



Derivatives Weekly Statistics Report

From: 17/10/2011 To: 21/10/2011

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	7.75	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	7.25	Put	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	7.50	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	7.25	Call	JNOTE	250000	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	7.75	Put	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	7.50	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

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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	6.00	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	6.55	Call	Bond Future	756	1	1	1	0.00
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	7.05	Put	Bond Future	824	1	1	1	130.00
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	8.20	Call	Bond Future	4515	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	8.30	Put	Bond Future	222	0	0	0	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	8.25	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

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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	8.05	Call	Bond Future	4006	4	4	4	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	7.95	Put	Bond Future	724	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	8.00	Call	Bond Future	1514	2	2	2	100.00
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	98.00	Put	Bond Future	0	0	0	0	0.00
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	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	9.05	Call	Bond Future	7142	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	8.95	Put	Bond Future	3244	3	3	3	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	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	8.80	Call	Bond Future	6268	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	8.70	Put	Bond Future	5341	5	5	5	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	8.75	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	211.95	Call	Bond Future	2819	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	212.05	Put	Bond Future	0	0	0	0	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	212.00	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	238.55	Call	Bond Future	3113	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	238.45	Put	Bond Future	0	0	0	0	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	238.50	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	7.95	Call	Bond Future	4585	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	8.00	Call	Bond Future	4723	5	5	5	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	7.95	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	8.20	Call	Bond Future	4749	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	8.30	Put	Bond Future	1	0	0	0	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	8.25	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	7.70	Call	Bond Future	3226	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	7.80	Put	Bond Future	89	0	0	0	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	7.75	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	7.45	Call	Bond Future	2535	3	3	3	0.00
17/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2716	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	7.55	Put	Bond Future	231	0	0	0	0.00
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	7.50	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	177.05	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	176.95	Put	Bond Future	1987	2	2	2	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	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	8.55	Call	Bond Future	4581	5	5	5	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	8.45	Put	Bond Future	1	0	0	0	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	8.50	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	8.80	Call	Bond Future	5279	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	8.70	Put	Bond Future	285	0	0	0	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	8.75	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	8.80	Call	Bond Future	5137	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	8.70	Put	Bond Future	754	1	1	1	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	8.75	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	8.45	Call	Bond Future	4148	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	8.55	Put	Bond Future	1475	1	1	1	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	8.50	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	8.70	Call	Bond Future	4662	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	8.80	Put	Bond Future	0	0	0	0	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	8.75	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	8.95	Call	Bond Future	5559	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	9.05	Put	Bond Future	230	0	0	0	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	9.00	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	8.70	Call	Bond Future	4611	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	8.80	Put	Bond Future	1004	1	1	1	0.00
17/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1127	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	8.55	Call	Bond Future	4288	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	8.45	Put	Bond Future	2217	2	2	2	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	8.50	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	7.80	Call	Bond Future	3576	4	4	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	7.70	Put	Bond Future	0	0	0	0	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	7.75	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	8.05	Call	Bond Future	3583	4	4	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	7.95	Put	Bond Future	3	0	0	0	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	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	7.55	Call	Bond Future	2465	3	2	3	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	7.45	Put	Bond Future	105	0	0	0	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	7.50	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	7.20	Call	Bond Future	1851	2	2	2	0.00
17/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1960	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	7.30	Put	Bond Future	199	0	0	0	0.00
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	7.25	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	7.75	Call	Bond Future	166	0	0	0	300.00
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	8.40	Put	Bond Future	145	0	0	0	900.00
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	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	8.95	Call	Bond Future	4870	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	9.05	Put	Bond Future	458	0	0	0	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	9.00	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	8.70	Call	Bond Future	4166	4	4	4	0.00
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	8.80	Put	Bond Future	1554	2	2	2	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	8.75	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	8.80	Call	Bond Future	4631	5	5	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	8.70	Put	Bond Future	2390	2	2	2	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	8.75	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	8.20	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	8.90	Call	Bond Future	4669	5	5	5	0.00
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	8.40	Put	Bond Future	207	0	0	0	665.00
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	9.05	Call	Bond Future	5461	6	5	6	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	8.95	Put	Bond Future	654	1	1	1	0.00
17/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	549	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	9.05	Call	Bond Future	5594	6	6	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	8.95	Put	Bond Future	1386	1	1	1	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	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	8.70	Call	Bond Future	4540	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	8.80	Put	Bond Future	2399	2	2	2	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	8.75	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	8.70	Call	Bond Future	624	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	8.80	Put	Bond Future	1248	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	8.75	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	8.95	Call	Bond Future	3045	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	9.05	Put	Bond Future	2381	2	2	2	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	9.00	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	8.95	Call	Bond Future	3783	4	4	4	0.00
17/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4166	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	9.05	Put	Bond Future	3610	3	4	3	0.00
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	9.00	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	9.30	Call	Bond Future	5799	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	9.20	Put	Bond Future	4202	4	4	4	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	9.25	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	130.95	Call	Bond Future	441	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	131.05	Put	Bond Future	0	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	131.00	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	1.20	Call	Bond Future	112072	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	1.30	Put	Bond Future	0	0	0	0	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	1.25	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	110.55	Call	Bond Future	3009	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	110.45	Put	Bond Future	0	0	0	0	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	110.50	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	108.45	Call		Bond Future	1481	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	108.55	Put		Bond Future	0	0	0	0	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	108.50	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	9.05	Call		Bond Future	873	1	1	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	8.95	Put		Bond Future	0	0	0	0	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	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	0.95	Call	Bond Future	26333	26	26	26	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	1.05	Put	Bond Future	0	0	0	0	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	1.00	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	1.05	Call	Bond Future	1491	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	0.95	Put	Bond Future	0	0	0	0	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	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
18/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	8607 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
18/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	AL7T On 03-November-11			Index Future	400.49	401.9780	400.4940	401.9780	16.00
18/10/2011	AL7T On 02-February-12			Index Future	406.24	407.7430	406.2370	407.7430	0.00
18/10/2011	ALBI On 03-November-11			Index Future	366.38	368.0790	366.3800	368.0790	1,692.00
18/10/2011	ALBI On 02-February-12			Index Future	371.64	373.3580	371.6350	373.3580	0.00
18/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C211 On 31-January-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
18/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	CAAG On 24-October-11			Can-Do Future	8.05	7.9630	8.0534	7.9630	0.00
18/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1353	1	1	1	0.00
18/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1303	1	1	1	0.00
18/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1403	1	1	1	0.00
18/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1053	1	1	1	14,286.00
18/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	654	1	1	1	6,757.00
18/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	5	0	0	0	11,429.00
18/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	13	0	0	0	11,765.00
18/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	1	0	0	0	11,111.00
18/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	948	1	1	1	0.00
18/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	460	1	0	1	0.00
18/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	702	1	1	1	0.00
18/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	1	0	0	0	0.00
18/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
18/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	0	0	0	0	0.00
18/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
18/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
18/10/2011	CAAJ On 20-October-11			Any day expiry	8.05	7.9581	8.0497	7.9581	0.00
18/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	302	0	0	0	0.00
18/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	255	0	0	0	0.00
18/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	351	0	0	0	0.00
18/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	1	0	0	0	0.00
18/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	5	0	0	0	0.00
18/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	2	0	0	0	0.00
18/10/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0765	0.0841	0.0765	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
18/10/2011	CAAL On 19-December-11			Can-Do Future	0.10	0.0893	0.1009	0.0893	18,519.00
18/10/2011	CAAM On 19-December-11			Can-Do Future	0.18	0.1963	0.1796	0.1963	12,423.00
18/10/2011	CAAN On 30-March-12			Can-Do Future	0.44	0.3946	0.4358	0.3946	100,000.00
18/10/2011	CAAO On 30-March-12			Can-Do Future	0.12	0.1437	0.1237	0.1437	100,000.00
18/10/2011	CAAP On 19-December-11			Can-Do Future	0.20	0.2220	0.2030	0.2220	12,346.00
18/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
18/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
18/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2011	GOVI On 03-November-11			GOVI	367.76	369.3010	367.7630	369.3010	164.00
18/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	107630	12	11	12	0.00
18/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	107530	12	11	12	0.00
18/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	107730	12	11	12	0.00
18/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
18/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
18/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
18/10/2011	GOVI On 02-February-12			GOVI	373.04	374.5980	373.0370	374.5980	0.00
18/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	40370	6	4	6	0.00
18/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	40270	6	4	6	0.00
18/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	40470	6	4	6	0.00
18/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
18/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
18/10/2011	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
18/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2011	IGOV On 03-November-11			Index Future	159.82	159.9310	159.8210	159.9310	88.00
18/10/2011	IGOV On 02-February-12			Index Future	162.11	162.2250	162.1130	162.2250	0.00
18/10/2011	ILBI On 02-February-12			Index Future	439.18	461.0720	439.1750	461.0720	88.00
18/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.57	94.4330	94.4300	94.4330	1,000.00
18/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.49	94.5360	94.5100	94.5360	1,700.00
18/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.47	94.5520	94.5300	94.5520	5,541.00
18/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.43	94.5910	94.5700	94.5910	700.00
18/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.39	94.6360	94.6100	94.6360	0.00
18/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.35	94.6700	94.6500	94.6700	1,340.00
18/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.34	94.6850	94.6600	94.6850	2,890.00
18/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.49	94.5640	94.5100	94.5640	44,760.00
18/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.66	94.3980	94.3400	94.3980	990.00
18/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.90	94.1590	94.1000	94.1590	790.00
18/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.18	93.8730	93.8200	93.8730	1,250.00
18/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.48	93.5800	93.5200	93.5800	500.00
18/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/10/2011	JN02 On 03-November-11	7.25	Call	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
18/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
18/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
18/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/10/2011	OTH1 On 03-November-11			Index Future	358.64	361.1960	358.6430	361.1960	0.00
18/10/2011	OTH1 On 02-February-12			Index Future	363.79	366.3760	363.7870	366.3760	0.00
18/10/2011	R157 On 03-November-11			Bond Future	6.81	124.5987	124.3327	124.5987	15,680.00
18/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5331	6	5	6	0.00
18/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5511	6	6	6	0.00
18/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5152	5	5	5	0.00
18/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	100	0	0	0	1,200.00
18/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	2788	3	3	3	0.00
18/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	890	1	1	1	400.00
18/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1194	1	1	1	0.00
18/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	81	0	0	0	400.00
18/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	2	0	0	0	1,200.00
18/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	153	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
18/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	1073	1	1	1	0.00
18/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R157 On 02-February-12			Bond Future	6.89	126.3840	126.1145	126.3840	0.00
18/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5569	6	6	6	0.00
18/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	5730	6	6	6	0.00
18/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5408	6	5	6	0.00
18/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	193	0	0	0	130.00
18/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1478	2	1	2	0.00
18/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	654	1	1	1	0.00
18/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1880	2	2	2	130.00
18/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3413	3	3	3	0.00
18/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	927	1	1	1	130.00
18/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	53	0	0	0	0.00
18/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	42	0	0	0	0.00
18/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	47	0	0	0	0.00
18/10/2011	R157 On 03-May-12			Bond Future	6.97	121.4778	121.2039	121.4778	0.00
18/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4413	5	4	5	0.00
