bond Future	109.67	109.6653	109.6704	109.6653	2,677.00	
25/10/2011	R212 On	03-November-11	2.50	Call	Bond Future	107170	107	107	107	0.00	
25/10/2011	R212 On	03-November-11	2.55	Call	Bond Future	107120	107	107	107	0.00	
25/10/2011	R212 On	03-November-11	2.45	Call	Bond Future	107220	107	107	107	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
25/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R212 On 02-February-12			Bond Future	109.77	109.7694	109.7746	109.7694	0.00
25/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1275	1	1	1	0.00
25/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1325	1	1	1	0.00
25/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1225	1	1	1	0.00
25/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 03-November-11			Bond Future	8.75	83.7750	85.1517	83.7750	0.00
25/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	8	0	0	0	0.00
25/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	412	0	0	0	0.00
25/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	399	2	0	2	0.00
25/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	1	0	1	0.00
25/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	1	0	1	0.00
25/10/2011	R213 On 02-February-12			Bond Future	8.83	84.9758	86.3705	84.9758	0.00
25/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	1356	0	1	0	0.00
25/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	1744	0	2	0	0.00
25/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	965	0	1	0	0.00
25/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 03-May-12			Bond Future	8.90	82.7169	84.1313	82.7169	0.00
25/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	2710	1	3	1	0.00
25/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	3084	2	3	2	0.00
25/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	2335	1	2	1	0.00
25/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 02-August-12			Bond Future	8.96	83.9956	85.4368	83.9956	0.00
25/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	2185	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	2557	1	3	1	0.00
25/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	1811	0	2	0	0.00
25/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
25/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
25/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
25/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
25/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
25/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
25/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
25/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
25/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
25/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
25/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
25/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
25/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
25/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
25/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
25/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
26/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	AL7T On 03-November-11			Index Future	405.04	405.0660	405.0440	405.0660	16.00
26/10/2011	AL7T On 02-February-12			Index Future	410.85	410.8740	410.8520	410.8740	0.00
26/10/2011	ALBI On 03-November-11			Index Future	370.10	370.3580	370.1030	370.3580	1,692.00
26/10/2011	ALBI On 02-February-12			Index Future	375.41	375.6680	375.4100	375.6680	566.00
26/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	CAAK On 19-December-11			Can-Do Future	0.09	0.0761	0.0856	0.0761	12,659.00
26/10/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0875	0.0931	0.0875	18,519.00
26/10/2011	CAAM On 19-December-11			Can-Do Future	0.18	0.1940	0.1820	0.1940	12,423.00
26/10/2011	CAAN On 30-March-12			Can-Do Future	0.41	0.3888	0.4123	0.3888	100,000.00
26/10/2011	CAAO On 30-March-12			Can-Do Future	0.13	0.1560	0.1336	0.1560	100,000.00
26/10/2011	CAAP On 19-December-11			Can-Do Future	0.21	0.2187	0.2076	0.2187	12,346.00
26/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
26/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
26/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2011	GOVI On 03-November-11			GOVI	371.32	371.5530	371.3160	371.5530	164.00
26/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	143160	15	14	15	0.00
26/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	143060	15	14	15	0.00
26/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	143260	15	14	15	0.00
26/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
26/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
26/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
26/10/2011	GOVI On 02-February-12			GOVI	376.64	376.8810	376.6400	376.8810	0.00
26/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	76400	8	8	8	0.00
26/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	76300	8	8	8	0.00
26/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	76500	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
26/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
26/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
26/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
26/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2011	IGOV On 03-November-11			Index Future	158.78	159.4550	158.7810	159.4550	90.00
26/10/2011	IGOV On 02-February-12			Index Future	161.06	161.7410	161.0570	161.7410	0.00
26/10/2011	ILBI On 02-February-12			Index Future	438.81	438.8070	438.8070	438.8070	88.00
26/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.52	94.4900	94.4800	94.4900	1,700.00
26/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.48	94.5200	94.5200	94.5200	5,541.00
26/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.42	94.5700	94.5800	94.5700	700.00
26/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.38	94.6200	94.6200	94.6200	0.00
26/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.34	94.6500	94.6600	94.6500	1,340.00
26/10/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.31	94.6700	94.6900	94.6700	0.00
26/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.32	94.6600	94.6800	94.6600	2,890.00
26/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.41	94.5700	94.5900	94.5700	44,760.00
26/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.58	94.4000	94.4200	94.4000	990.00
26/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.80	94.1800	94.2000	94.1800	790.00
26/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.06	93.9100	93.9400	93.9100	1,250.00
26/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.35	93.6100	93.6500	93.6100	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
26/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/10/2011	OTH1 On 03-November-11			Index Future	363.27	363.6180	363.2730	363.6180	0.00
26/10/2011	OTH1 On 02-February-12			Index Future	368.48	368.8320	368.4810	368.8320	0.00
26/10/2011	R157 On 03-November-11			Bond Future	6.66	124.8922	124.8998	124.8922	14,513.00
26/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5899	6	6	6	0.00
26/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	6078	6	6	6	0.00
26/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5719	6	6	6	0.00
26/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	137	0	0	0	1,200.00
26/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3353	3	3	3	0.00
26/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1317	1	1	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1684	2	2	2	0.00
26/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	4	0	0	0	400.00
26/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
26/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	13	0	0	0	0.00
26/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	542	1	1	1	0.00
26/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R157 On 02-February-12			Bond Future	6.73	126.6828	126.6899	126.6828	3,182.00
26/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	6121	6	6	6	0.00
26/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6284	6	6	6	0.00
26/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5957	6	6	6	0.00
26/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	256	0	0	0	130.00
26/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1791	2	2	2	0.00
26/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	828	1	1	1	0.00
26/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1479	1	1	1	130.00
26/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	2900	3	3	3	0.00
26/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	665	1	1	1	130.00
26/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	27	0	0	0	0.00
26/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	20	0	0	0	0.00
26/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	24	0	0	0	0.00
26/10/2011	R157 On 03-May-12			Bond Future	6.79	121.7790	121.7890	121.7790	0.00
26/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4913	5	5	5	0.00
26/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4771	5	5	5	0.00
26/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	5056	5	5	5	0.00
26/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	173	0	0	0	0.00
26/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	203	0	0	0	0.00
26/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	187	0	0	0	0.00
26/10/2011	R157 On 02-August-12			Bond Future	6.84	123.6655	123.6716	123.6655	0.00
26/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	4105	4	4	4	0.00
