



# Derivatives Weekly Statistics Report

From: 17/10/2011 To: 17/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	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
17/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	AL7T On 03-November-11			Index Future	401.98	402.4910	401.9780	402.4910	16.00
17/10/2011	AL7T On 02-February-12			Index Future	407.74	408.2640	407.7430	408.2640	0.00
17/10/2011	ALBI On 03-November-11			Index Future	368.08	368.5810	368.0790	368.5810	1,692.00
17/10/2011	ALBI On 02-February-12			Index Future	373.36	373.8670	373.3580	373.8670	0.00
17/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	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
17/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	CAAG On 24-October-11			Can-Do Future	7.96	7.8640	7.9630	7.8640	0.00
17/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1263	1	1	1	0.00
17/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1213	1	1	1	0.00
17/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1313	1	1	1	0.00
17/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	963	1	1	1	14,286.00
17/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	564	0	1	0	6,757.00
17/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	5	0	0	0	11,429.00
17/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	12	0	0	0	11,765.00
17/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	1	0	0	0	11,111.00
17/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1038	1	1	1	0.00
17/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	549	1	1	1	0.00
17/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	792	1	1	1	0.00
17/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	1	0	0	0	0.00
17/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
17/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	0	0	0	0	0.00
17/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
17/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
17/10/2011	CAAJ On 20-October-11			Any day expiry	7.96	7.8596	7.9581	7.8596	0.00
17/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	220	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
17/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	178	0	0	0	0.00
17/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	265	0	0	0	0.00
17/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	7	0	0	0	0.00
17/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	20	0	0	0	0.00
17/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	12	0	0	0	0.00
17/10/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0638	0.0765	0.0638	12,659.00
17/10/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.0747	0.0893	0.0747	18,519.00
17/10/2011	CAAM On 19-December-11			Can-Do Future	0.20	0.1901	0.1963	0.1901	12,423.00
17/10/2011	CAAN On 30-March-12			Can-Do Future	0.39	0.3664	0.3946	0.3664	100,000.00
17/10/2011	CAAO On 30-March-12			Can-Do Future	0.14	0.1706	0.1437	0.1706	100,000.00
17/10/2011	CAAP On 19-December-11			Can-Do Future	0.22	0.2137	0.2220	0.2137	12,346.00
17/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
17/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
17/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2011	GOVI On 03-November-11			GOVI	369.30	369.7740	369.3010	369.7740	163.00
17/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	123010	13	12	13	0.00
17/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	122910	13	12	13	0.00
17/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	123110	13	12	13	0.00
17/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
17/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
17/10/2011	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
17/10/2011	GOVI On 02-February-12			GOVI	374.60	375.0780	374.5980	375.0780	0.00
17/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	55980	6	6	6	0.00
17/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	55880	6	6	6	0.00
17/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	56080	6	6	6	0.00
17/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
17/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
17/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
17/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2011	IGOV On 03-November-11			Index Future	159.93	159.8290	159.9310	159.8290	86.00
17/10/2011	IGOV On 02-February-12			Index Future	162.23	162.1210	162.2250	162.1210	0.00
17/10/2011	ILBI On 02-February-12			Index Future	461.07	439.6290	461.0720	439.6290	88.00
17/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.57	94.4500	94.4330	94.4500	1,000.00
17/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.46	94.5800	94.5360	94.5800	1,700.00
17/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.45	94.5900	94.5520	94.5900	5,541.00
17/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.41	94.6100	94.5910	94.6100	700.00
17/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.36	94.6800	94.6360	94.6800	0.00
17/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.33	94.7100	94.6700	94.7100	1,340.00
17/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.32	94.7000	94.6850	94.7000	2,890.00
17/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.44	94.5900	94.5640	94.5900	44,760.00
17/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.60	94.4200	94.3980	94.4200	990.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.84	94.1800	94.1590	94.1800	790.00
17/10/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.13	93.9000	93.8730	93.9000	1,250.00
17/10/2011	JBAF On	18-September-13			Jibar Tradeable Future	6.42	93.6200	93.5800	93.6200	500.00