18/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4277	5	4	5	0.00
18/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4551	5	5	5	0.00
18/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	253	0	0	0	0.00
18/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	294	0	0	0	0.00
18/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	272	0	0	0	0.00
18/10/2011	R157 On 02-August-12			Bond Future	7.03	123.3651	123.0840	123.3651	0.00
18/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3678	4	4	4	0.00
18/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3568	4	4	4	0.00
18/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	3790	4	4	4	0.00
18/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	721	1	1	1	0.00
18/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	795	1	1	1	0.00
18/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	757	1	1	1	0.00
18/10/2011	R186 On 03-November-11			Bond Future	8.52	121.5904	120.6906	121.5904	30,166.00
18/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	4537	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
18/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	4952	6	5	6	0.00
18/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4129	5	4	5	0.00
18/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	2611	3	3	3	0.00
18/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	141	0	0	0	1,275.00
18/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	600	1	1	1	425.00
18/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1397	2	1	2	0.00
18/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	5371	6	5	6	0.00
18/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	13	0	0	0	250.00
18/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	69	0	0	0	0.00
18/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	267	0	0	0	0.00
18/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	3299	3	3	3	250.00
18/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	5080	4	5	4	250.00
18/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	53	0	0	0	1,275.00
18/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	7049	6	7	6	0.00
18/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	1077	1	1	1	425.00
18/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	2179	2	2	2	0.00
18/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	4157	3	4	3	0.00
18/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	143	0	0	0	0.00
18/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	437	0	0	0	0.00
18/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	76	0	0	0	0.00
18/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	104	0	0	0	0.00
18/10/2011	R186 On 02-February-12			Bond Future	8.60	118.0422	117.1316	118.0422	2,501.00
18/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	5474	6	5	6	0.00
18/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	5772	6	6	6	0.00
18/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5184	6	5	6	0.00
18/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	741	1	1	1	6,000.00
18/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	44	0	0	0	6,000.00
18/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1248	2	1	2	100.00
18/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	33461	34	33	34	0.00
18/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	105235	106	105	106	0.00
18/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6989	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
18/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	19125	18	19	18	0.00
18/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	2015	2	2	2	0.00
18/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8995	8	9	8	0.00
18/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1720	1	2	1	0.00
18/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1862	2	2	2	100.00
18/10/2011	R186 On 03-May-12			Bond Future	8.68	119.8204	118.8901	119.8204	0.00
18/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6269	7	6	7	0.00
18/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	6532	7	7	7	0.00
18/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6010	7	6	7	0.00
18/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3590	3	4	3	0.00
18/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	3238	3	3	3	0.00
18/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3411	3	3	3	0.00
18/10/2011	R186 On 02-August-12			Bond Future	8.75	116.3904	115.4501	116.3904	0.00
18/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	5517	6	6	6	0.00
18/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	5742	6	6	6	0.00
18/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5297	6	5	6	0.00
18/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5779	5	6	5	0.00
18/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	5334	5	5	5	0.00
18/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5553	5	6	5	0.00
18/10/2011	R189 On 03-November-11			Bond Future	214.83	214.7686	214.8256	214.7686	0.00
18/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2826	3	3	3	0.00
18/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2876	3	3	3	0.00
18/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2776	3	3	3	0.00
18/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R197 On 03-November-11			Bond Future	241.23	241.6632	241.2304	241.6632	183.00
18/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	2730	3	3	3	0.00
18/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	2680	3	3	3	0.00
18/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	2780	3	3	3	0.00
18/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
18/10/2011	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
18/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R201 On 03-November-11			Bond Future	6.40	110.0881	109.8964	110.0881	3,124.00
18/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4531	5	5	5	0.00
18/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4394	5	4	5	0.00
18/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4668	5	5	5	0.00
18/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R201 On 02-February-12			Bond Future	6.45	107.2590	107.0633	107.2590	0.00
18/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4680	5	5	5	0.00
18/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4554	5	5	5	0.00
18/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	4806	5	5	5	0.00
18/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
18/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
18/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	2	0	0	0	0.00
18/10/2011	R201 On 03-May-12			Bond Future	6.49	108.8731	108.6764	108.8731	0.00
18/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3155	3	3	3	0.00
18/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3049	3	3	3	0.00
18/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3261	3	3	3	0.00
18/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	105	0	0	0	0.00
18/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	130	0	0	0	0.00
18/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	117	0	0	0	0.00
18/10/2011	R201 On 02-August-12			Bond Future	6.51	106.1548	105.9536	106.1548	0.00
18/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2460	3	2	3	0.00
18/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2372	3	2	3	0.00
18/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2549	3	3	3	0.00
18/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	265	0	0	0	0.00
18/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	306	0	0	0	0.00
18/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	285	0	0	0	0.00
18/10/2011	R202 On 03-November-11			Bond Future	175.12	175.1149	175.1240	175.1149	33,766.00
18/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	174624	175	175	175	0.00
18/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	174574	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
18/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	174674	175	175	175	0.00
18/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R202 On 02-February-12			Bond Future	174.97	174.9632	174.9723	174.9632	0.00
18/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
18/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
18/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
18/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	1978	2	2	2	0.00
18/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2078	2	2	2	0.00
18/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	2028	2	2	2	0.00
18/10/2011	R203 On 03-November-11			Bond Future	7.61	104.4276	104.1666	104.4276	2,109.00
18/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4096	4	4	4	0.00
18/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4320	5	4	5	0.00
18/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	3871	4	4	4	0.00
18/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	2	0	0	0	0.00
18/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	1	0	0	0	0.00
18/10/2011	R203 On 02-February-12			Bond Future	7.72	105.9253	105.6612	105.9253	150.00
18/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	4854	5	5	5	0.00
18/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5042	5	5	5	0.00
18/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	4668	5	5	5	0.00
18/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	317	0	0	0	0.00
18/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	261	0	0	0	0.00
18/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	287	0	0	0	0.00
18/10/2011	R203 On 03-May-12			Bond Future	7.81	103.3561	103.0897	103.3561	0.00
18/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	4761	5	5	5	0.00
18/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	4922	5	5	5	0.00
18/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4601	5	5	5	0.00
18/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	810	1	1	1	0.00
18/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	716	1	1	1	0.00
18/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	762	1	1	1	0.00
18/10/2011	R203 On 02-August-12			Bond Future	7.90	104.9608	104.6932	104.9608	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
18/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4101	4	4	4	0.00
18/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	3969	4	4	4	0.00
18/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4236	4	4	4	0.00
18/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1558	1	2	1	0.00
18/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1696	2	2	2	0.00
18/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1626	2	2	2	0.00
18/10/2011	R204 On 03-November-11			Bond Future	7.88	104.0472	103.7013	104.0472	3,163.00
18/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	4570	5	5	5	0.00
18/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4316	5	4	5	0.00
18/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	4824	5	5	5	0.00
18/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	1	0	0	0	0.00
18/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	2	0	0	0	0.00
18/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	1	0	0	0	0.00
18/10/2011	R204 On 02-February-12			Bond Future	7.98	101.5094	101.1539	101.5094	0.00
18/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5457	6	5	6	0.00
18/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5245	6	5	6	0.00
18/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	5672	6	6	6	0.00
18/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	265	0	0	0	0.00
18/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	326	0	0	0	0.00
18/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	294	0	0	0	0.00
18/10/2011	R204 On 03-May-12			Bond Future	8.07	103.0391	102.6802	103.0391	0.00
18/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4521	5	5	5	0.00
18/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4350	5	4	5	0.00
18/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	4701	5	5	5	0.00
18/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	1093	1	1	1	0.00
18/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1225	1	1	1	0.00
18/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1154	1	1	1	0.00
18/10/2011	R204 On 02-August-12			Bond Future	8.16	100.6052	100.2390	100.6052	0.00
18/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	3911	4	4	4	0.00
18/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4055	4	4	4	0.00
18/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	3768	4	4	4	0.00
18/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2358	2	2	2	0.00
18/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	2168	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
18/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2262	2	2	2	0.00
18/10/2011	R206 On 03-November-11			Bond Future	6.08	105.3309	105.2260	105.3309	12,577.00
18/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3372	3	3	3	0.00
18/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3471	4	3	4	0.00
18/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3274	3	3	3	0.00
18/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R206 On 02-February-12			Bond Future	6.11	103.0789	102.9708	103.0789	0.00
18/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3388	3	3	3	0.00
18/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3475	4	3	4	0.00
18/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3301	3	3	3	0.00
18/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	0	0	0.00
18/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
18/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
18/10/2011	R206 On 03-May-12			Bond Future	6.12	104.6315	104.5223	104.6315	0.00
18/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2297	2	2	2	0.00
18/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2366	2	2	2	0.00
18/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2229	2	2	2	0.00
18/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	117	0	0	0	0.00
18/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	99	0	0	0	0.00
18/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	107	0	0	0	0.00
18/10/2011	R206 On 02-August-12			Bond Future	6.09	102.4912	102.3811	102.4912	0.00
18/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1817	2	2	2	0.00
18/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1763	2	2	2	0.00
18/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1870	2	2	2	0.00
18/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	219	0	0	0	0.00
18/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	246	0	0	0	0.00
18/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	233	0	0	0	0.00
18/10/2011	R207 On 03-November-11			Bond Future	8.12	97.4939	97.1508	97.4939	8,999.00
18/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	3540	4	4	4	0.00
18/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	3805	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
18/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3276	4	3	4	0.00
18/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	259	0	0	0	2,000.00
18/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	815	1	1	1	0.00
18/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1559	2	2	2	0.00
18/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	2	0	0	0	900.00
18/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	104	0	0	0	300.00
18/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	337	0	0	0	0.00
18/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	1780	2	2	2	0.00
18/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	188	0	0	0	900.00
18/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	1302	1	1	1	300.00
18/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	2233	2	2	2	0.00
18/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	247	0	0	0	2,000.00
18/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4817	4	5	4	0.00
18/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	633	1	1	1	2,000.00
18/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	27	0	0	0	0.00
18/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1513	1	2	1	0.00
18/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	12	0	0	0	0.00
18/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	18	0	0	0	0.00
18/10/2011	R207 On 02-February-12			Bond Future	8.22	95.2539	94.9036	95.2539	0.00
18/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	4792	5	5	5	0.00
18/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4583	5	5	5	0.00
18/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5004	5	5	5	0.00
18/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	512	0	1	0	0.00
18/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	615	1	1	1	0.00
18/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	562	1	1	1	0.00
18/10/2011	R207 On 03-May-12			Bond Future	8.31	96.6867	96.3355	96.6867	0.00
18/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4105	4	4	4	0.00
18/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	3934	4	4	4	0.00
18/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4274	5	4	5	0.00
18/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1663	2	2	2	0.00
18/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1845	2	2	2	0.00
18/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1754	2	2	2	0.00
18/10/2011	R207 On 02-August-12			Bond Future	8.40	94.5510	94.1942	94.5510	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
18/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4248	4	4	4	0.00
18/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4403	5	4	5	0.00
18/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4095	4	4	4	0.00
18/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2525	2	3	2	0.00
18/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2323	2	2	2	0.00
18/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2423	2	2	2	0.00
18/10/2011	R208 On 03-November-11			Bond Future	8.17	91.8734	91.5073	91.8734	7,097.00
18/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3462	4	3	4	0.00
18/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	3742	4	4	4	0.00
18/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3185	4	3	4	0.00
18/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	264	0	0	0	1,995.00
18/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	850	1	1	1	665.00
18/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	1641	2	2	2	0.00
18/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4305	5	4	5	0.00
18/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	9	0	0	0	1,995.00
18/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	267	0	0	0	665.00
18/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	680	1	1	1	0.00
18/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	43	0	0	0	0.00
18/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1628	1	2	1	0.00
18/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	20	0	0	0	0.00
18/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	30	0	0	0	0.00
18/10/2011	R208 On 02-February-12			Bond Future	8.26	93.1924	92.8231	93.1924	0.00
18/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	4930	5	5	5	0.00
18/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5153	5	5	5	0.00
18/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	4710	5	5	5	0.00