26/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3988	4	4	4	0.00
26/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4223	4	4	4	0.00
26/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	567	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
26/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	627	1	1	1	0.00
26/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	596	1	1	1	0.00
26/10/2011	R186 On 03-November-11			Bond Future	8.34	122.4714	122.3463	122.4714	21,130.00
26/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	6090	6	6	6	0.00
26/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	6533	7	7	7	0.00
26/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	5645	6	6	6	0.00
26/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3866	4	4	4	0.00
26/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	160	0	0	0	1,275.00
26/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	916	1	1	1	425.00
26/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	2196	2	2	2	0.00
26/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6974	7	7	7	0.00
26/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	5	0	0	0	250.00
26/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	61	0	0	0	0.00
26/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	356	0	0	0	0.00
26/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	1733	2	2	2	250.00
26/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	3416	3	3	3	250.00
26/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	1	0	0	0	1,275.00
26/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	5386	5	5	5	0.00
26/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	221	0	0	0	425.00
26/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	839	1	1	1	0.00
26/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	2520	2	3	2	0.00
26/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	3	0	0	0	0.00
26/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	36	0	0	0	0.00
26/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	1	0	0	0	0.00
26/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	2	0	0	0	0.00
26/10/2011	R186 On 02-February-12			Bond Future	8.42	118.9349	118.8121	118.9349	11,520.00
26/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6567	7	7	7	0.00
26/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6897	7	7	7	0.00
26/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	6242	6	6	6	0.00
26/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	985	1	1	1	6,000.00
26/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	61	0	0	0	6,000.00
26/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1627	2	2	2	100.00
26/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	35141	35	35	35	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
26/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	106916	107	107	107	0.00
26/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	5687	6	6	6	0.00
26/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	17461	17	17	17	0.00
26/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1392	1	1	1	0.00
26/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	7559	7	8	7	0.00
26/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1165	1	1	1	0.00
26/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1275	1	1	1	100.00
26/10/2011	R186 On 03-May-12			Bond Future	8.49	120.7245	120.6040	120.7245	0.00
26/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7279	7	7	7	0.00
26/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7568	8	8	8	0.00
26/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6995	7	7	7	0.00
26/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	2861	3	3	3	0.00
26/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2560	3	3	3	0.00
26/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	2707	3	3	3	0.00
26/10/2011	R186 On 02-August-12			Bond Future	8.56	117.3055	117.1780	117.3055	0.00
26/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	6386	6	6	6	0.00
26/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	6633	7	7	7	0.00
26/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	6143	6	6	6	0.00
26/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	4897	5	5	5	0.00
26/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4497	4	4	4	0.00
26/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	4694	5	5	5	0.00
26/10/2011	R189 On 03-November-11			Bond Future	214.97	214.9218	214.9702	214.9218	0.00
26/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2970	3	3	3	0.00
26/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	3020	3	3	3	0.00
26/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2920	3	3	3	0.00
26/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R197 On 03-November-11			Bond Future	238.93	239.9865	238.9258	239.9865	183.00
26/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	426	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	376	1	0	1	0.00
26/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	476	2	0	2	0.00
26/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R201 On 03-November-11			Bond Future	6.25	110.3034	110.3238	110.3034	2,300.00
26/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4959	5	5	5	0.00
26/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4821	5	5	5	0.00
26/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	5096	5	5	5	0.00
26/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R201 On 02-February-12			Bond Future	6.29	107.4793	107.4955	107.4793	993.00
26/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	5111	5	5	5	0.00
26/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4984	5	5	5	0.00
26/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5237	5	5	5	0.00
26/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
26/10/2011	R201 On 03-May-12			Bond Future	6.31	109.0974	109.1146	109.0974	0.00
26/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3549	4	4	4	0.00
26/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3438	3	3	3	0.00
26/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3659	4	4	4	0.00
26/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	65	0	0	0	0.00
26/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	80	0	0	0	0.00
26/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	73	0	0	0	0.00
26/10/2011	R201 On 02-August-12			Bond Future	6.32	106.3744	106.3924	106.3744	0.00
26/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2814	3	3	3	0.00
26/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2721	3	3	3	0.00
26/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2908	3	3	3	0.00
26/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	186	0	0	0	0.00
26/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	216	0	0	0	0.00
26/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	200	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
26/10/2011	R202 On 03-November-11			Bond Future	173.04	174.3669	173.0362	174.3669	34,326.00
26/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	172536	174	173	174	0.00
26/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	172486	174	172	174	0.00
26/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	172586	174	173	174	0.00
26/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R202 On 02-February-12			Bond Future	172.85	174.2037	172.8541	174.2037	160.00
26/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
26/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
26/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
26/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	4096	3	4	3	0.00
26/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	4196	3	4	3	0.00
26/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	4146	3	4	3	0.00
26/10/2011	R203 On 03-November-11			Bond Future	7.43	105.0430	105.0526	105.0430	937.00
26/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4981	5	5	5	0.00
26/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	5206	5	5	5	0.00
26/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4755	5	5	5	0.00
26/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R203 On 02-February-12			Bond Future	7.52	106.5480	106.5617	106.5480	1,651.00
26/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5628	6	6	6	0.00
26/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5826	6	6	6	0.00
26/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5432	5	5	5	0.00
26/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	180	0	0	0	0.00
26/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	144	0	0	0	0.00
26/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	161	0	0	0	0.00
26/10/2011	R203 On 03-May-12			Bond Future	7.60	103.9883	104.0059	103.9883	0.00
26/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5460	5	5	5	0.00
26/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5632	6	6	6	0.00
26/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5290	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
26/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	583	1	1	1	0.00
26/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	510	1	1	1	0.00
26/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	545	1	1	1	0.00
26/10/2011	R203 On 02-August-12			Bond Future	7.68	105.5998	105.6125	105.5998	0.00
26/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4693	5	5	5	0.00
26/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4551	5	5	5	0.00
26/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4838	5	5	5	0.00