17/10/2011	JN02 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/10/2011	JN02 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/10/2011	JN02 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/10/2011	JN02 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/10/2011	JN02 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/10/2011	JN02 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/10/2011	JN02 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/10/2011	JN05 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/10/2011	JN05 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/10/2011	JN05 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/10/2011	JN05 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/10/2011	JN05 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/10/2011	JN05 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/10/2011	JN05 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/10/2011	JN10 On	03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/10/2011	JN10 On	03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/10/2011	JN10 On	03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/10/2011	JN10 On	03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/10/2011	JN10 On	03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/10/2011	JN10 On	03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/10/2011	JN10 On	03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/10/2011	OTH1 On	03-November-11			Index Future	361.20	361.8470	361.1960	361.8470	0.00
17/10/2011	OTH1 On	02-February-12			Index Future	366.38	367.0380	366.3760	367.0380	0.00
17/10/2011	R157 On	03-November-11			Bond Future	6.74	124.7129	124.5987	124.7129	15,680.00
17/10/2011	R157 On	03-November-11	8.25	Call	Bond Future	5597	6	6	6	0.00
17/10/2011	R157 On	03-November-11	8.30	Call	Bond Future	5777	6	6	6	0.00
17/10/2011	R157 On	03-November-11	8.20	Call	Bond Future	5418	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
17/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	167	0	0	0	1,200.00
17/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1110	1	1	1	400.00
17/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1434	2	1	2	0.00
17/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3053	3	3	3	0.00
17/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	1	0	0	0	1,200.00
17/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	55	0	0	0	400.00
17/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	107	0	0	0	0.00
17/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	874	1	1	1	0.00
17/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R157 On 02-February-12			Bond Future	6.82	126.5013	126.3840	126.5013	0.00
17/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5831	6	6	6	0.00
17/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5992	6	6	6	0.00
17/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5669	6	6	6	0.00
17/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	756	1	1	1	0.00
17/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	235	0	0	0	130.00
17/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1644	2	2	2	0.00
17/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	824	1	1	1	130.00
17/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1713	2	2	2	130.00
17/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3185	3	3	3	0.00
17/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	45	0	0	0	0.00
17/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	34	0	0	0	0.00
17/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	40	0	0	0	0.00
17/10/2011	R157 On 03-May-12			Bond Future	6.88	121.5935	121.4778	121.5935	0.00
17/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4654	5	5	5	0.00
17/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4794	5	5	5	0.00
17/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4515	5	5	5	0.00
17/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	258	0	0	0	0.00
17/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	222	0	0	0	0.00
17/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	240	0	0	0	0.00
17/10/2011	R157 On 02-August-12			Bond Future	6.94	123.4876	123.3651	123.4876	0.00
17/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3892	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
17/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4006	4	4	4	0.00
17/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3778	4	4	4	0.00
17/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	724	1	1	1	0.00
17/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	656	1	1	1	0.00
17/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	690	1	1	1	0.00
17/10/2011	R186 On 03-November-11			Bond Future	8.42	121.8671	121.5904	121.8671	30,166.00
17/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	5395	6	5	6	0.00
17/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	5821	6	6	6	0.00
17/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4973	5	5	5	0.00
17/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3359	4	3	4	0.00
17/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	280	0	0	0	1,275.00
17/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	964	1	1	1	425.00
17/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1975	2	2	2	0.00
17/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6249	7	6	7	0.00
17/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	483	1	0	1	0.00
17/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	35	0	0	0	250.00
17/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	151	0	0	0	0.00
17/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	4262	4	4	4	250.00
17/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2616	3	3	3	250.00
17/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	32	0	0	0	1,275.00
17/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	6172	6	6	6	0.00
17/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	756	1	1	1	425.00
17/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1643	2	2	2	0.00
17/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3396	3	3	3	0.00
17/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	87	0	0	0	0.00
17/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	285	0	0	0	0.00
17/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	45	0	0	0	0.00
17/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	63	0	0	0	0.00
17/10/2011	R186 On 02-February-12			Bond Future	8.50	118.3230	118.0422	118.3230	2,501.00
17/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6123	6	6	6	0.00