18/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	726	1	1	1	0.00
18/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	610	1	1	1	0.00
18/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	666	1	1	1	0.00
18/10/2011	R208 On 03-May-12			Bond Future	8.34	91.1957	90.8235	91.1957	0.00
18/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5119	5	5	5	0.00
18/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5316	6	5	6	0.00
18/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	4925	5	5	5	0.00
18/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1490	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
18/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1331	1	1	1	0.00
18/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1408	1	1	1	0.00
18/10/2011	R208 On 02-August-12			Bond Future	8.42	92.6141	92.2337	92.6141	0.00
18/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4472	5	4	5	0.00
18/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4306	5	4	5	0.00
18/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4640	5	5	5	0.00
18/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2537	2	3	2	0.00
18/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2755	3	3	3	0.00
18/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2644	3	3	3	0.00
18/10/2011	R209 On 03-November-11			Bond Future	8.95	74.9157	74.0591	74.9157	3,000.00
18/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	448	1	0	1	0.00
18/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	348	1	0	1	0.00
18/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	567	1	1	1	0.00
18/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1731	1	2	1	0.00
18/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	2310	2	2	2	0.00
18/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	2010	1	2	1	0.00
18/10/2011	R209 On 02-February-12			Bond Future	9.02	75.9903	75.1221	75.9903	0.00
18/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	2770	3	3	3	0.00
18/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2587	3	3	3	0.00
18/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	2959	3	3	3	0.00
18/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2754	2	3	2	0.00
18/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	3146	3	3	3	0.00
18/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2945	3	3	3	0.00
18/10/2011	R209 On 03-May-12			Bond Future	9.09	73.9859	73.1061	73.9859	0.00
18/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3508	4	4	4	0.00
18/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3333	4	3	4	0.00
18/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	3689	4	4	4	0.00
18/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	4013	4	4	4	0.00
18/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	4420	4	4	4	0.00
18/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	4212	4	4	4	0.00
18/10/2011	R209 On 02-August-12			Bond Future	9.16	75.1398	74.2407	75.1398	0.00
18/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5077	6	5	6	0.00
18/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5269	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
18/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	4889	5	5	5	0.00
18/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4593	4	5	4	0.00
18/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	4242	4	4	4	0.00
18/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4414	4	4	4	0.00
18/10/2011	R210 On 03-November-11			Bond Future	131.22	131.3905	131.2231	131.3905	750.00
18/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	223	0	0	0	0.00
18/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	273	0	0	0	0.00
18/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	173	0	0	0	0.00
18/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R211 On 03-November-11			Bond Future	113.27	113.2724	113.2744	113.2724	529.00
18/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112024	112	112	112	0.00
18/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112074	112	112	112	0.00
18/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111974	112	112	112	0.00
18/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R211 On 02-February-12			Bond Future	113.56	113.5592	113.5612	113.5592	0.00
18/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3061	3	3	3	0.00
18/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3011	3	3	3	0.00
18/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3111	3	3	3	0.00
18/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R212 On 03-November-11			Bond Future	109.63	109.8240	109.6342	109.8240	2,677.00
18/10/2011	R212 On 03-November-11	2.50	Call	Bond Future	107134	107	107	107	0.00
18/10/2011	R212 On 03-November-11	2.55	Call	Bond Future	107084	107	107	107	0.00
18/10/2011	R212 On 03-November-11	2.45	Call	Bond Future	107184	107	107	107	0.00
18/10/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/10/2011	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
18/10/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R212 On 02-February-12			Bond Future	109.74	109.9307	109.7382	109.9307	0.00
18/10/2011	R212 On 02-February-12	108.50	Call	Bond Future	1238	1	1	1	0.00
18/10/2011	R212 On 02-February-12	108.45	Call	Bond Future	1288	1	1	1	0.00
18/10/2011	R212 On 02-February-12	108.55	Call	Bond Future	1188	1	1	1	0.00
18/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 03-November-11			Bond Future	8.96	84.2912	83.4597	84.2912	0.00
18/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	2091	1	2	1	0.00
18/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	1280	0	1	0	0.00
18/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	1684	1	2	1	0.00
18/10/2011	R213 On 02-February-12			Bond Future	9.05	85.4996	84.6578	85.4996	0.00
18/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	31	1	0	1	0.00
18/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	748	0	1	0	0.00
18/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	357	0	0	0	0.00
18/10/2011	R213 On 03-May-12			Bond Future	9.12	83.2410	82.3880	83.2410	0.00
18/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	967	2	1	2	0.00
18/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	1340	2	1	2	0.00
18/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	591	1	1	1	0.00
18/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 02-August-12			Bond Future	9.19	84.5354	83.6713	84.5354	0.00
18/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	419	1	0	1	0.00
18/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	791	2	1	2	0.00
18/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	45	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
18/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
18/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
18/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
18/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
18/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
18/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
18/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
18/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
18/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
18/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
18/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
18/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
18/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
18/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
18/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
19/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	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
19/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	AL7T On 03-November-11			Index Future	402.41	400.4940	402.4100	400.4940	16.00
19/10/2011	AL7T On 02-February-12			Index Future	408.18	406.2370	408.1800	406.2370	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
19/10/2011	ALBI On 03-November-11			Index Future	368.28	366.3800	368.2760	366.3800	1,692.00
19/10/2011	ALBI On 02-February-12			Index Future	373.56	371.6350	373.5580	371.6350	15.00
19/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	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
19/10/2011	CAAG On 24-October-11			Can-Do Future	7.99	8.0534	7.9881	8.0534	0.00
19/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1288	1	1	1	0.00
19/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1238	1	1	1	0.00
19/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1338	1	1	1	0.00
19/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	988	1	1	1	14,286.00
19/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	588	1	1	1	6,757.00
19/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	2	0	0	0	11,429.00
19/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	6	0	0	0	11,765.00
19/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	0	0	0	0	11,111.00
19/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	1012	1	1	1	0.00
19/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	518	0	1	0	0.00
19/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	764	1	1	1	0.00
19/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	0	0	0	0	0.00
19/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
19/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	0	0	0	0	0.00
19/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
19/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
19/10/2011	CAAJ On 20-October-11			Any day expiry	7.99	8.0497	7.9856	8.0497	0.00
19/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	237	0	0	0	0.00
19/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	189	0	0	0	0.00
19/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	286	0	0	0	0.00
19/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	0	0	0	0	0.00
19/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	3	0	0	0	0.00
19/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	1	0	0	0	0.00
19/10/2011	CAAK On 19-December-11			Can-Do Future	0.08	0.0841	0.0787	0.0841	12,659.00
19/10/2011	CAAL On 19-December-11			Can-Do Future	0.09	0.1009	0.0931	0.1009	18,519.00
19/10/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1796	0.1907	0.1796	12,423.00
19/10/2011	CAAN On 30-March-12			Can-Do Future	0.41	0.4358	0.4119	0.4358	100,000.00
19/10/2011	CAAO On 30-March-12			Can-Do Future	0.14	0.1237	0.1402	0.1237	100,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	CAAP On 19-December-11			Can-Do Future	0.22	0.2030	0.2167	0.2030	12,346.00
19/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
19/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
19/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2011	GOVI On 03-November-11			GOVI	369.54	367.7630	369.5410	367.7630	164.00
19/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	125410	11	13	11	0.00
19/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	125310	11	13	11	0.00
19/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	125510	11	13	11	0.00
19/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
19/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
19/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
19/10/2011	GOVI On 02-February-12			GOVI	374.84	373.0370	374.8410	373.0370	0.00
19/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	58410	4	6	4	0.00
19/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	58310	4	6	4	0.00
19/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	58510	4	6	4	0.00
19/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
19/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
19/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
19/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2011	IGOV On 03-November-11			Index Future	159.81	159.8210	159.8140	159.8210	88.00
19/10/2011	IGOV On 02-February-12			Index Future	162.11	162.1130	162.1060	162.1130	0.00
19/10/2011	ILBI On 02-February-12			Index Future	439.45	439.1750	439.4450	439.1750	88.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/10/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.58	94.4300	94.4250	94.4300	0.00
19/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.50	94.5100	94.5000	94.5100	1,700.00
19/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.47	94.5300	94.5300	94.5300	5,541.00
19/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.43	94.5700	94.5700	94.5700	700.00
19/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.37	94.6100	94.6300	94.6100	0.00
19/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.33	94.6500	94.6700	94.6500	1,340.00
19/10/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.32	5.3200	94.6800	5.3200	0.00
19/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.32	94.6600	94.6800	94.6600	2,890.00
19/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.42	94.5100	94.5800	94.5100	44,760.00
19/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.59	94.3400	94.4100	94.3400	990.00
19/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.1000	94.1700	94.1000	790.00
19/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.10	93.8200	93.9000	93.8200	1,250.00
19/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.37	93.5200	93.6300	93.5200	500.00
19/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	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
19/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/10/2011	OTH1 On 03-November-11			Index Future	361.17	358.6430	361.1690	358.6430	0.00
19/10/2011	OTH1 On 02-February-12			Index Future	366.35	363.7870	366.3480	363.7870	0.00
19/10/2011	R157 On 03-November-11			Bond Future	6.72	124.3327	124.6482	124.3327	15,680.00
19/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5647	5	6	5	0.00
19/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5826	6	6	6	0.00
19/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5467	5	5	5	0.00
19/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	159	0	0	0	1,200.00
19/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3102	3	3	3	0.00
19/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1135	1	1	1	400.00
19/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1468	1	1	1	0.00
19/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	39	0	0	0	400.00
19/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
19/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	82	0	0	0	0.00
19/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	816	1	1	1	0.00
19/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R157 On 02-February-12			Bond Future	6.80	126.1145	126.4373	126.1145	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
19/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5880	6	6	6	0.00
19/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6042	6	6	6	0.00
19/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5718	5	6	5	0.00
19/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	237	0	0	0	130.00
19/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1666	1	2	1	0.00
19/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	766	1	1	1	0.00
19/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1669	2	2	2	130.00
19/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3134	3	3	3	0.00
19/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	792	1	1	1	130.00
19/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	40	0	0	0	0.00
19/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	31	0	0	0	0.00
19/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	35	0	0	0	0.00
19/10/2011	R157 On 03-May-12			Bond Future	6.87	121.2039	121.5307	121.2039	0.00
19/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4696	4	5	4	0.00
19/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4557	4	5	4	0.00
19/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4837	5	5	5	0.00
19/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	212	0	0	0	0.00
19/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	247	0	0	0	0.00
19/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	229	0	0	0	0.00
19/10/2011	R157 On 02-August-12			Bond Future	6.92	123.0840	123.4172	123.0840	0.00
19/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3926	4	4	4	0.00
19/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3812	4	4	4	0.00
19/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4041	4	4	4	0.00
19/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	639	1	1	1	0.00
19/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	705	1	1	1	0.00
19/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	672	1	1	1	0.00
19/10/2011	R186 On 03-November-11			Bond Future	8.41	120.6906	121.6666	120.6906	30,149.00
19/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	5451	5	5	5	0.00
19/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	5881	5	6	5	0.00
19/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	5023	4	5	4	0.00
19/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3377	3	3	3	0.00
19/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	245	0	0	0	1,275.00
19/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	920	1	1	1	425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1954	1	2	1	0.00
19/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6313	5	6	5	0.00
19/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	25	0	0	0	250.00
19/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	125	0	0	0	0.00
19/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	441	0	0	0	0.00
19/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2497	3	2	3	250.00
19/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	4160	5	4	5	250.00
19/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	19	0	0	0	1,275.00
19/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	6085	7	6	7	0.00
19/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	658	1	1	1	425.00
19/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1523	2	2	2	0.00
19/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3285	4	3	4	0.00
19/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	61	0	0	0	0.00
19/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	227	0	0	0	0.00
19/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	29	0	0	0	0.00
19/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	42	0	0	0	0.00
19/10/2011	R186 On 02-February-12			Bond Future	8.49	117.1316	118.1264	117.1316	2,501.00
19/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6156	5	6	5	0.00
19/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6472	6	6	6	0.00
19/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5847	5	6	5	0.00
19/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	919	1	1	1	6,000.00
19/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	60	0	0	0	6,000.00
19/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1512	1	2	1	100.00
19/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	34456	33	34	33	0.00
19/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	106230	105	106	105	0.00
19/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6258	7	6	7	0.00
19/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	18146	19	18	19	0.00
19/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1683	2	2	2	0.00
19/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8178	9	8	9	0.00
19/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1425	2	1	2	0.00