26/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1241	1	1	1	0.00
26/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1359	1	1	1	0.00
26/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1298	1	1	1	0.00
26/10/2011	R204 On 03-November-11			Bond Future	7.70	104.6670	104.6780	104.6670	1,081.00
26/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5545	6	6	6	0.00
26/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	5290	5	5	5	0.00
26/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5799	6	6	6	0.00
26/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R204 On 02-February-12			Bond Future	7.79	102.1354	102.1512	102.1354	2,082.00
26/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	6324	6	6	6	0.00
26/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	6099	6	6	6	0.00
26/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6549	7	7	7	0.00
26/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	145	0	0	0	0.00
26/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	183	0	0	0	0.00
26/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	163	0	0	0	0.00
26/10/2011	R204 On 03-May-12			Bond Future	7.87	103.6748	103.6901	103.6748	0.00
26/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	5231	5	5	5	0.00
26/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	5046	5	5	5	0.00
26/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5424	5	5	5	0.00
26/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	806	1	1	1	0.00
26/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	911	1	1	1	0.00
26/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	854	1	1	1	0.00
26/10/2011	R204 On 02-August-12			Bond Future	7.95	101.2439	101.2587	101.2439	0.00
26/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4510	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
26/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4667	5	5	5	0.00
26/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4355	4	4	4	0.00
26/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	1925	2	2	2	0.00
26/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1760	2	2	2	0.00
26/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	1841	2	2	2	0.00
26/10/2011	R206 On 03-November-11			Bond Future	5.96	105.4607	105.4607	105.4607	12,577.00
26/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3607	4	4	4	0.00
26/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3705	4	4	4	0.00
26/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3508	4	4	4	0.00
26/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R206 On 02-February-12			Bond Future	5.98	103.2092	103.2092	103.2092	0.00
26/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3625	4	4	4	0.00
26/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3713	4	4	4	0.00
26/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3538	4	4	4	0.00
26/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
26/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
26/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	0	0	0.00
26/10/2011	R206 On 03-May-12			Bond Future	5.97	104.7634	104.7634	104.7634	0.00
26/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2507	3	3	3	0.00
26/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2578	3	3	3	0.00
26/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2436	2	2	2	0.00
26/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	83	0	0	0	0.00
26/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	69	0	0	0	0.00
26/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	76	0	0	0	0.00
26/10/2011	R206 On 02-August-12			Bond Future	5.91	102.6194	102.6181	102.6194	0.00
26/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	2002	2	2	2	0.00
26/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1945	2	2	2	0.00
26/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	2057	2	2	2	0.00
26/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	169	0	0	0	0.00
26/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	191	0	0	0	0.00
26/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	181	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
26/10/2011	R207 On 03-November-11			Bond Future	7.91	98.3470	98.3644	98.3470	8,399.00
26/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4735	5	5	5	0.00
26/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	5007	5	5	5	0.00
26/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	4463	4	4	4	0.00
26/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	491	1	0	1	2,000.00
26/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1486	1	1	1	0.00
26/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	2538	3	3	3	0.00
26/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	1	0	0	0	900.00
26/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	178	0	0	0	300.00
26/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	645	1	1	1	0.00
26/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2812	3	3	3	0.00
26/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	6	0	0	0	900.00
26/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	396	0	0	0	300.00
26/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1094	1	1	1	0.00
26/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	12	0	0	0	2,000.00
26/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	3603	4	4	4	0.00
26/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	90	0	0	0	2,000.00
26/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	532	1	1	1	0.00
26/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R207 On 02-February-12			Bond Future	8.00	96.1168	96.1337	96.1168	610.00
26/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5780	6	6	6	0.00
26/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5553	6	6	6	0.00
26/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	6010	6	6	6	0.00
26/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	288	0	0	0	0.00
26/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	355	0	0	0	0.00
26/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	319	0	0	0	0.00
26/10/2011	R207 On 03-May-12			Bond Future	8.08	97.5692	97.5857	97.5692	0.00
26/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4903	5	5	5	0.00
26/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4714	5	5	5	0.00
26/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	5090	5	5	5	0.00
26/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1229	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
26/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1375	1	1	1	0.00
26/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1302	1	1	1	0.00
26/10/2011	R207 On 02-August-12			Bond Future	8.16	95.4346	95.4506	95.4346	0.00
26/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	5002	5	5	5	0.00
26/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	5172	5	5	5	0.00
26/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4835	5	5	5	0.00
26/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2009	2	2	2	0.00
26/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	1835	2	2	2	0.00
26/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	1920	2	2	2	0.00
26/10/2011	R208 On 03-November-11			Bond Future	7.98	92.6915	92.7039	92.6915	2,040.00
26/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	4629	5	5	5	0.00
26/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4918	5	5	5	0.00
26/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	4339	4	4	4	0.00
26/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	460	0	0	0	1,995.00
26/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1479	1	1	1	665.00
26/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2587	3	3	3	0.00
26/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	5493	5	5	5	0.00
26/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
26/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	16	0	0	0	665.00
26/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	112	0	0	0	0.00
26/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	627	1	1	1	0.00
26/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R208 On 02-February-12			Bond Future	8.06	94.0213	94.0334	94.0213	5,986.00
26/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5876	6	6	6	0.00
26/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	6117	6	6	6	0.00
26/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5637	6	6	6	0.00
26/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	442	0	0	0	0.00
26/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	364	0	0	0	0.00
26/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	401	0	0	0	0.00
26/10/2011	R208 On 03-May-12			Bond Future	8.13	92.0402	92.0520	92.0402	0.00
26/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5977	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
26/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	6190	6	6	6	0.00
26/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5767	6	6	6	0.00
26/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1103	1	1	1	0.00
26/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	976	1	1	1	0.00
26/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1038	1	1	1	0.00
26/10/2011	R208 On 02-August-12			Bond Future	8.21	93.4615	93.4788	93.4615	0.00
26/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	5208	5	5	5	0.00
26/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	5027	5	5	5	0.00
26/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	5391	5	5	5	0.00
26/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2043	2	2	2	0.00