17/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6437	7	6	7	0.00
17/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5816	6	6	6	0.00
17/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	923	1	1	1	6,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	62	0	0	0	6,000.00
17/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	34372	35	34	35	0.00
17/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	106146	106	106	106	0.00
17/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1514	2	2	2	100.00
17/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6344	6	6	6	0.00
17/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	18232	18	18	18	0.00
17/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1736	2	2	2	0.00
17/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8267	8	8	8	0.00
17/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1475	1	1	1	0.00
17/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1601	2	2	2	100.00
17/10/2011	R186 On 03-May-12			Bond Future	8.58	120.1053	119.8204	120.1053	0.00
17/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6866	7	7	7	0.00
17/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6594	7	7	7	0.00
17/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7142	7	7	7	0.00
17/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2918	3	3	3	0.00
17/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3244	3	3	3	0.00
17/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3078	3	3	3	0.00
17/10/2011	R186 On 02-August-12			Bond Future	8.65	116.6792	116.3904	116.6792	0.00
17/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	6031	6	6	6	0.00
17/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5799	6	6	6	0.00
17/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	6268	6	6	6	0.00
17/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4919	5	5	5	0.00
17/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5341	5	5	5	0.00
17/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5126	5	5	5	0.00
17/10/2011	R189 On 03-November-11			Bond Future	214.77	214.6208	214.7686	214.6208	0.00
17/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2769	3	3	3	0.00
17/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2719	3	3	3	0.00
17/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2819	3	3	3	0.00
17/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R189 On 03-November-11	212.00	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
17/10/2011	R197 On 03-November-11			Bond Future	241.66	241.8742	241.6632	241.8742	183.00
17/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	3163	3	3	3	0.00
17/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	3213	3	3	3	0.00
17/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	3113	3	3	3	0.00
17/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R201 On 03-November-11			Bond Future	6.33	110.1753	110.0881	110.1753	3,084.00
17/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4723	5	5	5	0.00
17/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4860	5	5	5	0.00
17/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4585	5	5	5	0.00
17/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R201 On 02-February-12			Bond Future	6.38	107.3476	107.2590	107.3476	0.00
17/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4875	5	5	5	0.00
17/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5001	5	5	5	0.00
17/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4749	5	5	5	0.00
17/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
17/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
17/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
17/10/2011	R201 On 03-May-12			Bond Future	6.41	108.9642	108.8731	108.9642	0.00
17/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3334	3	3	3	0.00
17/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3442	4	3	4	0.00
17/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3226	3	3	3	0.00
17/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	110	0	0	0	0.00
17/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	89	0	0	0	0.00
17/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	100	0	0	0	0.00
17/10/2011	R201 On 02-August-12			Bond Future	6.42	106.2489	106.1548	106.2489	0.00
17/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2625	3	3	3	0.00
17/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2716	3	3	3	0.00
17/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2535	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
17/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	268	0	0	0	0.00
17/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	231	0	0	0	0.00
17/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	249	0	0	0	0.00
17/10/2011	R202 On 03-November-11			Bond Future	175.11	175.1053	175.1149	175.1053	33,766.00
17/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	174615	175	175	175	0.00
17/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	174565	175	175	175	0.00
17/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	174665	175	175	175	0.00
17/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R202 On 02-February-12			Bond Future	174.96	174.9539	174.9632	174.9539	0.00
17/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
17/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
17/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
17/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2087	2	2	2	0.00
17/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	1987	2	2	2	0.00
17/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	2037	2	2	2	0.00
17/10/2011	R203 On 03-November-11			Bond Future	7.56	104.5655	104.4276	104.5655	2,109.00
17/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4357	4	4	4	0.00
17/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4131	4	4	4	0.00
17/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4581	5	5	5	0.00
17/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	1	0	0	0	0.00
17/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	1	0	0	0	0.00
17/10/2011	R203 On 02-February-12			Bond Future	7.66	106.0668	105.9253	106.0668	150.00