19/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1549	2	2	2	100.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	R186 On	03-May-12			Bond Future	8.57	118.8901	119.9030	118.8901	0.00
19/10/2011	R186 On	03-May-12	9.00	Call	Bond Future	6897	6	7	6	0.00
19/10/2011	R186 On	03-May-12	9.05	Call	Bond Future	7174	7	7	7	0.00
19/10/2011	R186 On	03-May-12	8.95	Call	Bond Future	6623	6	7	6	0.00
19/10/2011	R186 On	03-May-12	8.95	Put	Bond Future	3190	4	3	4	0.00
19/10/2011	R186 On	03-May-12	9.05	Put	Bond Future	2867	3	3	3	0.00
19/10/2011	R186 On	03-May-12	9.00	Put	Bond Future	3026	3	3	3	0.00
19/10/2011	R186 On	02-August-12			Bond Future	8.64	115.4501	116.4716	115.4501	0.00
19/10/2011	R186 On	02-August-12	8.75	Call	Bond Future	6056	6	6	6	0.00
19/10/2011	R186 On	02-August-12	8.80	Call	Bond Future	6295	6	6	6	0.00
19/10/2011	R186 On	02-August-12	8.70	Call	Bond Future	5823	5	6	5	0.00
19/10/2011	R186 On	02-August-12	8.70	Put	Bond Future	5284	6	5	6	0.00
19/10/2011	R186 On	02-August-12	8.80	Put	Bond Future	4865	5	5	5	0.00
19/10/2011	R186 On	02-August-12	8.75	Put	Bond Future	5070	6	5	6	0.00
19/10/2011	R189 On	03-November-11			Bond Future	214.94	214.8256	214.9354	214.8256	0.00
19/10/2011	R189 On	03-November-11	212.00	Call	Bond Future	2935	3	3	3	0.00
19/10/2011	R189 On	03-November-11	211.95	Call	Bond Future	2985	3	3	3	0.00
19/10/2011	R189 On	03-November-11	212.05	Call	Bond Future	2885	3	3	3	0.00
19/10/2011	R189 On	03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R189 On	03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R189 On	03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R197 On	03-November-11			Bond Future	241.27	241.2304	241.2651	241.2304	183.00
19/10/2011	R197 On	03-November-11	238.50	Call	Bond Future	2765	3	3	3	0.00
19/10/2011	R197 On	03-November-11	238.55	Call	Bond Future	2715	3	3	3	0.00
19/10/2011	R197 On	03-November-11	238.45	Call	Bond Future	2815	3	3	3	0.00
19/10/2011	R197 On	03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R197 On	03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R197 On	03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R201 On	03-November-11			Bond Future	6.32	109.8964	110.1229	109.8964	3,124.00
19/10/2011	R201 On	03-November-11	8.00	Call	Bond Future	4758	5	5	5	0.00
19/10/2011	R201 On	03-November-11	7.95	Call	Bond Future	4620	4	5	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
19/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4895	5	5	5	0.00
19/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R201 On 02-February-12			Bond Future	6.37	107.0633	107.2939	107.0633	0.00
19/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4910	5	5	5	0.00
19/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4784	5	5	5	0.00
19/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5036	5	5	5	0.00
19/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
19/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
19/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
19/10/2011	R201 On 03-May-12			Bond Future	6.40	108.6764	108.9100	108.6764	0.00
19/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3366	3	3	3	0.00
19/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3258	3	3	3	0.00
19/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3474	3	3	3	0.00
19/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	84	0	0	0	0.00
19/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	105	0	0	0	0.00
19/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	95	0	0	0	0.00
19/10/2011	R201 On 02-August-12			Bond Future	6.41	105.9536	106.1884	105.9536	0.00
19/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2650	2	3	2	0.00
19/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2560	2	3	2	0.00
19/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2742	3	3	3	0.00
19/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	224	0	0	0	0.00
19/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	259	0	0	0	0.00
19/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	240	0	0	0	0.00
19/10/2011	R202 On 03-November-11			Bond Future	175.15	175.1240	175.1517	175.1240	33,766.00
19/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	174652	175	175	175	0.00
19/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	174602	175	175	175	0.00
19/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	174702	175	175	175	0.00
19/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R202 On 02-February-12			Bond Future	175.00	174.9723	175.0002	174.9723	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
19/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
19/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
19/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
19/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	1950	2	2	2	0.00
19/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2050	2	2	2	0.00
19/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	2000	2	2	2	0.00
19/10/2011	R203 On 03-November-11			Bond Future	7.52	104.1666	104.6132	104.1666	2,109.00
19/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4542	4	5	4	0.00
19/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4766	4	5	4	0.00
19/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4316	4	4	4	0.00
19/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	1	0	0	0	0.00
19/10/2011	R203 On 02-February-12			Bond Future	7.62	105.6612	106.1125	105.6612	150.00
19/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5247	5	5	5	0.00
19/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5439	5	5	5	0.00
19/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5056	5	5	5	0.00
19/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	253	0	0	0	0.00
19/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	207	0	0	0	0.00
19/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	229	0	0	0	0.00
19/10/2011	R203 On 03-May-12			Bond Future	7.71	103.0897	103.5488	103.0897	0.00
19/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5117	5	5	5	0.00
19/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5284	5	5	5	0.00
19/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	4953	5	5	5	0.00
19/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	703	1	1	1	0.00
19/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	619	1	1	1	0.00
19/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	659	1	1	1	0.00
19/10/2011	R203 On 02-August-12			Bond Future	7.79	104.6932	105.1579	104.6932	0.00
19/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4407	4	4	4	0.00
19/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4270	4	4	4	0.00
19/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4547	4	5	4	0.00
19/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1405	2	1	2	0.00
19/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1533	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
19/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1467	2	1	2	0.00
19/10/2011	R204 On 03-November-11			Bond Future	7.79	103.7013	104.1773	103.7013	3,163.00
19/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5045	5	5	5	0.00
19/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4791	4	5	4	0.00
19/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5299	5	5	5	0.00
19/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	1	0	0	0	0.00
19/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R204 On 02-February-12			Bond Future	7.88	101.1539	101.6406	101.1539	0.00
19/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	5884	5	6	5	0.00
19/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5666	5	6	5	0.00
19/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6104	6	6	6	0.00
19/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	210	0	0	0	0.00
19/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	260	0	0	0	0.00
19/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	234	0	0	0	0.00
19/10/2011	R204 On 03-May-12			Bond Future	7.97	102.6802	103.1709	102.6802	0.00
19/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	4874	5	5	5	0.00
19/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4696	4	5	4	0.00
19/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5060	5	5	5	0.00
19/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	961	1	1	1	0.00
19/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1080	1	1	1	0.00
19/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	1016	1	1	1	0.00
19/10/2011	R204 On 02-August-12			Bond Future	8.06	100.2390	100.7423	100.2390	0.00
19/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4215	4	4	4	0.00
19/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4365	4	4	4	0.00
19/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4066	4	4	4	0.00
19/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2153	2	2	2	0.00
19/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1975	2	2	2	0.00
19/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	2063	2	2	2	0.00
19/10/2011	R206 On 03-November-11			Bond Future	6.00	105.2260	105.3742	105.2260	12,577.00
19/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3520	3	4	3	0.00
19/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3619	3	4	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
19/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3422	3	3	3	0.00
19/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R206 On 02-February-12			Bond Future	6.03	102.9708	103.1230	102.9708	0.00
19/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3540	3	4	3	0.00
19/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3627	3	4	3	0.00
19/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3452	3	3	3	0.00
19/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	0	0	0.00
19/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
19/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
19/10/2011	R206 On 03-May-12			Bond Future	6.02	104.5223	104.6765	104.5223	0.00
19/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2434	2	2	2	0.00
19/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2504	2	3	2	0.00
19/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2364	2	2	2	0.00
19/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	98	0	0	0	0.00
19/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	82	0	0	0	0.00
19/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	90	0	0	0	0.00
19/10/2011	R206 On 02-August-12			Bond Future	5.97	102.3811	102.5353	102.3811	0.00
19/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1940	2	2	2	0.00
19/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1885	2	2	2	0.00
19/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1995	2	2	2	0.00
19/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	189	0	0	0	0.00
19/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	214	0	0	0	0.00
19/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	202	0	0	0	0.00
19/10/2011	R207 On 03-November-11			Bond Future	8.03	97.1508	97.6316	97.1508	8,999.00
19/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4009	4	4	4	0.00
19/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4278	4	4	4	0.00
19/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	3741	3	4	3	0.00
19/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	378	0	0	0	2,000.00
19/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1080	1	1	1	0.00
19/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	1933	2	2	2	0.00
19/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	4	0	0	0	900.00

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19/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	162	0	0	0	300.00
19/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	482	0	0	0	0.00
19/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2175	2	2	2	0.00
19/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	102	0	0	0	900.00
19/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	966	1	1	1	300.00
19/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1811	2	2	2	0.00
19/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	140	0	0	0	2,000.00
19/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	4339	5	4	5	0.00
19/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	417	1	0	1	2,000.00
19/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	11	0	0	0	0.00
19/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	1151	2	1	2	0.00
19/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	4	0	0	0	0.00
19/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	7	0	0	0	0.00
19/10/2011	R207 On 02-February-12			Bond Future	8.13	94.9036	95.3933	94.9036	0.00
19/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5187	5	5	5	0.00
19/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	4971	5	5	5	0.00
19/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5406	5	5	5	0.00
19/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	425	1	0	1	0.00
19/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	513	1	1	1	0.00
19/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	467	1	0	1	0.00
19/10/2011	R207 On 03-May-12			Bond Future	8.22	96.3355	96.8277	96.3355	0.00
19/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4423	4	4	4	0.00
19/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4245	4	4	4	0.00
19/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4599	4	5	4	0.00
19/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1496	2	1	2	0.00
19/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1664	2	2	2	0.00
19/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1580	2	2	2	0.00
19/10/2011	R207 On 02-August-12			Bond Future	8.30	94.1942	94.6932	94.1942	0.00
19/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4550	4	5	4	0.00
19/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4711	4	5	4	0.00
19/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4392	4	4	4	0.00
19/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2323	3	2	3	0.00
19/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	2132	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
19/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2226	2	2	2	0.00
19/10/2011	R208 On 03-November-11			Bond Future	8.08	91.5073	92.0510	91.5073	7,097.00
19/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	3988	3	4	3	0.00
19/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4273	4	4	4	0.00
19/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3703	3	4	3	0.00
19/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	398	0	0	0	1,995.00
19/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1151	1	1	1	665.00
19/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2065	2	2	2	0.00
19/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	4843	4	5	4	0.00
19/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	3	0	0	0	1,995.00
19/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	147	0	0	0	665.00
19/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	437	1	0	1	0.00
19/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	17	0	0	0	0.00
19/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1218	2	1	2	0.00
19/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	8	0	0	0	0.00
19/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	12	0	0	0	0.00
19/10/2011	R208 On 02-February-12			Bond Future	8.17	92.8231	93.3718	92.8231	0.00
19/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5366	5	5	5	0.00
19/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5597	5	6	5	0.00
19/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5138	5	5	5	0.00
19/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	605	1	1	1	0.00
19/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	505	1	1	1	0.00
19/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	553	1	1	1	0.00
19/10/2011	R208 On 03-May-12			Bond Future	8.25	90.8235	91.3766	90.8235	0.00
19/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5512	5	6	5	0.00
19/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5716	5	6	5	0.00
19/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5311	5	5	5	0.00
19/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1322	1	1	1	0.00
19/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1178	1	1	1	0.00
19/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1248	1	1	1	0.00
19/10/2011	R208 On 02-August-12			Bond Future	8.32	92.2337	92.7965	92.2337	0.00
19/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4811	4	5	4	0.00
19/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4639	4	5	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
19/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	4986	5	5	5	0.00
19/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2320	3	2	3	0.00
19/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2525	3	3	3	0.00
19/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2421	3	2	3	0.00
19/10/2011	R209 On 03-November-11			Bond Future	8.83	74.0591	74.9787	74.0591	3,000.00
19/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	733	0	1	0	0.00
19/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	585	0	1	0	0.00
19/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	903	1	1	1	0.00
19/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1148	2	1	2	0.00
19/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1628	2	2	2	0.00
19/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1375	2	1	2	0.00
19/10/2011	R209 On 02-February-12			Bond Future	8.90	75.1221	76.0523	75.1221	0.00
19/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3254	3	3	3	0.00
19/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3052	3	3	3	0.00
19/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3463	3	3	3	0.00
19/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2328	3	2	3	0.00
19/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2681	3	3	3	0.00
19/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2499	3	2	3	0.00
19/10/2011	R209 On 03-May-12			Bond Future	8.97	73.1061	74.0549	73.1061	0.00
19/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3989	4	4	4	0.00
19/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3799	3	4	3	0.00
19/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4184	4	4	4	0.00
19/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3559	4	4	4	0.00
19/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3937	4	4	4	0.00
19/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3744	4	4	4	0.00
19/10/2011	R209 On 02-August-12			Bond Future	9.03	74.2407	75.2004	74.2407	0.00
19/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5616	5	6	5	0.00
19/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5819	5	6	5	0.00
19/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5416	5	5	5	0.00
19/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4161	5	4	5	0.00
19/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3833	4	4	4	0.00
19/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	3994	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
19/10/2011	R210 On	03-November-11			Bond Future	131.24	131.2231	131.2434	131.2231	750.00
19/10/2011	R210 On	03-November-11	131.00	Call	Bond Future	243	0	0	0	0.00
19/10/2011	R210 On	03-November-11	130.95	Call	Bond Future	293	0	0	0	0.00
19/10/2011	R210 On	03-November-11	131.05	Call	Bond Future	193	0	0	0	0.00