26/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2231	2	2	2	0.00
26/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2135	2	2	2	0.00
26/10/2011	R209 On 03-November-11			Bond Future	8.77	75.6366	75.4534	75.6366	1,763.00
26/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	668	1	1	1	0.00
26/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	500	1	1	1	0.00
26/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	869	1	1	1	0.00
26/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	639	1	1	1	0.00
26/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1068	1	1	1	0.00
26/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	835	1	1	1	0.00
26/10/2011	R209 On 02-February-12			Bond Future	8.84	76.7251	76.5364	76.7251	1,237.00
26/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3437	4	3	4	0.00
26/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3224	3	3	3	0.00
26/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3657	4	4	4	0.00
26/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2038	2	2	2	0.00
26/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2369	2	2	2	0.00
26/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2198	2	2	2	0.00
26/10/2011	R209 On 03-May-12			Bond Future	8.91	74.7347	74.5406	74.7347	0.00
26/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4185	4	4	4	0.00
26/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3987	4	4	4	0.00
26/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4388	5	4	5	0.00
26/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3278	3	3	3	0.00
26/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3640	4	4	4	0.00
26/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3455	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
26/10/2011	R209 On	02-August-12			Bond Future	8.97	75.8874	75.6956	75.8874	0.00
26/10/2011	R209 On	02-August-12	9.25	Call	Bond Future	5853	6	6	6	0.00
26/10/2011	R209 On	02-August-12	9.30	Call	Bond Future	6062	6	6	6	0.00
26/10/2011	R209 On	02-August-12	9.20	Call	Bond Future	5646	6	6	6	0.00
26/10/2011	R209 On	02-August-12	9.20	Put	Bond Future	3895	4	4	4	0.00
26/10/2011	R209 On	02-August-12	9.30	Put	Bond Future	3580	4	4	4	0.00
26/10/2011	R209 On	02-August-12	9.25	Put	Bond Future	3735	4	4	4	0.00
26/10/2011	R210 On	03-November-11			Bond Future	129.57	130.4041	129.5652	130.4041	750.00
26/10/2011	R210 On	03-November-11	131.00	Call	Bond Future	0	0	0	0	0.00
26/10/2011	R210 On	03-November-11	130.95	Call	Bond Future	0	0	0	0	0.00
26/10/2011	R210 On	03-November-11	131.05	Call	Bond Future	0	0	0	0	0.00
26/10/2011	R210 On	03-November-11	131.05	Put	Bond Future	1485	1	1	1	0.00
26/10/2011	R210 On	03-November-11	130.95	Put	Bond Future	1385	1	1	1	0.00
26/10/2011	R210 On	03-November-11	131.00	Put	Bond Future	1435	1	1	1	0.00
26/10/2011	R211 On	03-November-11			Bond Future	113.57	113.3718	113.5722	113.3718	529.00
26/10/2011	R211 On	03-November-11	1.25	Call	Bond Future	112322	112	112	112	0.00
26/10/2011	R211 On	03-November-11	1.30	Call	Bond Future	112272	112	112	112	0.00
26/10/2011	R211 On	03-November-11	1.20	Call	Bond Future	112372	112	112	112	0.00
26/10/2011	R211 On	03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R211 On	03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R211 On	03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R211 On	02-February-12			Bond Future	113.86	113.6596	113.8628	113.6596	0.00
26/10/2011	R211 On	02-February-12	110.50	Call	Bond Future	3363	3	3	3	0.00
26/10/2011	R211 On	02-February-12	110.55	Call	Bond Future	3313	3	3	3	0.00
26/10/2011	R211 On	02-February-12	110.45	Call	Bond Future	3413	3	3	3	0.00
26/10/2011	R211 On	02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R211 On	02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R211 On	02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R212 On	03-November-11			Bond Future	109.20	109.6704	109.2017	109.6704	2,677.00
26/10/2011	R212 On	03-November-11	2.50	Call	Bond Future	106702	107	107	107	0.00
26/10/2011	R212 On	03-November-11	2.55	Call	Bond Future	106652	107	107	107	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
26/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	106752	107	107	107	0.00
26/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R212 On 02-February-12			Bond Future	109.30	109.7746	109.2991	109.7746	0.00
26/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	799	1	1	1	0.00
26/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	849	1	1	1	0.00
26/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	749	1	1	1	0.00
26/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 03-November-11			Bond Future	8.78	85.1517	84.9252	85.1517	0.00
26/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	185	0	0	0	0.00
26/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	625	0	1	0	0.00
26/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	218	0	0	0	0.00
26/10/2011	R213 On 02-February-12			Bond Future	8.86	86.3705	86.1475	86.3705	0.00
26/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	1133	1	1	1	0.00
26/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	1521	2	2	2	0.00
26/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	742	1	1	1	0.00
26/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 03-May-12			Bond Future	8.93	84.1313	83.9034	84.1313	0.00
26/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	2483	3	2	3	0.00
26/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	2856	3	3	3	0.00
26/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	2107	2	2	2	0.00
26/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 02-August-12			Bond Future	8.99	85.4368	85.1965	85.4368	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
26/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	1945	2	2	2	0.00
26/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	2316	3	2	3	0.00
26/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	1570	2	2	2	0.00
26/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
26/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
26/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
26/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
26/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
26/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
26/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
26/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
26/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
26/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
26/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
26/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
26/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
26/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
26/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
27/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	AL7T On 03-November-11			Index Future	408.40	405.0440	408.4040	405.0440	16.00
27/10/2011	AL7T On 02-February-12			Index Future	414.26	410.8520	414.2600	410.8520	0.00
27/10/2011	AL7T On 03-May-12			Index Future	420.50	417.0370	420.4960	417.0370	0.00
27/10/2011	ALBI On 03-November-11			Index Future	372.72	370.1030	372.7190	370.1030	1,692.00
27/10/2011	ALBI On 02-February-12			Index Future	378.06	375.4100	378.0630	375.4100	566.00
27/10/2011	ALBI On 03-May-12			Index Future	383.75	381.0610	383.7540	381.0610	0.00
27/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C212 On 31-January-22			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
27/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	CAAK On 19-December-11			Can-Do Future	0.05	0.0856	0.0527	0.0856	12,659.00
27/10/2011	CAAL On 19-December-11			Can-Do Future	0.05	0.0931	0.0529	0.0931	18,519.00
27/10/2011	CAAM On 19-December-11			Can-Do Future	0.22	0.1820	0.2233	0.1820	12,423.00
27/10/2011	CAAN On 30-March-12			Can-Do Future	0.30	0.4123	0.3012	0.4123	100,000.00
27/10/2011	CAAO On 30-March-12			Can-Do Future	0.21	0.1336	0.2090	0.1336	100,000.00
27/10/2011	CAAP On 19-December-11			Can-Do Future	0.25	0.2076	0.2496	0.2076	12,346.00
27/10/2011	CAAR On 19-December-11			Can-Do Future	0.05	0.0968	0.0500	0.0968	18,750.00
27/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
27/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
27/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2011	GOVI On 03-November-11			GOVI	373.85	371.3160	373.8450	371.3160	164.00
27/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	168450	14	17	14	0.00
27/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	168350	14	17	14	0.00
27/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	168550	14	17	14	0.00
27/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
27/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
27/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	GOVI On 02-February-12			GOVI	379.21	376.6400	379.2050	376.6400	0.00
27/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	102050	8	10	8	0.00
27/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	101950	8	10	8	0.00
27/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	102150	8	10	8	0.00
27/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
27/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
27/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
27/10/2011	GOVI On 03-May-12			GOVI	384.91	382.3100	384.9140	382.3100	0.00
27/10/2011	GOVI On 03-May-12	382.00	Call	GOVI	29140	0	3	0	0.00