17/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5089	5	5	5	0.00
17/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4901	5	5	5	0.00
17/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5279	5	5	5	0.00
17/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	234	0	0	0	0.00
17/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	285	0	0	0	0.00
17/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	258	0	0	0	0.00
17/10/2011	R203 On 03-May-12			Bond Future	7.75	103.5005	103.3561	103.5005	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
17/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4973	5	5	5	0.00
17/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4811	5	5	5	0.00
17/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5137	5	5	5	0.00
17/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	665	1	1	1	0.00
17/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	754	1	1	1	0.00
17/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	708	1	1	1	0.00
17/10/2011	R203 On 02-August-12			Bond Future	7.83	105.1117	104.9608	105.1117	0.00
17/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4283	4	4	4	0.00
17/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4420	5	4	5	0.00
17/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4148	4	4	4	0.00
17/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1608	2	2	2	0.00
17/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1475	1	1	1	0.00
17/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1540	2	2	2	0.00
17/10/2011	R204 On 03-November-11			Bond Future	7.81	104.2316	104.0472	104.2316	3,163.00
17/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4916	5	5	5	0.00
17/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5169	5	5	5	0.00
17/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4662	5	5	5	0.00
17/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	2	0	0	0	0.00
17/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	1	0	0	0	0.00
17/10/2011	R204 On 02-February-12			Bond Future	7.91	101.6983	101.5094	101.6983	0.00
17/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5775	6	6	6	0.00
17/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5993	6	6	6	0.00
17/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5559	6	6	6	0.00
17/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	285	0	0	0	0.00
17/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	230	0	0	0	0.00
17/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	256	0	0	0	0.00
17/10/2011	R204 On 03-May-12			Bond Future	8.00	103.2318	103.0391	103.2318	0.00
17/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4787	5	5	5	0.00
17/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4971	5	5	5	0.00
17/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4611	5	5	5	0.00
17/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1127	1	1	1	0.00
17/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1004	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
17/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1061	1	1	1	0.00
17/10/2011	R204 On 02-August-12			Bond Future	8.08	100.8061	100.6052	100.8061	0.00
17/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4139	4	4	4	0.00
17/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3993	4	4	4	0.00
17/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4288	4	4	4	0.00
17/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2035	2	2	2	0.00
17/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2217	2	2	2	0.00
17/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2124	2	2	2	0.00
17/10/2011	R206 On 03-November-11			Bond Future	6.02	105.3948	105.3309	105.3948	12,577.00
17/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3477	4	3	4	0.00
17/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3379	3	3	3	0.00
17/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3576	4	4	4	0.00
17/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R206 On 02-February-12			Bond Future	6.05	103.1431	103.0789	103.1431	0.00
17/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3496	4	3	4	0.00
17/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3409	3	3	3	0.00
17/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3583	4	4	4	0.00
17/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
17/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	0	0	0.00
17/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
17/10/2011	R206 On 03-May-12			Bond Future	6.05	104.6958	104.6315	104.6958	0.00
17/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2395	2	2	2	0.00
17/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2326	2	2	2	0.00
17/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2465	3	2	3	0.00
17/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	88	0	0	0	0.00
17/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	105	0	0	0	0.00
17/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	96	0	0	0	0.00
17/10/2011	R206 On 02-August-12			Bond Future	6.01	102.5601	102.4912	102.5601	0.00
17/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1906	2	2	2	0.00
17/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1960	2	2	2	0.00
17/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1851	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
17/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	224	0	0	0	0.00
17/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	199	0	0	0	0.00
17/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	212	0	0	0	0.00
17/10/2011	R207 On 03-November-11			Bond Future	8.06	97.6603	97.4939	97.6603	8,999.00
17/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3878	4	4	4	0.00
17/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4145	4	4	4	0.00
17/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3612	4	4	4	0.00
17/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	374	0	0	0	2,000.00
17/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1035	1	1	1	0.00
17/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1847	2	2	2	0.00