19/10/2011	R210 On	03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R210 On	03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R210 On	03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R211 On	03-November-11			Bond Future	113.28	113.2744	113.2804	113.2744	529.00
19/10/2011	R211 On	03-November-11	1.25	Call	Bond Future	112030	112	112	112	0.00
19/10/2011	R211 On	03-November-11	1.30	Call	Bond Future	111980	112	112	112	0.00
19/10/2011	R211 On	03-November-11	1.20	Call	Bond Future	112080	112	112	112	0.00
19/10/2011	R211 On	03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R211 On	03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R211 On	03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R211 On	02-February-12			Bond Future	113.57	113.5612	113.5671	113.5612	0.00
19/10/2011	R211 On	02-February-12	110.50	Call	Bond Future	3067	3	3	3	0.00
19/10/2011	R211 On	02-February-12	110.55	Call	Bond Future	3017	3	3	3	0.00
19/10/2011	R211 On	02-February-12	110.45	Call	Bond Future	3117	3	3	3	0.00
19/10/2011	R211 On	02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R211 On	02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R211 On	02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R212 On	03-November-11			Bond Future	109.65	109.6342	109.6497	109.6342	2,677.00
19/10/2011	R212 On	03-November-11	2.50	Call	Bond Future	107150	107	107	107	0.00
19/10/2011	R212 On	03-November-11	2.55	Call	Bond Future	107100	107	107	107	0.00
19/10/2011	R212 On	03-November-11	2.45	Call	Bond Future	107200	107	107	107	0.00
19/10/2011	R212 On	03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R212 On	03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R212 On	03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R212 On	02-February-12			Bond Future	109.75	109.7382	109.7539	109.7382	0.00
19/10/2011	R212 On	02-February-12	108.50	Call	Bond Future	1254	1	1	1	0.00
19/10/2011	R212 On	02-February-12	108.45	Call	Bond Future	1304	1	1	1	0.00
19/10/2011	R212 On	02-February-12	108.55	Call	Bond Future	1204	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
19/10/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 03-November-11			Bond Future	8.85	83.4597	84.3551	83.4597	0.00
19/10/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	1195	2	1	2	0.00
19/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	385	1	0	1	0.00
19/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	789	2	1	2	0.00
19/10/2011	R213 On 02-February-12			Bond Future	8.93	84.6578	85.5625	84.6578	0.00
19/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	548	0	1	0	0.00
19/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	936	0	1	0	0.00
19/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	157	0	0	0	0.00
19/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	1	0	1	0.00
19/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 03-May-12			Bond Future	9.00	82.3880	83.3108	82.3880	0.00
19/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	1890	1	2	1	0.00
19/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	2263	1	2	1	0.00
19/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	1514	1	2	1	0.00
19/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 02-August-12			Bond Future	9.07	83.6713	84.6042	83.6713	0.00
19/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	1352	0	1	0	0.00
19/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1724	1	2	1	0.00
19/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	978	0	1	0	0.00
19/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	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
19/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
19/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
19/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
19/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
19/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
19/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
19/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
19/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
19/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
19/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
19/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
19/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
19/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
20/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0703 On 15-January-20			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
20/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	AL7T On 03-November-11			Index Future	404.07	402.4100	404.0650	402.4100	16.00
20/10/2011	AL7T On 02-February-12			Index Future	409.86	408.1800	409.8600	408.1800	0.00
20/10/2011	ALBI On 03-November-11			Index Future	369.54	368.2760	369.5420	368.2760	1,692.00
20/10/2011	ALBI On 02-February-12			Index Future	374.84	373.5580	374.8420	373.5580	15.00
20/10/2011	C157 On 15-September-15			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
20/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	CAAG On 24-October-11			Can-Do Future	8.18	7.9881	8.1784	7.9881	0.00
20/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1478	1	1	1	0.00
20/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1428	1	1	1	0.00
20/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1528	1	2	1	0.00
20/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1178	1	1	1	14,286.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	778	1	1	1	6,757.00
20/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	3	0	0	0	11,429.00
20/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	15	0	0	0	11,765.00
20/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	1	0	0	0	11,111.00
20/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	823	1	1	1	0.00
20/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	337	1	0	1	0.00
20/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	575	1	1	1	0.00
20/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	0	0	0	0	0.00
20/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
20/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	0	0	0	0	0.00
20/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
20/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
20/10/2011	CAAJ On 20-October-11			Any day expiry	8.12	7.9856	8.1155	7.9856	0.00
20/10/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	366	0	0	0	0.00
20/10/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	316	0	0	0	0.00
20/10/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	416	0	0	0	0.00
20/10/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	1	0	0	0	0.00
20/10/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	1	0	0	0	0.00
20/10/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	1	0	0	0	0.00
20/10/2011	CAAK On 19-December-11			Can-Do Future	0.09	0.0787	0.0944	0.0787	12,659.00
20/10/2011	CAAL On 19-December-11			Can-Do Future	0.12	0.0931	0.1185	0.0931	18,519.00
20/10/2011	CAAM On 19-December-11			Can-Do Future	0.15	0.1907	0.1463	0.1907	12,423.00
20/10/2011	CAAN On 30-March-12			Can-Do Future	0.48	0.4119	0.4847	0.4119	100,000.00
20/10/2011	CAAO On 30-March-12			Can-Do Future	0.09	0.1402	0.0937	0.1402	100,000.00
20/10/2011	CAAP On 19-December-11			Can-Do Future	0.17	0.2167	0.1687	0.2167	12,346.00
20/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
20/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2011	GOVI On 03-November-11			GOVI	370.74	369.5410	370.7380	369.5410	164.00
20/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	137380	13	14	13	0.00
20/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	137280	13	14	13	0.00
20/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	137480	13	14	13	0.00
20/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
20/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
20/10/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
20/10/2011	GOVI On 02-February-12			GOVI	376.05	374.8410	376.0540	374.8410	0.00
20/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	70540	6	7	6	0.00
20/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	70440	6	7	6	0.00
20/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	70640	6	7	6	0.00
20/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
20/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
20/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
20/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2011	IGOV On 03-November-11			Index Future	159.80	159.8140	159.7980	159.8140	88.00
20/10/2011	IGOV On 02-February-12			Index Future	162.09	162.1060	162.0900	162.1060	0.00
20/10/2011	ILBI On 02-February-12			Index Future	439.45	439.4450	439.4450	439.4450	88.00
20/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.50	94.5000	94.5000	94.5000	1,700.00
20/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.48	94.5300	94.5200	94.5300	5,541.00
20/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.42	94.5700	94.5800	94.5700	700.00
20/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.39	94.6300	94.6100	94.6300	0.00
20/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.35	94.6700	94.6500	94.6700	1,340.00
20/10/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.32	94.6800	94.6800	94.6800	0.00
20/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.33	94.6800	94.6700	94.6800	2,890.00
20/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.42	94.5800	94.5800	94.5800	44,760.00
20/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.58	94.4100	94.4200	94.4100	990.00
20/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.82	94.1700	94.1800	94.1700	790.00
20/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.08	93.9000	93.9200	93.9000	1,250.00
20/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.36	93.6300	93.6400	93.6300	500.00
20/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/10/2011	OTH1 On 03-November-11			Index Future	362.81	361.1690	362.8070	361.1690	0.00
20/10/2011	OTH1 On 02-February-12			Index Future	368.01	366.3480	368.0090	366.3480	0.00
20/10/2011	R157 On 03-November-11			Bond Future	6.68	124.6482	124.8235	124.6482	14,513.00
20/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5822	6	6	6	0.00
20/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	6001	6	6	6	0.00
20/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5643	5	6	5	0.00
20/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	197	0	0	0	1,200.00
20/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1280	1	1	1	400.00
20/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1627	1	2	1	0.00
20/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3277	3	3	3	0.00
20/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
20/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	23	0	0	0	400.00
20/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	52	0	0	0	0.00
20/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	679	1	1	1	0.00
20/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R157 On 02-February-12			Bond Future	6.75	126.4373	126.6151	126.4373	3,182.00
20/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	6052	6	6	6	0.00
20/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6215	6	6	6	0.00
20/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5890	6	6	6	0.00
20/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	830	1	1	1	0.00
20/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	264	0	0	0	130.00
20/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1774	2	2	2	0.00
20/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	722	1	1	1	130.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1555	2	2	2	130.00
20/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	2983	3	3	3	0.00
20/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	35	0	0	0	0.00
20/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	26	0	0	0	0.00
20/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	30	0	0	0	0.00
20/10/2011	R157 On 03-May-12			Bond Future	6.81	121.5307	121.7127	121.5307	0.00
20/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4856	5	5	5	0.00
20/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4715	5	5	5	0.00
20/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4998	5	5	5	0.00
20/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	191	0	0	0	0.00
20/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	223	0	0	0	0.00
20/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	207	0	0	0	0.00
20/10/2011	R157 On 02-August-12			Bond Future	6.86	123.4172	123.6010	123.4172	0.00
20/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	4065	4	4	4	0.00
20/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3949	4	4	4	0.00
20/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4182	4	4	4	0.00
20/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	596	1	1	1	0.00
20/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	659	1	1	1	0.00
20/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	627	1	1	1	0.00
20/10/2011	R186 On 03-November-11			Bond Future	8.36	121.6666	122.1543	121.6666	21,130.00
20/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	5919	5	6	5	0.00
20/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	6355	6	6	6	0.00
20/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	5484	5	5	5	0.00
20/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3784	3	4	3	0.00
20/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	305	0	0	0	1,275.00
20/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	1103	1	1	1	425.00
20/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	2262	2	2	2	0.00
20/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6791	6	7	6	0.00
20/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	541	0	1	0	0.00
20/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	32	0	0	0	250.00
20/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	157	0	0	0	0.00
20/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	3704	4	4	4	250.00
20/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2110	2	2	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
20/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	10	0	0	0	1,275.00
20/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	5605	6	6	6	0.00
20/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	479	1	0	1	425.00
20/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1218	2	1	2	0.00
20/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	2857	3	3	3	0.00
20/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	34	0	0	0	0.00
20/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	146	0	0	0	0.00
20/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	15	0	0	0	0.00
20/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	23	0	0	0	0.00
20/10/2011	R186 On 02-February-12			Bond Future	8.44	118.1264	118.6142	118.1264	11,520.00
20/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6499	6	6	6	0.00
20/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6824	6	7	6	0.00
20/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	6181	6	6	6	0.00
20/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	1012	1	1	1	6,000.00
20/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	69	0	0	0	6,000.00
20/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	34944	34	35	34	0.00
20/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	106718	106	107	106	0.00
20/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1649	2	2	2	100.00
20/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	5907	6	6	6	0.00
20/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	17667	18	18	18	0.00
20/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1529	2	2	2	0.00
20/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	7783	8	8	8	0.00
20/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1290	1	1	1	0.00
20/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1405	2	1	2	100.00
20/10/2011	R186 On 03-May-12			Bond Future	8.51	119.9030	120.4004	119.9030	0.00
20/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	7211	7	7	7	0.00
20/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7496	7	7	7	0.00
20/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6931	7	7	7	0.00
20/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3001	3	3	3	0.00
20/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2692	3	3	3	0.00
20/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	2842	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
20/10/2011	R186 On	02-August-12				Bond Future	8.58	116.4716	116.9782	116.4716	0.00
20/10/2011	R186 On	02-August-12	8.75	Call		Bond Future	6330	6	6	6	0.00
20/10/2011	R186 On	02-August-12	8.80	Call		Bond Future	6575	6	7	6	0.00
20/10/2011	R186 On	02-August-12	8.70	Call		Bond Future	6090	6	6	6	0.00
20/10/2011	R186 On	02-August-12	8.70	Put		Bond Future	5044	5	5	5	0.00
20/10/2011	R186 On	02-August-12	8.80	Put		Bond Future	4638	5	5	5	0.00
20/10/2011	R186 On	02-August-12	8.75	Put		Bond Future	4838	5	5	5	0.00
20/10/2011	R189 On	03-November-11				Bond Future	214.93	214.9354	214.9320	214.9354	0.00
20/10/2011	R189 On	03-November-11	212.00	Call		Bond Future	2932	3	3	3	0.00
20/10/2011	R189 On	03-November-11	211.95	Call		Bond Future	2982	3	3	3	0.00
20/10/2011	R189 On	03-November-11	212.05	Call		Bond Future	2882	3	3	3	0.00
20/10/2011	R189 On	03-November-11	212.05	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R189 On	03-November-11	211.95	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R189 On	03-November-11	212.00	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R197 On	03-November-11				Bond Future	241.28	241.2651	241.2768	241.2651	183.00
20/10/2011	R197 On	03-November-11	238.50	Call		Bond Future	2777	3	3	3	0.00
20/10/2011	R197 On	03-November-11	238.55	Call		Bond Future	2727	3	3	3	0.00
20/10/2011	R197 On	03-November-11	238.45	Call		Bond Future	2827	3	3	3	0.00
20/10/2011	R197 On	03-November-11	238.45	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R197 On	03-November-11	238.55	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R197 On	03-November-11	238.50	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R201 On	03-November-11				Bond Future	6.27	110.1229	110.2568	110.1229	2,300.00
20/10/2011	R201 On	03-November-11	8.00	Call		Bond Future	4892	5	5	5	0.00
20/10/2011	R201 On	03-November-11	8.05	Call		Bond Future	5029	5	5	5	0.00
20/10/2011	R201 On	03-November-11	7.95	Call		Bond Future	4754	5	5	5	0.00
20/10/2011	R201 On	03-November-11	7.95	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R201 On	03-November-11	8.05	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R201 On	03-November-11	8.00	Put		Bond Future	0	0	0	0	0.00
20/10/2011	R201 On	02-February-12				Bond Future	6.32	107.2939	107.4309	107.2939	993.00
20/10/2011	R201 On	02-February-12	8.25	Call		Bond Future	5047	5	5	5	0.00
20/10/2011	R201 On	02-February-12	8.30	Call		Bond Future	5173	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
20/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4920	5	5	5	0.00
20/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
20/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
20/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