27/10/2011	GOVI On 03-May-12	382.01	Call	GOVI	29040	0	3	0	0.00
27/10/2011	GOVI On 03-May-12	381.99	Call	GOVI	29240	0	3	0	0.00
27/10/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
27/10/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
27/10/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
27/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2011	IGOV On 03-November-11			Index Future	158.82	158.7810	158.8220	158.7810	90.00
27/10/2011	IGOV On 02-February-12			Index Future	161.10	161.0570	161.0990	161.0570	0.00
27/10/2011	IGOV On 03-May-12			Index Future	163.52	163.4820	163.5240	163.4820	0.00
27/10/2011	ILBI On 02-February-12			Index Future	439.11	438.8070	439.1110	438.8070	88.00
27/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.52	94.4800	94.4800	94.4800	1,700.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	JBAF On	21-December-11			Jibar Tradeable Future	5.46	94.5200	94.5400	94.5200	5,541.00
27/10/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.40	94.5800	94.6000	94.5800	700.00
27/10/2011	JBAF On	15-February-12			Jibar Tradeable Future	5.36	94.6200	94.6400	94.6200	0.00
27/10/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.32	94.6600	94.6800	94.6600	1,340.00
27/10/2011	JBAF On	18-April-12			Jibar Tradeable Future	5.29	94.6900	94.7100	94.6900	0.00
27/10/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.29	94.6800	94.7100	94.6800	2,890.00
27/10/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.36	94.5900	94.6400	94.5900	44,760.00
27/10/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.52	94.4200	94.4800	94.4200	990.00
27/10/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.72	94.2000	94.2800	94.2000	790.00
27/10/2011	JBAF On	19-June-13			Jibar Tradeable Future	5.96	93.9400	94.0400	93.9400	1,250.00
27/10/2011	JBAF On	18-September-13			Jibar Tradeable Future	6.22	93.6500	93.7800	93.6500	0.00
27/10/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/10/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/10/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/10/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/10/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/10/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/10/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/10/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/10/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/10/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/10/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/10/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/10/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/10/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/10/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/10/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/10/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/10/2011	JN10 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/10/2011	JN10 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/10/2011	JN10 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/10/2011	OTH1 On 03-November-11			Index Future	366.35	363.2730	366.3450	363.2730	0.00
27/10/2011	OTH1 On 02-February-12			Index Future	371.60	368.4810	371.5970	368.4810	0.00
27/10/2011	R157 On 03-November-11			Bond Future	6.53	124.8998	125.3666	124.8998	12,896.00
27/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	6365	6	6	6	0.00
27/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	6544	6	7	6	0.00
27/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	6186	6	6	6	0.00
27/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	309	0	0	0	1,200.00
27/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3820	3	4	3	0.00
27/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1773	1	2	1	400.00
27/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	2147	2	2	2	0.00
27/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	0	0	0	0	400.00
27/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
27/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	2	0	0	0	0.00
27/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	248	1	0	1	0.00
27/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R157 On 02-February-12			Bond Future	6.60	126.6899	127.1614	126.6899	3,432.00
27/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	6583	6	7	6	0.00
27/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6748	6	7	6	0.00
27/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	6419	6	6	6	0.00
27/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	345	0	0	0	130.00
27/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	2109	2	2	2	0.00
27/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	1033	1	1	1	0.00
27/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1212	1	1	1	130.00
27/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	2518	3	3	3	0.00
27/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	511	1	1	1	130.00
27/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	17	0	0	0	0.00
27/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	13	0	0	0	0.00
27/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	14	0	0	0	0.00
27/10/2011	R157 On 03-May-12			Bond Future	6.64	121.7890	122.2677	121.7890	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
27/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	5347	5	5	5	0.00
27/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	5493	5	5	5	0.00
27/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	5202	5	5	5	0.00
27/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	155	0	0	0	0.00
27/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	131	0	0	0	0.00
27/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	143	0	0	0	0.00
27/10/2011	R157 On 02-August-12			Bond Future	6.68	123.6716	124.1580	123.6716	0.00
27/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	4490	4	4	4	0.00
27/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4612	4	5	4	0.00
27/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	4369	4	4	4	0.00
27/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	522	1	1	1	0.00
27/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	469	1	0	1	0.00
27/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	495	1	0	1	0.00
27/10/2011	R157 On 01-November-12			Bond Future	6.80	7.0000	119.0390	7.0000	0.00
27/10/2011	R157 On 01-November-12	7.00	Call	Bond Future	556	0	1	0	0.00
27/10/2011	R157 On 01-November-12	7.05	Call	Bond Future	697	0	1	0	0.00
27/10/2011	R157 On 01-November-12	6.95	Call	Bond Future	415	0	0	0	0.00
27/10/2011	R157 On 01-November-12	6.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R157 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R157 On 01-November-12	7.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R186 On 03-November-11			Bond Future	8.24	122.3463	123.3717	122.3463	16,093.00
27/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	7114	6	7	6	0.00
27/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	7558	7	8	7	0.00
27/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	6668	6	7	6	0.00
27/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	4862	4	5	4	0.00
27/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	324	0	0	0	1,275.00
27/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1490	1	1	1	425.00
27/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	3068	2	3	2	0.00
27/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	7999	7	8	7	0.00
27/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	14	0	0	0	250.00
27/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	135	0	0	0	0.00
27/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	661	0	1	0	0.00
27/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	1012	2	1	2	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	2465	3	2	3	250.00
27/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	0	0	0	0	1,275.00
27/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	4369	5	4	5	0.00
27/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	67	0	0	0	425.00
27/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	388	1	0	1	0.00
27/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	1659	3	2	3	0.00
27/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	1	0	0	0	0.00
27/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	7	0	0	0	0.00
27/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R186 On 02-February-12			Bond Future	8.31	118.8121	119.8565	118.8121	16,567.00
27/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	7360	7	7	7	0.00
27/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	7708	7	8	7	0.00
27/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	7018	6	7	6	0.00
27/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	1223	1	1	1	6,000.00
27/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	84	0	0	0	6,000.00
27/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1972	2	2	2	100.00
27/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	36186	35	36	35	0.00
27/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	107960	107	108	107	0.00
27/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	4988	6	5	6	0.00
27/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	16440	17	16	17	0.00
27/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1124	1	1	1	0.00
27/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	6752	8	7	8	0.00
27/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	931	1	1	1	0.00
27/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1023	1	1	1	100.00