17/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	5	0	0	0	900.00
17/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	472	1	0	1	0.00
17/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2080	2	2	2	0.00
17/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	166	0	0	0	300.00
17/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1094	1	1	1	300.00
17/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	145	0	0	0	900.00
17/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1952	2	2	2	0.00
17/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	192	0	0	0	2,000.00
17/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4477	4	4	4	0.00
17/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	509	1	1	1	2,000.00
17/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	20	0	0	0	0.00
17/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1285	1	1	1	0.00
17/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	9	0	0	0	0.00
17/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	13	0	0	0	0.00
17/10/2011	R207 On 02-February-12			Bond Future	8.15	95.4212	95.2539	95.4212	0.00
17/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5084	5	5	5	0.00
17/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5300	5	5	5	0.00
17/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4870	5	5	5	0.00
17/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	552	1	1	1	0.00
17/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	458	0	0	0	0.00
17/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	503	0	1	0	0.00
17/10/2011	R207 On 03-May-12			Bond Future	8.24	96.8602	96.6867	96.8602	0.00
17/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4342	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
17/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4516	5	5	5	0.00
17/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4166	4	4	4	0.00
17/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1726	2	2	2	0.00
17/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1554	2	2	2	0.00
17/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1640	2	2	2	0.00
17/10/2011	R207 On 02-August-12			Bond Future	8.33	94.7248	94.5510	94.7248	0.00
17/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4472	5	4	5	0.00
17/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4316	4	4	4	0.00
17/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4631	5	5	5	0.00
17/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2194	2	2	2	0.00
17/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2390	2	2	2	0.00
17/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2290	2	2	2	0.00
17/10/2011	R208 On 03-November-11			Bond Future	8.11	92.0203	91.8734	92.0203	7,097.00
17/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3821	4	4	4	0.00
17/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4103	4	4	4	0.00
17/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3540	4	4	4	0.00
17/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	383	0	0	0	1,995.00
17/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4669	5	5	5	0.00
17/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1084	1	1	1	665.00
17/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1947	2	2	2	0.00
17/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	207	0	0	0	665.00
17/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	7	0	0	0	1,995.00
17/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	548	1	1	1	0.00
17/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	32	0	0	0	0.00
17/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1381	1	1	1	0.00
17/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	15	0	0	0	0.00
17/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	22	0	0	0	0.00
17/10/2011	R208 On 02-February-12			Bond Future	8.20	93.3419	93.1924	93.3419	0.00
17/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5234	5	5	5	0.00
17/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5008	5	5	5	0.00
17/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5461	6	5	6	0.00
17/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	549	1	1	1	0.00
17/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	654	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
17/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	600	1	1	1	0.00
17/10/2011	R208 On 03-May-12			Bond Future	8.28	91.3533	91.1957	91.3533	0.00
17/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5392	6	5	6	0.00
17/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5194	5	5	5	0.00
17/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5594	6	6	6	0.00
17/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1237	1	1	1	0.00
17/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1386	1	1	1	0.00
17/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1309	1	1	1	0.00
17/10/2011	R208 On 02-August-12			Bond Future	8.36	92.7736	92.6141	92.7736	0.00
17/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4709	5	5	5	0.00
17/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4882	5	5	5	0.00
17/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4540	5	5	5	0.00
17/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2608	3	3	3	0.00
17/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2399	2	2	2	0.00
17/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2501	2	3	2	0.00
17/10/2011	R209 On 03-November-11			Bond Future	8.84	75.2233	74.9157	75.2233	3,000.00
17/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	772	1	1	1	0.00
17/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	940	1	1	1	0.00
17/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	624	1	1	1	0.00
17/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1730	2	2	2	0.00
17/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1248	1	1	1	0.00
17/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1477	1	1	1	0.00
17/10/2011	R209 On 02-February-12			Bond Future	8.91	76.3015	75.9903	76.3015	0.00
17/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3246	3	3	3	0.00
17/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3454	4	3	4	0.00
17/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3045	3	3	3	0.00