20/10/2011	R201 On 03-May-12			Bond Future	6.34	108.9100	109.0480	108.9100	0.00
20/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3492	3	3	3	0.00
20/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3383	3	3	3	0.00
20/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3602	3	4	3	0.00
20/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	74	0	0	0	0.00
20/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	92	0	0	0	0.00
20/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	83	0	0	0	0.00
20/10/2011	R201 On 02-August-12			Bond Future	6.35	106.1884	106.3296	106.1884	0.00
20/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2767	3	3	3	0.00
20/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2675	3	3	3	0.00
20/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2860	3	3	3	0.00
20/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	200	0	0	0	0.00
20/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	233	0	0	0	0.00
20/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	216	0	0	0	0.00
20/10/2011	R202 On 03-November-11			Bond Future	175.16	175.1517	175.1610	175.1517	33,766.00
20/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	174661	175	175	175	0.00
20/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	174611	175	175	175	0.00
20/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	174711	175	175	175	0.00
20/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R202 On 02-February-12			Bond Future	175.01	175.0002	175.0096	175.0002	0.00
20/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
20/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
20/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
20/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	1940	2	2	2	0.00
20/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2040	2	2	2	0.00
20/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	1990	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
20/10/2011	R203 On 03-November-11			Bond Future	7.46	104.6132	104.8852	104.6132	937.00
20/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4813	5	5	5	0.00
20/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4588	4	5	4	0.00
20/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	5038	5	5	5	0.00
20/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R203 On 02-February-12			Bond Future	7.56	106.1125	106.3873	106.1125	1,651.00
20/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5490	5	5	5	0.00
20/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5296	5	5	5	0.00
20/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5684	5	6	5	0.00
20/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	177	0	0	0	0.00
20/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	219	0	0	0	0.00
20/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	197	0	0	0	0.00
20/10/2011	R203 On 03-May-12			Bond Future	7.64	103.5488	103.8254	103.5488	0.00
20/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5336	5	5	5	0.00
20/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5505	5	6	5	0.00
20/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5168	5	5	5	0.00
20/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	641	1	1	1	0.00
20/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	563	1	1	1	0.00
20/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	602	1	1	1	0.00
20/10/2011	R203 On 02-August-12			Bond Future	7.72	105.1579	105.4396	105.1579	0.00
20/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4597	4	5	4	0.00
20/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4457	4	4	4	0.00
20/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4739	5	5	5	0.00
20/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1315	1	1	1	0.00
20/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1438	2	1	2	0.00
20/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1375	1	1	1	0.00
20/10/2011	R204 On 03-November-11			Bond Future	7.73	104.1773	104.4871	104.1773	1,081.00
20/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5355	5	5	5	0.00
20/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5609	5	6	5	0.00
20/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	5100	5	5	5	0.00
20/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	1	0	0	0	0.00
20/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	1	0	0	0	0.00
20/10/2011	R204 On 02-February-12			Bond Future	7.83	101.6406	101.9508	101.6406	2,082.00
20/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	6161	6	6	6	0.00
20/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6384	6	6	6	0.00
20/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5940	6	6	6	0.00
20/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	224	0	0	0	0.00
20/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	180	0	0	0	0.00
20/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	201	0	0	0	0.00
20/10/2011	R204 On 03-May-12			Bond Future	7.91	103.1709	103.4861	103.1709	0.00
20/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	5105	5	5	5	0.00
20/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4924	5	5	5	0.00
20/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5295	5	5	5	0.00
20/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	881	1	1	1	0.00
20/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	993	1	1	1	0.00
20/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	932	1	1	1	0.00
20/10/2011	R204 On 02-August-12			Bond Future	7.99	100.7423	101.0616	100.7423	0.00
20/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4412	4	4	4	0.00
20/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4567	4	5	4	0.00
20/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4260	4	4	4	0.00
20/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2027	2	2	2	0.00
20/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1857	2	2	2	0.00
20/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	1941	2	2	2	0.00
20/10/2011	R206 On 03-November-11			Bond Future	5.97	105.3742	105.4381	105.3742	12,577.00
20/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3584	4	4	4	0.00
20/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3486	3	3	3	0.00
20/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3683	4	4	4	0.00
20/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R206 On 02-February-12			Bond Future	5.99	103.1230	103.1872	103.1230	0.00
20/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3604	4	4	4	0.00
20/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3516	3	4	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
20/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3691	4	4	4	0.00
20/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
20/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
20/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
20/10/2011	R206 On 03-May-12			Bond Future	5.98	104.6765	104.7408	104.6765	0.00
20/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2491	2	2	2	0.00
20/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2562	3	3	3	0.00
20/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2421	2	2	2	0.00
20/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	91	0	0	0	0.00
20/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	76	0	0	0	0.00
20/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	83	0	0	0	0.00
20/10/2011	R206 On 02-August-12			Bond Future	5.93	102.5353	102.6001	102.5353	0.00
20/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1992	2	2	2	0.00
20/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1936	2	2	2	0.00
20/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	2047	2	2	2	0.00
20/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	177	0	0	0	0.00
20/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	200	0	0	0	0.00
20/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	189	0	0	0	0.00
20/10/2011	R207 On 03-November-11			Bond Future	7.96	97.6316	98.0693	97.6316	8,399.00
20/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4443	4	4	4	0.00
20/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4713	4	5	4	0.00
20/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	4172	4	4	4	0.00
20/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	521	0	1	0	2,000.00
20/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1365	1	1	1	0.00
20/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	2306	2	2	2	0.00
20/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	6	0	0	0	900.00
20/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	653	0	1	0	0.00
20/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2563	2	3	2	0.00
20/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	235	0	0	0	300.00
20/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	699	1	1	1	300.00
20/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	52	0	0	0	900.00
20/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1446	2	1	2	0.00
20/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	75	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	3903	4	4	4	0.00
20/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	264	0	0	0	2,000.00
20/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	4	0	0	0	0.00
20/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	857	1	1	1	0.00
20/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	1	0	0	0	0.00
20/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	3	0	0	0	0.00
20/10/2011	R207 On 02-February-12			Bond Future	8.05	95.3933	95.8356	95.3933	600.00
20/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5555	5	6	5	0.00
20/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5779	5	6	5	0.00
20/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5333	5	5	5	0.00
20/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	433	1	0	1	0.00
20/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	355	0	0	0	0.00
20/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	393	0	0	0	0.00
20/10/2011	R207 On 03-May-12			Bond Future	8.13	96.8277	97.2794	96.8277	0.00
20/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4726	4	5	4	0.00
20/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4541	4	5	4	0.00
20/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4907	5	5	5	0.00
20/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1352	1	1	1	0.00
20/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1508	2	2	2	0.00
20/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1432	2	1	2	0.00
20/10/2011	R207 On 02-August-12			Bond Future	8.22	94.6932	95.1531	94.6932	0.00
20/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4839	5	5	5	0.00
20/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	5005	5	5	5	0.00
20/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4675	4	5	4	0.00
20/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2147	2	2	2	0.00
20/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	1966	2	2	2	0.00
20/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2055	2	2	2	0.00
20/10/2011	R208 On 03-November-11			Bond Future	8.01	92.0510	92.4877	92.0510	2,040.00
20/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	4418	4	4	4	0.00
20/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4705	4	5	4	0.00
20/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	4130	4	4	4	0.00
20/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	538	0	1	0	1,995.00
20/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	5278	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
20/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1434	1	1	1	665.00
20/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2436	2	2	2	0.00
20/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	81	0	0	0	665.00
20/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	2	0	0	0	1,995.00
20/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	283	0	0	0	0.00
20/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	7	0	0	0	0.00
20/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	922	1	1	1	0.00
20/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	3	0	0	0	0.00
20/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	5	0	0	0	0.00
20/10/2011	R208 On 02-February-12			Bond Future	8.09	93.3718	93.8162	93.3718	5,986.00
20/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5729	5	6	5	0.00
20/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5495	5	5	5	0.00
20/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5966	6	6	6	0.00
20/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	430	1	0	1	0.00
20/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	518	1	1	1	0.00
20/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	472	1	0	1	0.00
20/10/2011	R208 On 03-May-12			Bond Future	8.17	91.3766	91.8281	91.3766	0.00
20/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5843	6	6	6	0.00
20/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	6052	6	6	6	0.00
20/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5636	5	6	5	0.00
20/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1196	1	1	1	0.00
20/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1062	1	1	1	0.00
20/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1127	1	1	1	0.00
20/10/2011	R208 On 02-August-12			Bond Future	8.24	92.7965	93.2545	92.7965	0.00
20/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	5097	5	5	5	0.00
20/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4919	5	5	5	0.00
20/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	5277	5	5	5	0.00
20/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2153	2	2	2	0.00
20/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2347	3	2	3	0.00
20/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2249	2	2	2	0.00
20/10/2011	R209 On 03-November-11			Bond Future	8.78	74.9787	75.4216	74.9787	1,763.00
20/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	894	1	1	1	0.00
20/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	1092	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
20/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	720	1	1	1	0.00
20/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1320	2	1	2	0.00
20/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	894	1	1	1	0.00
20/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1093	1	1	1	0.00
20/10/2011	R209 On 02-February-12			Bond Future	8.85	76.0523	76.4972	76.0523	1,237.00
20/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3495	3	3	3	0.00
20/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3714	3	4	3	0.00
20/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	3284	3	3	3	0.00
20/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2468	3	2	3	0.00
20/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2134	2	2	2	0.00
20/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2295	2	2	2	0.00
20/10/2011	R209 On 03-May-12			Bond Future	8.91	74.0549	74.5096	74.0549	0.00
20/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	4227	4	4	4	0.00
20/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	4030	4	4	4	0.00
20/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4429	4	4	4	0.00
20/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3350	4	3	4	0.00
20/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3714	4	4	4	0.00
20/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3528	4	4	4	0.00
20/10/2011	R209 On 02-August-12			Bond Future	8.97	75.2004	75.6649	75.2004	0.00
20/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5883	6	6	6	0.00
20/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	6092	6	6	6	0.00
20/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5677	5	6	5	0.00
20/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	3957	4	4	4	0.00
20/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3641	4	4	4	0.00
20/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	3796	4	4	4	0.00
20/10/2011	R210 On 03-November-11			Bond Future	130.90	131.2434	130.9026	131.2434	750.00
20/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	0	0	0	0	0.00
20/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	0	0	0	0	0.00
20/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	0	0	0	0	0.00
20/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	147	0	0	0	0.00
20/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	47	0	0	0	0.00
20/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	97	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
20/10/2011	R211 On	03-November-11			Bond Future	113.28	113.2804	113.2824	113.2804	529.00
20/10/2011	R211 On	03-November-11	1.25	Call	Bond Future	112032	112	112	112	0.00
20/10/2011	R211 On	03-November-11	1.20	Call	Bond Future	112082	112	112	112	0.00
20/10/2011	R211 On	03-November-11	1.30	Call	Bond Future	111982	112	112	112	0.00
20/10/2011	R211 On	03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R211 On	03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R211 On	03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R211 On	02-February-12			Bond Future	113.57	113.5671	113.5691	113.5671	0.00
20/10/2011	R211 On	02-February-12	110.50	Call	Bond Future	3069	3	3	3	0.00
20/10/2011	R211 On	02-February-12	110.55	Call	Bond Future	3019	3	3	3	0.00
20/10/2011	R211 On	02-February-12	110.45	Call	Bond Future	3119	3	3	3	0.00
20/10/2011	R211 On	02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R211 On	02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R211 On	02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R212 On	03-November-11			Bond Future	109.65	109.6497	109.6549	109.6497	2,677.00
20/10/2011	R212 On	03-November-11	2.50	Call	Bond Future	107155	107	107	107	0.00
20/10/2011	R212 On	03-November-11	2.55	Call	Bond Future	107105	107	107	107	0.00
20/10/2011	R212 On	03-November-11	2.45	Call	Bond Future	107205	107	107	107	0.00
20/10/2011	R212 On	03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R212 On	03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R212 On	03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R212 On	02-February-12			Bond Future	109.76	109.7539	109.7590	109.7539	0.00
20/10/2011	R212 On	02-February-12	108.50	Call	Bond Future	1259	1	1	1	0.00
20/10/2011	R212 On	02-February-12	108.45	Call	Bond Future	1309	1	1	1	0.00
20/10/2011	R212 On	02-February-12	108.55	Call	Bond Future	1209	1	1	1	0.00
20/10/2011	R212 On	02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R212 On	02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R212 On	02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On	03-November-11			Bond Future	8.78	84.3551	84.9252	84.3551	0.00
20/10/2011	R213 On	03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On	03-November-11	8.80	Call	Bond Future	185	0	0	0	0.00
20/10/2011	R213 On	03-November-11	8.70	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
20/10/2011	R213 On 03-November-11	8.70	Put	Bond Future	625	1	1	1	0.00
20/10/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 03-November-11	8.75	Put	Bond Future	218	1	0	1	0.00
20/10/2011	R213 On 02-February-12			Bond Future	8.86	85.5625	86.1475	85.5625	0.00
20/10/2011	R213 On 02-February-12	9.00	Call	Bond Future	1133	1	1	1	0.00
20/10/2011	R213 On 02-February-12	8.95	Call	Bond Future	742	0	1	0	0.00
20/10/2011	R213 On 02-February-12	9.05	Call	Bond Future	1521	1	2	1	0.00
20/10/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 03-May-12			Bond Future	8.93	83.3108	83.9034	83.3108	0.00