27/10/2011	R186 On 03-May-12			Bond Future	8.38	120.6040	121.6575	120.6040	0.00
27/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7992	7	8	7	0.00
27/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	7694	7	8	7	0.00
27/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	8294	8	8	8	0.00
27/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2232	3	2	3	0.00
27/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	2507	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
27/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	2366	3	2	3	0.00
27/10/2011	R186 On 02-August-12			Bond Future	8.45	117.1780	118.2495	117.1780	0.00
27/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	7005	6	7	6	0.00
27/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	6749	6	7	6	0.00
27/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	7266	7	7	7	0.00
27/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4058	4	4	4	0.00
27/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	4432	5	4	5	0.00
27/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	4241	5	4	5	0.00
27/10/2011	R186 On 01-November-12			Bond Future	8.54	8.6500	119.8536	8.6500	0.00
27/10/2011	R186 On 01-November-12	8.75	Call	Bond Future	1883	0	2	0	0.00
27/10/2011	R186 On 01-November-12	8.70	Call	Bond Future	1440	0	1	0	0.00
27/10/2011	R186 On 01-November-12	8.80	Call	Bond Future	2322	0	2	0	0.00
27/10/2011	R186 On 01-November-12	8.80	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R186 On 01-November-12	8.70	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R186 On 01-November-12	8.75	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R189 On 03-November-11			Bond Future	214.91	214.9702	214.9078	214.9702	0.00
27/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2908	3	3	3	0.00
27/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2858	3	3	3	0.00
27/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2958	3	3	3	0.00
27/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R189 On 02-February-12			Bond Future	217.99	218.0524	217.9890	218.0524	0.00
27/10/2011	R189 On 02-February-12	218.00	Call	Bond Future	0	0	0	0	0.00
27/10/2011	R189 On 02-February-12	218.05	Call	Bond Future	0	0	0	0	0.00
27/10/2011	R189 On 02-February-12	217.95	Call	Bond Future	39	0	0	0	0.00
27/10/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R189 On 02-February-12	218.05	Put	Bond Future	61	0	0	0	0.00
27/10/2011	R189 On 02-February-12	218.00	Put	Bond Future	11	0	0	0	0.00
27/10/2011	R197 On 03-November-11			Bond Future	239.16	238.9258	239.1565	238.9258	183.00
27/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	657	0	1	0	0.00
27/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	707	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	607	0	1	0	0.00
27/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R197 On 02-February-12			Bond Future	237.57	237.3375	237.5716	237.3375	235.00
27/10/2011	R197 On 02-February-12	237.00	Call	Bond Future	572	0	1	0	0.00
27/10/2011	R197 On 02-February-12	236.95	Call	Bond Future	622	0	1	0	0.00
27/10/2011	R197 On 02-February-12	237.05	Call	Bond Future	522	0	1	0	0.00
27/10/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 03-November-11			Bond Future	6.13	110.3238	110.6626	110.3238	2,300.00
27/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	5297	5	5	5	0.00
27/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	5160	5	5	5	0.00
27/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	5435	5	5	5	0.00
27/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 02-February-12			Bond Future	6.16	107.4955	107.8406	107.4955	993.00
27/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	5456	5	5	5	0.00
27/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	5329	5	5	5	0.00
27/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5582	5	6	5	0.00
27/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 03-May-12			Bond Future	6.17	109.1146	109.4659	109.1146	0.00
27/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3879	4	4	4	0.00
27/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3991	4	4	4	0.00
27/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3766	3	4	3	0.00
27/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	57	0	0	0	0.00
27/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	46	0	0	0	0.00
27/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	52	0	0	0	0.00
27/10/2011	R201 On 02-August-12			Bond Future	6.16	106.3924	106.7456	106.3924	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
27/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	3119	3	3	3	0.00
27/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	3216	3	3	3	0.00
27/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	3023	3	3	3	0.00
27/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	165	0	0	0	0.00
27/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	140	0	0	0	0.00
27/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	152	0	0	0	0.00
27/10/2011	R201 On 01-November-12			Bond Future	6.25	6.4230	108.1959	6.4230	0.00
27/10/2011	R201 On 01-November-12	6.50	Call	Bond Future	514	0	1	0	0.00
27/10/2011	R201 On 01-November-12	6.55	Call	Bond Future	615	0	1	0	0.00
27/10/2011	R201 On 01-November-12	6.45	Call	Bond Future	414	0	0	0	0.00
27/10/2011	R201 On 01-November-12	6.45	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 01-November-12	6.55	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R201 On 01-November-12	6.50	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R202 On 03-November-11			Bond Future	172.78	173.0362	172.7756	173.0362	34,326.00
27/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	172276	173	172	173	0.00
27/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	172226	172	172	172	0.00
27/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	172326	173	172	173	0.00
27/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R202 On 02-February-12			Bond Future	172.59	172.8541	172.5897	172.8541	160.00
27/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
27/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
27/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
27/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	4460	4	4	4	0.00
27/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	4360	4	4	4	0.00
27/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	4410	4	4	4	0.00
27/10/2011	R203 On 03-November-11			Bond Future	7.30	105.0526	105.6871	105.0526	937.00
27/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	5615	5	6	5	0.00
27/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	5840	5	6	5	0.00
27/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	5390	5	5	5	0.00
27/10/2011	R203 On 03-November-11	8.45	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
27/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R203 On 02-February-12			Bond Future	7.38	106.5617	107.2030	106.5617	1,651.00
27/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	6220	6	6	6	0.00
27/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	6422	6	6	6	0.00
27/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	6019	5	6	5	0.00
27/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	126	0	0	0	0.00
27/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	99	0	0	0	0.00
27/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	112	0	0	0	0.00
27/10/2011	R203 On 03-May-12			Bond Future	7.45	104.0059	104.6565	104.0059	0.00
27/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	6002	5	6	5	0.00
27/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5826	5	6	5	0.00
27/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	6180	6	6	6	0.00
27/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	407	1	0	1	0.00
27/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	468	1	0	1	0.00
27/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	437	1	0	1	0.00
27/10/2011	R203 On 02-August-12			Bond Future	7.52	105.6125	106.2736	105.6125	0.00
27/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	5167	5	5	5	0.00
27/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	5318	5	5	5	0.00
27/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	5018	5	5	5	0.00
27/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1165	1	1	1	0.00
27/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1060	1	1	1	0.00
27/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1111	1	1	1	0.00
27/10/2011	R203 On 01-November-12			Bond Future	7.65	7.8180	103.5573	7.8180	0.00
27/10/2011	R203 On 01-November-12	7.75	Call	Bond Future	396	0	0	0	0.00
27/10/2011	R203 On 01-November-12	7.70	Call	Bond Future	194	0	0	0	0.00
27/10/2011	R203 On 01-November-12	7.80	Call	Bond Future	598	0	1	0	0.00
27/10/2011	R203 On 01-November-12	7.80	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R203 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R203 On 01-November-12	7.75	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R204 On 03-November-11			Bond Future	7.57	104.6780	105.4017	104.6780	1,081.00
27/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	6269	6	6	6	0.00
27/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	6014	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
27/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	6523	6	7	6	0.00
27/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R204 On 02-February-12			Bond Future	7.65	102.1512	102.8833	102.1512	2,082.00
27/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	7004	6	7	6	0.00