17/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2736	3	3	3	0.00
17/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2381	2	2	2	0.00
17/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2553	2	3	2	0.00
17/10/2011	R209 On 03-May-12			Bond Future	8.98	74.3086	73.9859	74.3086	0.00
17/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3971	4	4	4	0.00
17/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4166	4	4	4	0.00
17/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3783	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
17/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3990	4	4	4	0.00
17/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3610	3	4	3	0.00
17/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3795	4	4	4	0.00
17/10/2011	R209 On 02-August-12			Bond Future	9.04	75.4663	75.1398	75.4663	0.00
17/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5597	6	6	6	0.00
17/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5397	6	5	6	0.00
17/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5799	6	6	6	0.00
17/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3873	4	4	4	0.00
17/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4202	4	4	4	0.00
17/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4035	4	4	4	0.00
17/10/2011	R210 On 03-November-11			Bond Future	131.39	131.2092	131.3905	131.2092	750.00
17/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	391	0	0	0	0.00
17/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	341	0	0	0	0.00
17/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	441	0	0	0	0.00
17/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R211 On 03-November-11			Bond Future	113.27	113.2703	113.2724	113.2703	529.00
17/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112022	112	112	112	0.00
17/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111972	112	112	112	0.00
17/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112072	112	112	112	0.00
17/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R211 On 02-February-12			Bond Future	113.56	113.5574	113.5592	113.5574	0.00
17/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3059	3	3	3	0.00
17/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3109	3	3	3	0.00
17/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3009	3	3	3	0.00
17/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	R212 On	03-November-11				Bond Future	109.82	110.0141	109.8240	110.0141	2,677.00
17/10/2011	R212 On	03-November-11	2.50	Call		Bond Future	107324	108	107	108	0.00
17/10/2011	R212 On	03-November-11	2.55	Call		Bond Future	107274	107	107	107	0.00
17/10/2011	R212 On	03-November-11	2.45	Call		Bond Future	107374	108	107	108	0.00
17/10/2011	R212 On	03-November-11	2.45	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R212 On	03-November-11	2.55	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R212 On	03-November-11	2.50	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R212 On	02-February-12				Bond Future	109.93	110.1238	109.9307	110.1238	0.00
17/10/2011	R212 On	02-February-12	108.50	Call		Bond Future	1431	2	1	2	0.00
17/10/2011	R212 On	02-February-12	108.55	Call		Bond Future	1381	2	1	2	0.00
17/10/2011	R212 On	02-February-12	108.45	Call		Bond Future	1481	2	1	2	0.00
17/10/2011	R212 On	02-February-12	108.45	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R212 On	02-February-12	108.55	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R212 On	02-February-12	108.50	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R213 On	03-November-11				Bond Future	8.86	84.4831	84.2912	84.4831	0.00
17/10/2011	R213 On	03-November-11	8.75	Call		Bond Future	0	0	0	0	0.00
17/10/2011	R213 On	03-November-11	8.80	Call		Bond Future	0	0	0	0	0.00
17/10/2011	R213 On	03-November-11	8.70	Call		Bond Future	0	0	0	0	0.00
17/10/2011	R213 On	03-November-11	8.70	Put		Bond Future	1259	1	1	1	0.00
17/10/2011	R213 On	03-November-11	8.80	Put		Bond Future	449	0	0	0	0.00
17/10/2011	R213 On	03-November-11	8.75	Put		Bond Future	852	1	1	1	0.00
17/10/2011	R213 On	02-February-12				Bond Future	8.94	85.6963	85.4996	85.6963	0.00
17/10/2011	R213 On	02-February-12	9.00	Call		Bond Future	485	1	0	1	0.00
17/10/2011	R213 On	02-February-12	8.95	Call		Bond Future	94	0	0	0	0.00
17/10/2011	R213 On	02-February-12	9.05	Call		Bond Future	873	1	1	1	0.00
17/10/2011	R213 On	02-February-12	9.05	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R213 On	02-February-12	8.95	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R213 On	02-February-12	9.00	Put		Bond Future	0	0	0	0	0.00
17/10/2011	R213 On	03-May-12				Bond Future	9.01	83.4428	83.2410	83.4428	0.00
17/10/2011	R213 On	03-May-12	9.25	Call		Bond Future	1820	2	2	2	0.00
17/10/2011	R213 On	03-May-12	9.30	Call		Bond Future	2193	2	2	2	0.00
17/10/2011	R213 On	03-May-12	9.20	Call		Bond Future	1445	2	1	2	0.00
17/10/2011	R213 On	03-May-12	9.20	Put		Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R213 On 02-August-12			Bond Future	9.08	84.7421	84.5354	84.7421	0.00
17/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	1284	1	1	1	0.00
17/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1655	2	2	2	0.00
17/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	909	1	1	1	0.00
17/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
17/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
17/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
17/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
17/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
17/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
17/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
17/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
17/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
17/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
17/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
17/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
17/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
17/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00