20/10/2011	R213 On 03-May-12	9.25	Call	Bond Future	2483	2	2	2	0.00
20/10/2011	R213 On 03-May-12	9.30	Call	Bond Future	2856	2	3	2	0.00
20/10/2011	R213 On 03-May-12	9.20	Call	Bond Future	2107	2	2	2	0.00
20/10/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 02-August-12			Bond Future	8.99	84.6042	85.2042	84.6042	0.00
20/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	1952	1	2	1	0.00
20/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	2324	2	2	2	0.00
20/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	1578	1	2	1	0.00
20/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
20/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
20/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
20/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
20/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	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
20/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
20/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
20/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
20/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
20/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
20/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
20/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
20/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/10/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
20/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
20/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
21/10/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0857 On 31-March-21			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
21/10/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	AL7T On 03-November-11			Index Future	403.43	404.0650	403.4320	404.0650	16.00
21/10/2011	AL7T On 02-February-12			Index Future	409.22	409.8600	409.2170	409.8600	0.00
21/10/2011	ALBI On 03-November-11			Index Future	368.70	369.5420	368.7000	369.5420	1,692.00
21/10/2011	ALBI On 02-February-12			Index Future	373.99	374.8420	373.9870	374.8420	15.00
21/10/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C201 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
21/10/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	CAAG On 24-October-11			Can-Do Future	8.08	8.1784	8.0839	8.1784	0.00
21/10/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1384	1	1	1	0.00
21/10/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1334	1	1	1	0.00
21/10/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1434	2	1	2	0.00
21/10/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1084	1	1	1	14,286.00
21/10/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	684	1	1	1	6,757.00
21/10/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	1	0	0	0	11,429.00
21/10/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	5	0	0	0	11,765.00
21/10/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	0	0	0	0	11,111.00
21/10/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	916	1	1	1	0.00
21/10/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	421	0	0	0	0.00
21/10/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	667	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
21/10/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	0	0	0	0	0.00
21/10/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	0	0	0	0	0.00
21/10/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	0	0	0	0	0.00
21/10/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	0	0	0	0	0.00
21/10/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	0	0	0	0	0.00
21/10/2011	CAAK On 19-December-11			Can-Do Future	0.09	0.0944	0.0853	0.0944	12,659.00
21/10/2011	CAAL On 19-December-11			Can-Do Future	0.11	0.1185	0.1053	0.1185	18,519.00
21/10/2011	CAAM On 19-December-11			Can-Do Future	0.17	0.1463	0.1675	0.1463	12,423.00
21/10/2011	CAAN On 30-March-12			Can-Do Future	0.45	0.4847	0.4517	0.4847	100,000.00
21/10/2011	CAAO On 30-March-12			Can-Do Future	0.12	0.0937	0.1175	0.0937	100,000.00
21/10/2011	CAAP On 19-December-11			Can-Do Future	0.19	0.1687	0.1905	0.1687	12,346.00
21/10/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
21/10/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
21/10/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2011	GOVI On 03-November-11			GOVI	369.98	370.7380	369.9830	370.7380	164.00
21/10/2011	GOVI On 03-November-11	357.00	Call	GOVI	129830	14	13	14	0.00
21/10/2011	GOVI On 03-November-11	357.01	Call	GOVI	129730	14	13	14	0.00
21/10/2011	GOVI On 03-November-11	356.99	Call	GOVI	129930	14	13	14	0.00
21/10/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
21/10/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
21/10/2011	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
21/10/2011	GOVI On 02-February-12			GOVI	375.29	376.0540	375.2890	376.0540	0.00
21/10/2011	GOVI On 02-February-12	369.00	Call	GOVI	62890	7	6	7	0.00
21/10/2011	GOVI On 02-February-12	369.01	Call	GOVI	62790	7	6	7	0.00
21/10/2011	GOVI On 02-February-12	368.99	Call	GOVI	62990	7	6	7	0.00
21/10/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
21/10/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
21/10/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
21/10/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2011	IGOV On 03-November-11			Index Future	159.83	159.7980	159.8260	159.7980	88.00
21/10/2011	IGOV On 02-February-12			Index Future	162.12	162.0900	162.1180	162.0900	0.00
21/10/2011	ILBI On 02-February-12			Index Future	439.48	439.4450	439.4790	439.4450	88.00
21/10/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/10/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/10/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/10/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/10/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/10/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/10/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.50	94.5000	94.5000	94.5000	1,700.00
21/10/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.48	94.5200	94.5200	94.5200	5,541.00
21/10/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.44	94.5800	94.5600	94.5800	700.00
21/10/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.40	94.6100	94.6000	94.6100	0.00
21/10/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.37	94.6500	94.6300	94.6500	1,340.00
21/10/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.36	94.6800	94.6400	94.6800	0.00
21/10/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.37	94.6700	94.6300	94.6700	2,890.00
21/10/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.5800	94.5200	94.5800	44,760.00
21/10/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.66	94.4200	94.3400	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
21/10/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.89	94.1800	94.1100	94.1800	790.00
21/10/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.16	93.9200	93.8400	93.9200	1,250.00
21/10/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.6400	93.5500	93.6400	500.00
21/10/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/10/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/10/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/10/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/10/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/10/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/10/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/10/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/10/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/10/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/10/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/10/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/10/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/10/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/10/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/10/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/10/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/10/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/10/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/10/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/10/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/10/2011	OTH1 On 03-November-11			Index Future	361.49	362.8070	361.4920	362.8070	0.00
21/10/2011	OTH1 On 02-February-12			Index Future	366.68	368.0090	366.6760	368.0090	0.00
21/10/2011	R157 On 03-November-11			Bond Future	6.70	124.8235	124.7320	124.8235	14,513.00
21/10/2011	R157 On 03-November-11	8.25	Call	Bond Future	5731	6	6	6	0.00
21/10/2011	R157 On 03-November-11	8.30	Call	Bond Future	5910	6	6	6	0.00
21/10/2011	R157 On 03-November-11	8.20	Call	Bond Future	5551	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
21/10/2011	R157 On 03-November-11	6.55	Call	Bond Future	158	0	0	0	1,200.00
21/10/2011	R157 On 03-November-11	7.00	Call	Bond Future	1192	1	1	1	400.00
21/10/2011	R157 On 03-November-11	7.10	Call	Bond Future	1536	2	2	2	0.00
21/10/2011	R157 On 03-November-11	7.55	Call	Bond Future	3186	3	3	3	0.00
21/10/2011	R157 On 03-November-11	7.55	Put	Bond Future	0	0	0	0	1,200.00
21/10/2011	R157 On 03-November-11	7.10	Put	Bond Future	24	0	0	0	400.00
21/10/2011	R157 On 03-November-11	7.00	Put	Bond Future	56	0	0	0	0.00
21/10/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R157 On 03-November-11	6.55	Put	Bond Future	731	1	1	1	0.00
21/10/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R157 On 02-February-12			Bond Future	6.78	126.6151	126.5191	126.6151	3,182.00
21/10/2011	R157 On 02-February-12	8.50	Call	Bond Future	5958	6	6	6	0.00
21/10/2011	R157 On 02-February-12	8.55	Call	Bond Future	6120	6	6	6	0.00
21/10/2011	R157 On 02-February-12	8.45	Call	Bond Future	5795	6	6	6	0.00
21/10/2011	R157 On 02-February-12	6.55	Call	Bond Future	787	1	1	1	0.00
21/10/2011	R157 On 02-February-12	6.00	Call	Bond Future	244	0	0	0	130.00
21/10/2011	R157 On 02-February-12	7.05	Call	Bond Future	1707	2	2	2	0.00
21/10/2011	R157 On 02-February-12	7.05	Put	Bond Future	752	1	1	1	130.00
21/10/2011	R157 On 02-February-12	6.55	Put	Bond Future	1609	2	2	2	130.00
21/10/2011	R157 On 02-February-12	6.00	Put	Bond Future	3059	3	3	3	0.00
21/10/2011	R157 On 02-February-12	8.45	Put	Bond Future	36	0	0	0	0.00
21/10/2011	R157 On 02-February-12	8.55	Put	Bond Future	27	0	0	0	0.00
21/10/2011	R157 On 02-February-12	8.50	Put	Bond Future	32	0	0	0	0.00
21/10/2011	R157 On 03-May-12			Bond Future	6.84	121.7127	121.6167	121.7127	0.00
21/10/2011	R157 On 03-May-12	8.25	Call	Bond Future	4769	5	5	5	0.00
21/10/2011	R157 On 03-May-12	8.20	Call	Bond Future	4628	5	5	5	0.00
21/10/2011	R157 On 03-May-12	8.30	Call	Bond Future	4910	5	5	5	0.00
21/10/2011	R157 On 03-May-12	8.30	Put	Bond Future	199	0	0	0	0.00
21/10/2011	R157 On 03-May-12	8.20	Put	Bond Future	232	0	0	0	0.00
21/10/2011	R157 On 03-May-12	8.25	Put	Bond Future	216	0	0	0	0.00
21/10/2011	R157 On 02-August-12			Bond Future	6.89	123.6010	123.5029	123.6010	0.00
21/10/2011	R157 On 02-August-12	8.00	Call	Bond Future	3987	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
21/10/2011	R157 On 02-August-12	7.95	Call	Bond Future	3872	4	4	4	0.00
21/10/2011	R157 On 02-August-12	8.05	Call	Bond Future	4103	4	4	4	0.00
21/10/2011	R157 On 02-August-12	8.05	Put	Bond Future	615	1	1	1	0.00
21/10/2011	R157 On 02-August-12	7.95	Put	Bond Future	680	1	1	1	0.00
21/10/2011	R157 On 02-August-12	8.00	Put	Bond Future	647	1	1	1	0.00
21/10/2011	R186 On 03-November-11			Bond Future	8.42	122.1543	121.6380	122.1543	21,130.00
21/10/2011	R186 On 03-November-11	9.00	Call	Bond Future	5409	6	5	6	0.00
21/10/2011	R186 On 03-November-11	9.05	Call	Bond Future	5843	6	6	6	0.00
21/10/2011	R186 On 03-November-11	8.95	Call	Bond Future	4977	5	5	5	0.00
21/10/2011	R186 On 03-November-11	8.75	Call	Bond Future	3306	4	3	4	0.00
21/10/2011	R186 On 03-November-11	8.10	Call	Bond Future	193	0	0	0	1,275.00
21/10/2011	R186 On 03-November-11	8.35	Call	Bond Future	827	1	1	1	425.00
21/10/2011	R186 On 03-November-11	8.55	Call	Bond Future	1860	2	2	2	0.00
21/10/2011	R186 On 03-November-11	9.10	Call	Bond Future	6277	7	6	7	0.00
21/10/2011	R186 On 03-November-11	8.20	Call	Bond Future	370	1	0	1	0.00
21/10/2011	R186 On 03-November-11	7.80	Call	Bond Future	15	0	0	0	250.00
21/10/2011	R186 On 03-November-11	8.00	Call	Bond Future	92	0	0	0	0.00
21/10/2011	R186 On 03-November-11	8.00	Put	Bond Future	4155	4	4	4	250.00
21/10/2011	R186 On 03-November-11	8.20	Put	Bond Future	2455	2	2	2	250.00
21/10/2011	R186 On 03-November-11	9.10	Put	Bond Future	12	0	0	0	1,275.00
21/10/2011	R186 On 03-November-11	7.80	Put	Bond Future	6104	6	6	6	0.00
21/10/2011	R186 On 03-November-11	8.55	Put	Bond Future	593	0	1	0	425.00
21/10/2011	R186 On 03-November-11	8.35	Put	Bond Future	1458	1	1	1	0.00
21/10/2011	R186 On 03-November-11	8.10	Put	Bond Future	3261	3	3	3	0.00
21/10/2011	R186 On 03-November-11	8.95	Put	Bond Future	43	0	0	0	0.00
21/10/2011	R186 On 03-November-11	8.75	Put	Bond Future	184	0	0	0	0.00
21/10/2011	R186 On 03-November-11	9.05	Put	Bond Future	19	0	0	0	0.00
21/10/2011	R186 On 03-November-11	9.00	Put	Bond Future	29	0	0	0	0.00
21/10/2011	R186 On 02-February-12			Bond Future	8.50	118.6142	118.0889	118.6142	11,520.00
21/10/2011	R186 On 02-February-12	9.00	Call	Bond Future	6102	6	6	6	0.00
21/10/2011	R186 On 02-February-12	9.05	Call	Bond Future	6418	7	6	7	0.00
21/10/2011	R186 On 02-February-12	8.95	Call	Bond Future	5792	6	6	6	0.00
21/10/2011	R186 On 02-February-12	7.75	Call	Bond Future	889	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
21/10/2011	R186 On 02-February-12	6.75	Call	Bond Future	56	0	0	0	6,000.00
21/10/2011	R186 On 02-February-12	13.25	Call	Bond Future	34418	35	34	35	0.00
21/10/2011	R186 On 02-February-12	98.00	Call	Bond Future	106193	107	106	107	0.00
21/10/2011	R186 On 02-February-12	8.00	Call	Bond Future	1474	2	1	2	100.00
21/10/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R186 On 02-February-12	8.00	Put	Bond Future	6258	6	6	6	0.00
21/10/2011	R186 On 02-February-12	6.75	Put	Bond Future	18179	18	18	18	0.00
21/10/2011	R186 On 02-February-12	8.95	Put	Bond Future	1665	2	2	2	0.00
21/10/2011	R186 On 02-February-12	7.75	Put	Bond Future	8186	8	8	8	0.00
21/10/2011	R186 On 02-February-12	9.05	Put	Bond Future	1409	1	1	1	0.00
21/10/2011	R186 On 02-February-12	9.00	Put	Bond Future	1533	1	2	1	100.00
21/10/2011	R186 On 03-May-12			Bond Future	8.57	120.4004	119.8663	120.4004	0.00
21/10/2011	R186 On 03-May-12	9.00	Call	Bond Future	6850	7	7	7	0.00
21/10/2011	R186 On 03-May-12	9.05	Call	Bond Future	7128	7	7	7	0.00
21/10/2011	R186 On 03-May-12	8.95	Call	Bond Future	6577	7	7	7	0.00
21/10/2011	R186 On 03-May-12	8.95	Put	Bond Future	3181	3	3	3	0.00
21/10/2011	R186 On 03-May-12	9.05	Put	Bond Future	2858	3	3	3	0.00
21/10/2011	R186 On 03-May-12	9.00	Put	Bond Future	3016	3	3	3	0.00
21/10/2011	R186 On 02-August-12			Bond Future	8.64	116.9782	116.4355	116.9782	0.00
21/10/2011	R186 On 02-August-12	8.75	Call	Bond Future	6017	6	6	6	0.00
21/10/2011	R186 On 02-August-12	8.80	Call	Bond Future	6255	7	6	7	0.00
21/10/2011	R186 On 02-August-12	8.70	Call	Bond Future	5784	6	6	6	0.00
21/10/2011	R186 On 02-August-12	8.70	Put	Bond Future	5281	5	5	5	0.00
21/10/2011	R186 On 02-August-12	8.80	Put	Bond Future	4861	5	5	5	0.00
21/10/2011	R186 On 02-August-12	8.75	Put	Bond Future	5067	5	5	5	0.00
21/10/2011	R189 On 03-November-11			Bond Future	214.93	214.9320	214.9286	214.9320	0.00
21/10/2011	R189 On 03-November-11	212.00	Call	Bond Future	2929	3	3	3	0.00
21/10/2011	R189 On 03-November-11	211.95	Call	Bond Future	2979	3	3	3	0.00
21/10/2011	R189 On 03-November-11	212.05	Call	Bond Future	2879	3	3	3	0.00
21/10/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
21/10/2011	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
21/10/2011	R197 On 03-November-11			Bond Future	241.29	241.2768	241.2882	241.2768	183.00
21/10/2011	R197 On 03-November-11	238.50	Call	Bond Future	2788	3	3	3	0.00
21/10/2011	R197 On 03-November-11	238.55	Call	Bond Future	2738	3	3	3	0.00
21/10/2011	R197 On 03-November-11	238.45	Call	Bond Future	2838	3	3	3	0.00
21/10/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R201 On 03-November-11			Bond Future	6.30	110.2568	110.1695	110.2568	2,300.00
21/10/2011	R201 On 03-November-11	8.00	Call	Bond Future	4804	5	5	5	0.00
21/10/2011	R201 On 03-November-11	8.05	Call	Bond Future	4941	5	5	5	0.00
21/10/2011	R201 On 03-November-11	7.95	Call	Bond Future	4667	5	5	5	0.00
21/10/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R201 On 02-February-12			Bond Future	6.35	107.4309	107.3422	107.4309	993.00
21/10/2011	R201 On 02-February-12	8.25	Call	Bond Future	4958	5	5	5	0.00
21/10/2011	R201 On 02-February-12	8.30	Call	Bond Future	5084	5	5	5	0.00
21/10/2011	R201 On 02-February-12	8.20	Call	Bond Future	4832	5	5	5	0.00
21/10/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
21/10/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
21/10/2011	R201 On 03-May-12			Bond Future	6.38	109.0480	108.9568	109.0480	0.00
21/10/2011	R201 On 03-May-12	7.75	Call	Bond Future	3407	3	3	3	0.00
21/10/2011	R201 On 03-May-12	7.70	Call	Bond Future	3298	3	3	3	0.00
21/10/2011	R201 On 03-May-12	7.80	Call	Bond Future	3516	4	4	4	0.00
21/10/2011	R201 On 03-May-12	7.80	Put	Bond Future	80	0	0	0	0.00
21/10/2011	R201 On 03-May-12	7.70	Put	Bond Future	98	0	0	0	0.00
21/10/2011	R201 On 03-May-12	7.75	Put	Bond Future	89	0	0	0	0.00
21/10/2011	R201 On 02-August-12			Bond Future	6.39	106.3296	106.2376	106.3296	0.00
21/10/2011	R201 On 02-August-12	7.50	Call	Bond Future	2689	3	3	3	0.00
21/10/2011	R201 On 02-August-12	7.45	Call	Bond Future	2598	3	3	3	0.00
21/10/2011	R201 On 02-August-12	7.55	Call	Bond Future	2781	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
21/10/2011	R201 On 02-August-12	7.55	Put	Bond Future	213	0	0	0	0.00
21/10/2011	R201 On 02-August-12	7.45	Put	Bond Future	248	0	0	0	0.00
21/10/2011	R201 On 02-August-12	7.50	Put	Bond Future	230	0	0	0	0.00
21/10/2011	R202 On 03-November-11			Bond Future	175.17	175.1610	175.1700	175.1610	34,326.00
21/10/2011	R202 On 03-November-11	0.50	Call	Bond Future	174670	175	175	175	0.00
21/10/2011	R202 On 03-November-11	0.55	Call	Bond Future	174620	175	175	175	0.00
21/10/2011	R202 On 03-November-11	0.45	Call	Bond Future	174720	175	175	175	0.00
21/10/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R202 On 02-February-12			Bond Future	175.02	175.0096	175.0189	175.0096	0.00
21/10/2011	R202 On 02-February-12	177.00	Call	Bond Future	0	0	0	0	0.00
21/10/2011	R202 On 02-February-12	177.05	Call	Bond Future	0	0	0	0	0.00
21/10/2011	R202 On 02-February-12	176.95	Call	Bond Future	0	0	0	0	0.00
21/10/2011	R202 On 02-February-12	176.95	Put	Bond Future	1931	2	2	2	0.00
21/10/2011	R202 On 02-February-12	177.05	Put	Bond Future	2031	2	2	2	0.00
21/10/2011	R202 On 02-February-12	177.00	Put	Bond Future	1981	2	2	2	0.00
21/10/2011	R203 On 03-November-11			Bond Future	7.48	104.8852	104.7896	104.8852	937.00
21/10/2011	R203 On 03-November-11	8.50	Call	Bond Future	4718	5	5	5	0.00
21/10/2011	R203 On 03-November-11	8.45	Call	Bond Future	4492	5	4	5	0.00
21/10/2011	R203 On 03-November-11	8.55	Call	Bond Future	4943	5	5	5	0.00