27/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	6774	6	7	6	0.00
27/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	7235	7	7	7	0.00
27/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	98	0	0	0	0.00
27/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	126	0	0	0	0.00
27/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	111	0	0	0	0.00
27/10/2011	R204 On 03-May-12			Bond Future	7.73	103.6901	104.4289	103.6901	0.00
27/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	5810	5	6	5	0.00
27/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	6010	5	6	5	0.00
27/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	5616	5	6	5	0.00
27/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	742	1	1	1	0.00
27/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	653	1	1	1	0.00
27/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	694	1	1	1	0.00
27/10/2011	R204 On 02-August-12			Bond Future	7.80	101.2587	102.0121	101.2587	0.00
27/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	5011	5	5	5	0.00
27/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4847	4	5	4	0.00
27/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	5176	5	5	5	0.00
27/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1516	2	2	2	0.00
27/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	1664	2	2	2	0.00
27/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	1589	2	2	2	0.00
27/10/2011	R204 On 01-November-12			Bond Future	7.92	8.0770	103.3986	8.0770	0.00
27/10/2011	R204 On 01-November-12	8.00	Call	Bond Future	397	0	0	0	0.00
27/10/2011	R204 On 01-November-12	8.05	Call	Bond Future	635	0	1	0	0.00
27/10/2011	R204 On 01-November-12	7.95	Call	Bond Future	158	0	0	0	0.00
27/10/2011	R204 On 01-November-12	7.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R204 On 01-November-12	8.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R204 On 01-November-12	8.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R206 On 03-November-11			Bond Future	5.85	105.4607	105.7003	105.4607	12,577.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3847	4	4	4	0.00
27/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3945	4	4	4	0.00
27/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3748	4	4	4	0.00
27/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R206 On 02-February-12			Bond Future	5.85	103.2092	103.4520	103.2092	0.00
27/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3868	4	4	4	0.00
27/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3955	4	4	4	0.00
27/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3780	4	4	4	0.00
27/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
27/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	1	0	0	0	0.00
27/10/2011	R206 On 03-May-12			Bond Future	5.81	104.7634	105.0101	104.7634	0.00
27/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2733	3	3	3	0.00
27/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2661	2	3	2	0.00
27/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2806	3	3	3	0.00
27/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	51	0	0	0	0.00
27/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	62	0	0	0	0.00
27/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	56	0	0	0	0.00
27/10/2011	R206 On 02-August-12			Bond Future	5.73	102.6181	102.8683	102.6181	0.00
27/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	2212	2	2	2	0.00
27/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	2270	2	2	2	0.00
27/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	2154	2	2	2	0.00
27/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	150	0	0	0	0.00
27/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	131	0	0	0	0.00
27/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	141	0	0	0	0.00
27/10/2011	R206 On 01-November-12			Bond Future	5.78	5.9980	104.2655	5.9980	0.00
27/10/2011	R206 On 01-November-12	6.00	Call	Bond Future	257	0	0	0	0.00
27/10/2011	R206 On 01-November-12	5.95	Call	Bond Future	199	0	0	0	0.00
27/10/2011	R206 On 01-November-12	6.05	Call	Bond Future	314	0	0	0	0.00
27/10/2011	R206 On 01-November-12	6.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R206 On 01-November-12	5.95	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
27/10/2011	R206 On 01-November-12	6.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R207 On 03-November-11			Bond Future	7.77	98.3644	99.1570	98.3644	8,399.00
27/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	5528	5	6	5	0.00
27/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	5799	5	6	5	0.00
27/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	5255	4	5	4	0.00
27/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	947	0	1	0	2,000.00
27/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	2205	1	2	1	0.00
27/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	3320	3	3	3	0.00
27/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	4	0	0	0	900.00
27/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	421	0	0	0	300.00
27/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	1170	1	1	1	0.00
27/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	3599	3	4	3	0.00
27/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	1	0	0	0	900.00
27/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	128	0	0	0	300.00
27/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	544	1	1	1	0.00
27/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	1	0	0	0	2,000.00
27/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	2813	4	3	4	0.00
27/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	16	0	0	0	2,000.00
27/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	195	1	0	1	0.00
27/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R207 On 02-February-12			Bond Future	7.85	96.1337	96.9384	96.1337	610.00
27/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	6492	6	6	6	0.00
27/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	6256	6	6	6	0.00
27/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	6729	6	7	6	0.00
27/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	203	0	0	0	0.00
27/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	253	0	0	0	0.00
27/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	227	0	0	0	0.00
27/10/2011	R207 On 03-May-12			Bond Future	7.93	97.5857	98.4011	97.5857	0.00
27/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	5494	5	5	5	0.00
27/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	5691	5	6	5	0.00
27/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	5295	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
27/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1140	1	1	1	0.00
27/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1014	1	1	1	0.00
27/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1078	1	1	1	0.00
27/10/2011	R207 On 02-August-12			Bond Future	8.00	95.4506	96.2800	95.4506	0.00
27/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	5563	5	6	5	0.00
27/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	5386	5	5	5	0.00
27/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	5742	5	6	5	0.00
27/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	1576	2	2	2	0.00
27/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	1731	2	2	2	0.00
27/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	1652	2	2	2	0.00
27/10/2011	R207 On 01-November-12			Bond Future	8.11	8.2770	97.5911	8.2770	0.00
27/10/2011	R207 On 01-November-12	8.25	Call	Bond Future	706	0	1	0	0.00
27/10/2011	R207 On 01-November-12	8.30	Call	Bond Future	964	0	1	0	0.00
27/10/2011	R207 On 01-November-12	8.20	Call	Bond Future	447	0	0	0	0.00
27/10/2011	R207 On 01-November-12	8.20	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R207 On 01-November-12	8.30	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R207 On 01-November-12	8.25	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R208 On 03-November-11			Bond Future	7.83	92.7039	93.6193	92.7039	1,996.00
27/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	5544	5	6	5	0.00
27/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	5834	5	6	5	0.00
27/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	5254	4	5	4	0.00
27/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	967	0	1	0	1,995.00
27/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	2301	1	2	1	665.00
27/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	3487	3	3	3	0.00
27/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	6408	5	6	5	0.00
27/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	0	0	0	0	1,995.00
27/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	1	0	0	0	665.00
27/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	19	0	0	0	0.00
27/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	219	1	0	1	0.00
27/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R208 On 02-February-12			Bond Future	7.91	94.0334	94.9577	94.0334	6,297.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	6681	6	7	6	0.00
27/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	6932	6	7	6	0.00
27/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	6432	6	6	6	0.00
27/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	313	0	0	0	0.00
27/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	254	0	0	0	0.00
27/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	282	0	0	0	0.00
27/10/2011	R208 On 03-May-12			Bond Future	7.98	92.0520	92.9902	92.0520	0.00
27/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	6710	6	7	6	0.00