21/10/2011	R203 On 03-November-11	8.55	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R203 On 03-November-11	8.45	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R203 On 03-November-11	8.50	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R203 On 02-February-12			Bond Future	7.58	106.3873	106.2956	106.3873	1,651.00
21/10/2011	R203 On 02-February-12	8.75	Call	Bond Future	5404	5	5	5	0.00
21/10/2011	R203 On 02-February-12	8.70	Call	Bond Future	5211	5	5	5	0.00
21/10/2011	R203 On 02-February-12	8.80	Call	Bond Future	5598	6	6	6	0.00
21/10/2011	R203 On 02-February-12	8.80	Put	Bond Future	182	0	0	0	0.00
21/10/2011	R203 On 02-February-12	8.70	Put	Bond Future	225	0	0	0	0.00
21/10/2011	R203 On 02-February-12	8.75	Put	Bond Future	203	0	0	0	0.00
21/10/2011	R203 On 03-May-12			Bond Future	7.66	103.8254	103.7331	103.8254	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
21/10/2011	R203 On 03-May-12	8.75	Call	Bond Future	5257	5	5	5	0.00
21/10/2011	R203 On 03-May-12	8.80	Call	Bond Future	5426	6	5	6	0.00
21/10/2011	R203 On 03-May-12	8.70	Call	Bond Future	5090	5	5	5	0.00
21/10/2011	R203 On 03-May-12	8.70	Put	Bond Future	656	1	1	1	0.00
21/10/2011	R203 On 03-May-12	8.80	Put	Bond Future	577	1	1	1	0.00
21/10/2011	R203 On 03-May-12	8.75	Put	Bond Future	615	1	1	1	0.00
21/10/2011	R203 On 02-August-12			Bond Future	7.74	105.4396	105.3428	105.4396	0.00
21/10/2011	R203 On 02-August-12	8.50	Call	Bond Future	4526	5	5	5	0.00
21/10/2011	R203 On 02-August-12	8.45	Call	Bond Future	4386	4	4	4	0.00
21/10/2011	R203 On 02-August-12	8.55	Call	Bond Future	4667	5	5	5	0.00
21/10/2011	R203 On 02-August-12	8.55	Put	Bond Future	1340	1	1	1	0.00
21/10/2011	R203 On 02-August-12	8.45	Put	Bond Future	1464	1	1	1	0.00
21/10/2011	R203 On 02-August-12	8.50	Put	Bond Future	1401	1	1	1	0.00
21/10/2011	R204 On 03-November-11			Bond Future	7.75	104.4871	104.3783	104.4871	1,081.00
21/10/2011	R204 On 03-November-11	8.75	Call	Bond Future	5246	5	5	5	0.00
21/10/2011	R204 On 03-November-11	8.80	Call	Bond Future	5500	6	6	6	0.00
21/10/2011	R204 On 03-November-11	8.70	Call	Bond Future	4991	5	5	5	0.00
21/10/2011	R204 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R204 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R204 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R204 On 02-February-12			Bond Future	7.85	101.9508	101.8455	101.9508	2,082.00
21/10/2011	R204 On 02-February-12	9.00	Call	Bond Future	6062	6	6	6	0.00
21/10/2011	R204 On 02-February-12	9.05	Call	Bond Future	6284	6	6	6	0.00
21/10/2011	R204 On 02-February-12	8.95	Call	Bond Future	5841	6	6	6	0.00
21/10/2011	R204 On 02-February-12	8.95	Put	Bond Future	230	0	0	0	0.00
21/10/2011	R204 On 02-February-12	9.05	Put	Bond Future	185	0	0	0	0.00
21/10/2011	R204 On 02-February-12	9.00	Put	Bond Future	207	0	0	0	0.00
21/10/2011	R204 On 03-May-12			Bond Future	7.93	103.4861	103.3792	103.4861	0.00
21/10/2011	R204 On 03-May-12	8.75	Call	Bond Future	5020	5	5	5	0.00
21/10/2011	R204 On 03-May-12	8.70	Call	Bond Future	4839	5	5	5	0.00
21/10/2011	R204 On 03-May-12	8.80	Call	Bond Future	5208	5	5	5	0.00
21/10/2011	R204 On 03-May-12	8.80	Put	Bond Future	901	1	1	1	0.00
21/10/2011	R204 On 03-May-12	8.70	Put	Bond Future	1015	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
21/10/2011	R204 On 03-May-12	8.75	Put	Bond Future	954	1	1	1	0.00
21/10/2011	R204 On 02-August-12			Bond Future	8.01	101.0616	100.9534	101.0616	0.00
21/10/2011	R204 On 02-August-12	8.50	Call	Bond Future	4338	4	4	4	0.00
21/10/2011	R204 On 02-August-12	8.55	Call	Bond Future	4491	5	4	5	0.00
21/10/2011	R204 On 02-August-12	8.45	Call	Bond Future	4187	4	4	4	0.00
21/10/2011	R204 On 02-August-12	8.45	Put	Bond Future	2063	2	2	2	0.00
21/10/2011	R204 On 02-August-12	8.55	Put	Bond Future	1890	2	2	2	0.00
21/10/2011	R204 On 02-August-12	8.50	Put	Bond Future	1975	2	2	2	0.00
21/10/2011	R206 On 03-November-11			Bond Future	6.00	105.4381	105.3762	105.4381	12,577.00
21/10/2011	R206 On 03-November-11	7.75	Call	Bond Future	3522	4	4	4	0.00
21/10/2011	R206 On 03-November-11	7.70	Call	Bond Future	3424	3	3	3	0.00
21/10/2011	R206 On 03-November-11	7.80	Call	Bond Future	3621	4	4	4	0.00
21/10/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R206 On 02-February-12			Bond Future	6.03	103.1872	103.1230	103.1872	0.00
21/10/2011	R206 On 02-February-12	8.00	Call	Bond Future	3540	4	4	4	0.00
21/10/2011	R206 On 02-February-12	7.95	Call	Bond Future	3452	4	3	4	0.00
21/10/2011	R206 On 02-February-12	8.05	Call	Bond Future	3627	4	4	4	0.00
21/10/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
21/10/2011	R206 On 02-February-12	7.95	Put	Bond Future	2	0	0	0	0.00
21/10/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
21/10/2011	R206 On 03-May-12			Bond Future	6.02	104.7408	104.6765	104.7408	0.00
21/10/2011	R206 On 03-May-12	7.50	Call	Bond Future	2432	2	2	2	0.00
21/10/2011	R206 On 03-May-12	7.55	Call	Bond Future	2502	3	3	3	0.00
21/10/2011	R206 On 03-May-12	7.45	Call	Bond Future	2362	2	2	2	0.00
21/10/2011	R206 On 03-May-12	7.45	Put	Bond Future	96	0	0	0	0.00
21/10/2011	R206 On 03-May-12	7.55	Put	Bond Future	80	0	0	0	0.00
21/10/2011	R206 On 03-May-12	7.50	Put	Bond Future	88	0	0	0	0.00
21/10/2011	R206 On 02-August-12			Bond Future	5.98	102.6001	102.5339	102.6001	0.00
21/10/2011	R206 On 02-August-12	7.25	Call	Bond Future	1937	2	2	2	0.00
21/10/2011	R206 On 02-August-12	7.20	Call	Bond Future	1882	2	2	2	0.00
21/10/2011	R206 On 02-August-12	7.30	Call	Bond Future	1992	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
21/10/2011	R206 On 02-August-12	7.30	Put	Bond Future	188	0	0	0	0.00
21/10/2011	R206 On 02-August-12	7.20	Put	Bond Future	212	0	0	0	0.00
21/10/2011	R206 On 02-August-12	7.25	Put	Bond Future	200	0	0	0	0.00
21/10/2011	R207 On 03-November-11			Bond Future	7.97	98.0693	97.9885	98.0693	8,399.00
21/10/2011	R207 On 03-November-11	8.75	Call	Bond Future	4361	4	4	4	0.00
21/10/2011	R207 On 03-November-11	8.80	Call	Bond Future	4632	5	5	5	0.00
21/10/2011	R207 On 03-November-11	8.70	Call	Bond Future	4090	4	4	4	0.00
21/10/2011	R207 On 03-November-11	7.90	Call	Bond Future	463	1	0	1	2,000.00
21/10/2011	R207 On 03-November-11	8.15	Call	Bond Future	1285	1	1	1	0.00
21/10/2011	R207 On 03-November-11	8.35	Call	Bond Future	2222	2	2	2	0.00
21/10/2011	R207 On 03-November-11	7.30	Call	Bond Future	4	0	0	0	900.00
21/10/2011	R207 On 03-November-11	7.95	Call	Bond Future	589	1	1	1	0.00
21/10/2011	R207 On 03-November-11	8.40	Call	Bond Future	2480	3	2	3	0.00
21/10/2011	R207 On 03-November-11	7.75	Call	Bond Future	198	0	0	0	300.00
21/10/2011	R207 On 03-November-11	7.95	Put	Bond Future	716	1	1	1	300.00
21/10/2011	R207 On 03-November-11	8.40	Put	Bond Future	50	0	0	0	900.00
21/10/2011	R207 On 03-November-11	7.75	Put	Bond Future	1490	1	1	1	0.00
21/10/2011	R207 On 03-November-11	8.35	Put	Bond Future	72	0	0	0	2,000.00
21/10/2011	R207 On 03-November-11	7.30	Put	Bond Future	3982	4	4	4	0.00
21/10/2011	R207 On 03-November-11	8.15	Put	Bond Future	265	0	0	0	2,000.00
21/10/2011	R207 On 03-November-11	8.70	Put	Bond Future	3	0	0	0	0.00
21/10/2011	R207 On 03-November-11	7.90	Put	Bond Future	880	1	1	1	0.00
21/10/2011	R207 On 03-November-11	8.80	Put	Bond Future	1	0	0	0	0.00
21/10/2011	R207 On 03-November-11	8.75	Put	Bond Future	2	0	0	0	0.00
21/10/2011	R207 On 02-February-12			Bond Future	8.06	95.8356	95.7570	95.8356	600.00
21/10/2011	R207 On 02-February-12	9.00	Call	Bond Future	5482	6	5	6	0.00
21/10/2011	R207 On 02-February-12	9.05	Call	Bond Future	5706	6	6	6	0.00
21/10/2011	R207 On 02-February-12	8.95	Call	Bond Future	5261	5	5	5	0.00
21/10/2011	R207 On 02-February-12	8.95	Put	Bond Future	439	0	0	0	0.00
21/10/2011	R207 On 02-February-12	9.05	Put	Bond Future	361	0	0	0	0.00
21/10/2011	R207 On 02-February-12	9.00	Put	Bond Future	398	0	0	0	0.00
21/10/2011	R207 On 03-May-12			Bond Future	8.15	97.2794	97.1975	97.2794	0.00
21/10/2011	R207 On 03-May-12	8.75	Call	Bond Future	4662	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
21/10/2011	R207 On 03-May-12	8.70	Call	Bond Future	4479	5	4	5	0.00
21/10/2011	R207 On 03-May-12	8.80	Call	Bond Future	4843	5	5	5	0.00
21/10/2011	R207 On 03-May-12	8.80	Put	Bond Future	1370	1	1	1	0.00
21/10/2011	R207 On 03-May-12	8.70	Put	Bond Future	1528	2	2	2	0.00
21/10/2011	R207 On 03-May-12	8.75	Put	Bond Future	1449	1	1	1	0.00
21/10/2011	R207 On 02-August-12			Bond Future	8.23	95.1531	95.0630	95.1531	0.00
21/10/2011	R207 On 02-August-12	8.75	Call	Bond Future	4775	5	5	5	0.00
21/10/2011	R207 On 02-August-12	8.80	Call	Bond Future	4940	5	5	5	0.00
21/10/2011	R207 On 02-August-12	8.70	Call	Bond Future	4612	5	5	5	0.00
21/10/2011	R207 On 02-August-12	8.70	Put	Bond Future	2174	2	2	2	0.00
21/10/2011	R207 On 02-August-12	8.80	Put	Bond Future	1991	2	2	2	0.00
21/10/2011	R207 On 02-August-12	8.75	Put	Bond Future	2081	2	2	2	0.00
21/10/2011	R208 On 03-November-11			Bond Future	8.05	92.4877	92.2475	92.4877	2,040.00
21/10/2011	R208 On 03-November-11	8.75	Call	Bond Future	4178	4	4	4	0.00
21/10/2011	R208 On 03-November-11	8.80	Call	Bond Future	4465	5	4	5	0.00
21/10/2011	R208 On 03-November-11	8.70	Call	Bond Future	3890	4	4	4	0.00
21/10/2011	R208 On 03-November-11	7.95	Call	Bond Future	419	1	0	1	1,995.00
21/10/2011	R208 On 03-November-11	8.90	Call	Bond Future	5037	5	5	5	0.00
21/10/2011	R208 On 03-November-11	8.20	Call	Bond Future	1238	1	1	1	665.00
21/10/2011	R208 On 03-November-11	8.40	Call	Bond Future	2208	2	2	2	0.00
21/10/2011	R208 On 03-November-11	8.40	Put	Bond Future	94	0	0	0	665.00
21/10/2011	R208 On 03-November-11	8.90	Put	Bond Future	1	0	0	0	1,995.00
21/10/2011	R208 On 03-November-11	8.20	Put	Bond Future	328	0	0	0	0.00
21/10/2011	R208 On 03-November-11	8.70	Put	Bond Future	8	0	0	0	0.00
21/10/2011	R208 On 03-November-11	7.95	Put	Bond Future	1043	1	1	1	0.00
21/10/2011	R208 On 03-November-11	8.80	Put	Bond Future	3	0	0	0	0.00
21/10/2011	R208 On 03-November-11	8.75	Put	Bond Future	5	0	0	0	0.00
21/10/2011	R208 On 02-February-12			Bond Future	8.14	93.8162	93.5696	93.8162	5,986.00
21/10/2011	R208 On 02-February-12	9.00	Call	Bond Future	5516	6	6	6	0.00
21/10/2011	R208 On 02-February-12	8.95	Call	Bond Future	5285	5	5	5	0.00
21/10/2011	R208 On 02-February-12	9.05	Call	Bond Future	5750	6	6	6	0.00
21/10/2011	R208 On 02-February-12	9.05	Put	Bond Future	460	0	0	0	0.00
21/10/2011	R208 On 02-February-12	8.95	Put	Bond Future	554	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
21/10/2011	R208 On 02-February-12	9.00	Put	Bond Future	505	0	1	0	0.00
21/10/2011	R208 On 03-May-12			Bond Future	8.21	91.8281	91.5815	91.8281	0.00
21/10/2011	R208 On 03-May-12	9.00	Call	Bond Future	5652	6	6	6	0.00
21/10/2011	R208 On 03-May-12	9.05	Call	Bond Future	5858	6	6	6	0.00
21/10/2011	R208 On 03-May-12	8.95	Call	Bond Future	5448	6	5	6	0.00
21/10/2011	R208 On 03-May-12	8.95	Put	Bond Future	1255	1	1	1	0.00
21/10/2011	R208 On 03-May-12	9.05	Put	Bond Future	1115	1	1	1	0.00
21/10/2011	R208 On 03-May-12	9.00	Put	Bond Future	1183	1	1	1	0.00
21/10/2011	R208 On 02-August-12			Bond Future	8.29	93.2545	93.0022	93.2545	0.00
21/10/2011	R208 On 02-August-12	8.75	Call	Bond Future	4929	5	5	5	0.00
21/10/2011	R208 On 02-August-12	8.70	Call	Bond Future	4755	5	5	5	0.00
21/10/2011	R208 On 02-August-12	8.80	Call	Bond Future	5107	5	5	5	0.00
21/10/2011	R208 On 02-August-12	8.80	Put	Bond Future	2236	2	2	2	0.00
21/10/2011	R208 On 02-August-12	8.70	Put	Bond Future	2435	2	2	2	0.00
21/10/2011	R208 On 02-August-12	8.75	Put	Bond Future	2333	2	2	2	0.00
21/10/2011	R209 On 03-November-11			Bond Future	8.84	75.4216	74.9079	75.4216	1,763.00
21/10/2011	R209 On 03-November-11	8.75	Call	Bond Future	637	1	1	1	0.00
21/10/2011	R209 On 03-November-11	8.80	Call	Bond Future	801	1	1	1	0.00
21/10/2011	R209 On 03-November-11	8.70	Call	Bond Future	497	1	0	1	0.00
21/10/2011	R209 On 03-November-11	8.70	Put	Bond Future	1611	1	2	1	0.00
21/10/2011	R209 On 03-November-11	8.80	Put	Bond Future	1116	1	1	1	0.00
21/10/2011	R209 On 03-November-11	8.75	Put	Bond Future	1350	1	1	1	0.00
21/10/2011	R209 On 02-February-12			Bond Future	8.91	76.4972	75.9825	76.4972	1,237.00
21/10/2011	R209 On 02-February-12	9.00	Call	Bond Future	3188	3	3	3	0.00
21/10/2011	R209 On 02-February-12	9.05	Call	Bond Future	3396	4	3	4	0.00
21/10/2011	R209 On 02-February-12	8.95	Call	Bond Future	2987	3	3	3	0.00
21/10/2011	R209 On 02-February-12	8.95	Put	Bond Future	2686	2	3	2	0.00
21/10/2011	R209 On 02-February-12	9.05	Put	Bond Future	2331	2	2	2	0.00
21/10/2011	R209 On 02-February-12	9.00	Put	Bond Future	2503	2	3	2	0.00
21/10/2011	R209 On 03-May-12			Bond Future	8.98	74.5096	73.9859	74.5096	0.00
21/10/2011	R209 On 03-May-12	9.00	Call	Bond Future	3932	4	4	4	0.00
21/10/2011	R209 On 03-May-12	8.95	Call	Bond Future	3743	4	4	4	0.00
21/10/2011	R209 On 03-May-12	9.05	Call	Bond Future	4127	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
21/10/2011	R209 On 03-May-12	9.05	Put	Bond Future	3571	3	4	3	0.00
21/10/2011	R209 On 03-May-12	8.95	Put	Bond Future	3950	4	4	4	0.00
21/10/2011	R209 On 03-May-12	9.00	Put	Bond Future	3756	4	4	4	0.00
21/10/2011	R209 On 02-August-12			Bond Future	9.04	75.6649	75.1322	75.6649	0.00
21/10/2011	R209 On 02-August-12	9.25	Call	Bond Future	5560	6	6	6	0.00
21/10/2011	R209 On 02-August-12	9.30	Call	Bond Future	5762	6	6	6	0.00
21/10/2011	R209 On 02-August-12	9.20	Call	Bond Future	5360	6	5	6	0.00
21/10/2011	R209 On 02-August-12	9.20	Put	Bond Future	4173	4	4	4	0.00
21/10/2011	R209 On 02-August-12	9.30	Put	Bond Future	3844	4	4	4	0.00
21/10/2011	R209 On 02-August-12	9.25	Put	Bond Future	4006	4	4	4	0.00
21/10/2011	R210 On 03-November-11			Bond Future	130.91	130.9026	130.9095	130.9026	750.00
21/10/2011	R210 On 03-November-11	131.00	Call	Bond Future	0	0	0	0	0.00
21/10/2011	R210 On 03-November-11	130.95	Call	Bond Future	0	0	0	0	0.00
21/10/2011	R210 On 03-November-11	131.05	Call	Bond Future	0	0	0	0	0.00
21/10/2011	R210 On 03-November-11	131.05	Put	Bond Future	141	0	0	0	0.00
21/10/2011	R210 On 03-November-11	130.95	Put	Bond Future	41	0	0	0	0.00
21/10/2011	R210 On 03-November-11	131.00	Put	Bond Future	91	0	0	0	0.00
21/10/2011	R211 On 03-November-11			Bond Future	113.28	113.2824	113.2843	113.2824	529.00
21/10/2011	R211 On 03-November-11	1.25	Call	Bond Future	112034	112	112	112	0.00
21/10/2011	R211 On 03-November-11	1.20	Call	Bond Future	112084	112	112	112	0.00
21/10/2011	R211 On 03-November-11	1.30	Call	Bond Future	111984	112	112	112	0.00
21/10/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R211 On 02-February-12			Bond Future	113.57	113.5691	113.5711	113.5691	0.00
21/10/2011	R211 On 02-February-12	110.50	Call	Bond Future	3071	3	3	3	0.00
21/10/2011	R211 On 02-February-12	110.55	Call	Bond Future	3021	3	3	3	0.00
21/10/2011	R211 On 02-February-12	110.45	Call	Bond Future	3121	3	3	3	0.00
21/10/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
21/10/2011	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
21/10/2011	R212 On	03-November-11				Bond Future	109.66	109.6549	109.6601	109.6549	2,677.00
21/10/2011	R212 On	03-November-11	2.50	Call		Bond Future	107160	107	107	107	0.00
21/10/2011	R212 On	03-November-11	2.55	Call		Bond Future	107110	107	107	107	0.00
21/10/2011	R212 On	03-November-11	2.45	Call		Bond Future	107210	107	107	107	0.00
21/10/2011	R212 On	03-November-11	2.45	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R212 On	03-November-11	2.55	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R212 On	03-November-11	2.50	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R212 On	02-February-12				Bond Future	109.76	109.7590	109.7642	109.7590	0.00
21/10/2011	R212 On	02-February-12	108.50	Call		Bond Future	1264	1	1	1	0.00
21/10/2011	R212 On	02-February-12	108.45	Call		Bond Future	1314	1	1	1	0.00
21/10/2011	R212 On	02-February-12	108.55	Call		Bond Future	1214	1	1	1	0.00
21/10/2011	R212 On	02-February-12	108.55	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R212 On	02-February-12	108.45	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R212 On	02-February-12	108.50	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R213 On	03-November-11				Bond Future	8.84	84.9252	84.4510	84.9252	0.00
21/10/2011	R213 On	03-November-11	8.75	Call		Bond Future	0	0	0	0	0.00
21/10/2011	R213 On	03-November-11	8.80	Call		Bond Future	0	0	0	0	0.00
21/10/2011	R213 On	03-November-11	8.70	Call		Bond Future	0	0	0	0	0.00
21/10/2011	R213 On	03-November-11	8.70	Put		Bond Future	1099	1	1	1	0.00
21/10/2011	R213 On	03-November-11	8.80	Put		Bond Future	289	0	0	0	0.00
21/10/2011	R213 On	03-November-11	8.75	Put		Bond Future	693	0	1	0	0.00
21/10/2011	R213 On	02-February-12				Bond Future	8.92	86.1475	85.6569	86.1475	0.00
21/10/2011	R213 On	02-February-12	9.00	Call		Bond Future	642	1	1	1	0.00
21/10/2011	R213 On	02-February-12	8.95	Call		Bond Future	252	1	0	1	0.00
21/10/2011	R213 On	02-February-12	9.05	Call		Bond Future	1030	2	1	2	0.00
21/10/2011	R213 On	02-February-12	9.05	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R213 On	02-February-12	8.95	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R213 On	02-February-12	9.00	Put		Bond Future	0	0	0	0	0.00
21/10/2011	R213 On	03-May-12				Bond Future	8.99	83.9034	83.4117	83.9034	0.00
21/10/2011	R213 On	03-May-12	9.25	Call		Bond Future	1991	2	2	2	0.00
21/10/2011	R213 On	03-May-12	9.30	Call		Bond Future	2364	3	2	3	0.00
21/10/2011	R213 On	03-May-12	9.20	Call		Bond Future	1615	2	2	2	0.00
21/10/2011	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
21/10/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R213 On 02-August-12			Bond Future	9.06	85.2042	84.7038	85.2042	0.00
21/10/2011	R213 On 02-August-12	9.25	Call	Bond Future	1452	2	1	2	0.00
21/10/2011	R213 On 02-August-12	9.30	Call	Bond Future	1824	2	2	2	0.00
21/10/2011	R213 On 02-August-12	9.20	Call	Bond Future	1078	2	1	2	0.00
21/10/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
21/10/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
21/10/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
21/10/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
21/10/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
21/10/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
21/10/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/10/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/10/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/10/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
21/10/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
21/10/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
21/10/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
21/10/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/10/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/10/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/10/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
21/10/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
21/10/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
21/10/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
21/10/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
21/10/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/10/2011	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
21/10/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
21/10/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00