27/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	6489	6	6	6	0.00
27/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	6932	6	7	6	0.00
27/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	780	1	1	1	0.00
27/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	887	1	1	1	0.00
27/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	832	1	1	1	0.00
27/10/2011	R208 On 02-August-12			Bond Future	8.04	93.4788	94.4298	93.4788	0.00
27/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	5845	5	6	5	0.00
27/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	6038	5	6	5	0.00
27/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	5653	5	6	5	0.00
27/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	1906	2	2	2	0.00
27/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	1739	2	2	2	0.00
27/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	1821	2	2	2	0.00
27/10/2011	R208 On 01-November-12			Bond Future	8.14	8.3140	92.3194	8.3140	0.00
27/10/2011	R208 On 01-November-12	8.25	Call	Bond Future	605	0	1	0	0.00
27/10/2011	R208 On 01-November-12	8.20	Call	Bond Future	323	0	0	0	0.00
27/10/2011	R208 On 01-November-12	8.30	Call	Bond Future	886	0	1	0	0.00
27/10/2011	R208 On 01-November-12	8.30	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R208 On 01-November-12	8.20	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R208 On 01-November-12	8.25	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R209 On 03-November-11			Bond Future	8.68	75.4534	76.2230	75.4534	1,626.00
27/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	1046	1	1	1	0.00
27/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	810	1	1	1	0.00
27/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1313	1	1	1	0.00
27/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	313	1	0	1	0.00
27/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	608	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
27/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	444	1	0	1	0.00
27/10/2011	R209 On 02-February-12			Bond Future	8.74	76.5364	77.3199	76.5364	1,374.00
27/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3901	3	4	3	0.00
27/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3671	3	4	3	0.00
27/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	4138	4	4	4	0.00
27/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	1735	2	2	2	0.00
27/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2032	2	2	2	0.00
27/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	1879	2	2	2	0.00
27/10/2011	R209 On 03-May-12			Bond Future	8.80	74.5406	75.3379	74.5406	0.00
27/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4631	4	5	4	0.00
27/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4847	4	5	4	0.00
27/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	4421	4	4	4	0.00
27/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3276	4	3	4	0.00
27/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	2939	3	3	3	0.00
27/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3103	3	3	3	0.00
27/10/2011	R209 On 02-August-12			Bond Future	8.86	75.6956	76.4991	75.6956	0.00
27/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	6338	6	6	6	0.00
27/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	6122	6	6	6	0.00
27/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	6557	6	7	6	0.00
27/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3272	4	3	4	0.00
27/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	3568	4	4	4	0.00
27/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	3417	4	3	4	0.00
27/10/2011	R209 On 01-November-12			Bond Future	8.94	9.0500	74.3993	9.0500	0.00
27/10/2011	R209 On 01-November-12	9.00	Call	Bond Future	436	0	0	0	0.00
27/10/2011	R209 On 01-November-12	9.05	Call	Bond Future	814	0	1	0	0.00
27/10/2011	R209 On 01-November-12	8.95	Call	Bond Future	54	0	0	0	0.00
27/10/2011	R209 On 01-November-12	8.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R209 On 01-November-12	9.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R209 On 01-November-12	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R210 On 03-November-11			Bond Future	129.57	129.5652	129.5724	129.5652	750.00
27/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	0	0	0	0	0.00
27/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	0	0	0	0	0.00
27/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	1378	1	1	1	0.00
27/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	1478	1	1	1	0.00
27/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	1428	1	1	1	0.00
27/10/2011	R210 On 02-February-12			Bond Future	131.43	131.4229	131.4300	131.4229	0.00
27/10/2011	R210 On 02-February-12	131.00	Call	Bond Future	430	0	0	0	0.00
27/10/2011	R210 On 02-February-12	130.95	Call	Bond Future	480	0	0	0	0.00
27/10/2011	R210 On 02-February-12	131.05	Call	Bond Future	380	0	0	0	0.00
27/10/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R211 On 03-November-11			Bond Future	113.69	113.5722	113.6853	113.5722	529.00
27/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112435	112	112	112	0.00
27/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112485	112	112	112	0.00
27/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	112385	112	112	112	0.00
27/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R211 On 02-February-12			Bond Future	113.98	113.8628	113.9775	113.8628	0.00
27/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3478	3	3	3	0.00
27/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3528	3	4	3	0.00
27/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3428	3	3	3	0.00
27/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R212 On 03-November-11			Bond Future	109.30	109.2017	109.3035	109.2017	2,677.00
27/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	106804	107	107	107	0.00
27/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	106754	107	107	107	0.00
27/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	106854	107	107	107	0.00
27/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R212 On 02-February-12			Bond Future	109.40	109.2991	109.4023	109.2991	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
27/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	902	1	1	1	0.00
27/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	852	1	1	1	0.00
27/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	952	1	1	1	0.00
27/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 03-November-11			Bond Future	8.67	84.9252	85.8284	84.9252	0.00
27/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	685	0	1	0	0.00
27/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	1089	0	1	0	0.00
27/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	278	0	0	0	0.00
27/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	1	0	1	0.00
27/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 02-February-12			Bond Future	8.74	86.1475	87.0610	86.1475	0.00
27/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	2046	1	2	1	0.00
27/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	2434	2	2	2	0.00
27/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	1656	1	2	1	0.00
27/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 03-May-12			Bond Future	8.81	83.9034	84.8363	83.9034	0.00
27/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	3416	2	3	2	0.00
27/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	3789	3	4	3	0.00
27/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	3040	2	3	2	0.00
27/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 02-August-12			Bond Future	8.87	85.1965	86.1403	85.1965	0.00
27/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	2888	2	3	2	0.00
27/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	3260	2	3	2	0.00
27/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	2514	2	3	2	0.00
27/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 02-August-12	9.30	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
27/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 01-November-12			Bond Future	8.96	9.0870	83.7803	9.0870	0.00
27/10/2011	R213 On 01-November-12	9.00	Call	Bond Future	293	0	0	0	0.00
27/10/2011	R213 On 01-November-12	9.05	Call	Bond Future	677	0	1	0	0.00
27/10/2011	R213 On 01-November-12	8.95	Call	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 01-November-12	8.95	Put	Bond Future	93	0	0	0	0.00
27/10/2011	R213 On 01-November-12	9.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	R213 On 01-November-12	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
27/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
27/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
27/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
27/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
27/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
27/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
27/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
27/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
27/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
27/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
27/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
27/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
27/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
27/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	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
27/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00