



# Derivatives Weekly Statistics Report

From: 26/09/2011 To: 26/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	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
26/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	AL7T On 03-November-11			Index Future	396.13	394.0140	396.1260	394.0140	16.00
26/09/2011	AL7T On 02-February-12			Index Future	401.82	399.6760	401.8170	399.6760	0.00
26/09/2011	ALBI On 03-November-11			Index Future	363.49	361.7730	363.4900	361.7730	1,653.00
26/09/2011	ALBI On 02-February-12			Index Future	368.71	366.9720	368.7120	366.9720	0.00
26/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	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
26/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	CAAG On 24-October-11			Can-Do Future	8.12	8.2943	8.1152	8.2943	0.00
26/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	1417	2	1	2	0.00
26/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	1367	2	1	2	0.00
26/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	1467	2	1	2	0.00
26/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	1120	1	1	1	14,286.00
26/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	739	1	1	1	6,757.00
26/09/2011	CAAG On 24-October-11	8.75	Call	Can-Do Future	99	0	0	0	11,429.00
26/09/2011	CAAG On 24-October-11	8.50	Call	Can-Do Future	144	0	0	0	11,111.00
26/09/2011	CAAG On 24-October-11	9.00	Call	Can-Do Future	68	0	0	0	11,111.00
26/09/2011	CAAG On 24-October-11	9.00	Put	Can-Do Future	953	1	1	1	0.00
26/09/2011	CAAG On 24-October-11	8.50	Put	Can-Do Future	529	0	1	0	0.00
26/09/2011	CAAG On 24-October-11	8.75	Put	Can-Do Future	734	1	1	1	0.00
26/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	24	0	0	0	0.00
26/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	2	0	0	0	0.00
26/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	5	0	0	0	0.00
26/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	2	0	0	0	0.00
26/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	2	0	0	0	0.00
26/09/2011	CAAJ On 20-October-11			Any day expiry	8.11	8.2895	8.1105	8.2895	0.00
26/09/2011	CAAJ On 20-October-11	7.75	Call	Any day expiry	448	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	CAAJ On 20-October-11	7.80	Call	Any day expiry	414	1	0	1	0.00
26/09/2011	CAAJ On 20-October-11	7.70	Call	Any day expiry	483	1	0	1	0.00
26/09/2011	CAAJ On 20-October-11	7.70	Put	Any day expiry	73	0	0	0	16,500.00
26/09/2011	CAAJ On 20-October-11	7.80	Put	Any day expiry	104	0	0	0	0.00
26/09/2011	CAAJ On 20-October-11	7.75	Put	Any day expiry	88	0	0	0	0.00
26/09/2011	CAAK On 19-December-11			Can-Do Future	0.10	0.0952	0.0971	0.0952	12,659.00
26/09/2011	CAAL On 19-December-11			Can-Do Future	0.13	0.1262	0.1283	0.1262	18,519.00
26/09/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1105	0.1139	0.1105	12,423.00
26/09/2011	CAAN On 30-March-12			Can-Do Future	0.57	0.5736	0.5710	0.5736	100,000.00
26/09/2011	CAAO On 30-March-12			Can-Do Future	0.08	0.0815	0.0818	0.0815	100,000.00
26/09/2011	CAAP On 19-December-11			Can-Do Future	0.12	0.1234	0.1238	0.1234	12,346.00
26/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
26/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
26/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2011	GOVI On 03-November-11			GOVI	364.53	362.8310	364.5330	362.8310	163.00
26/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	75330	6	8	6	0.00
26/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	75230	6	8	6	0.00
26/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	75430	6	8	6	0.00
26/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
26/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
26/09/2011	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
26/09/2011	GOVI On 02-February-12			GOVI	369.77	368.0450	369.7700	368.0450	0.00
26/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	7700	0	1	0	0.00
26/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	7600	0	1	0	0.00
26/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	7800	0	1	0	0.00
26/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	1	0	1	0.00
26/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	1	0	1	0.00
26/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	1	0	1	0.00
26/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2011	IGOV On 03-November-11			Index Future	160.68	160.4180	160.6830	160.4180	85.00
26/09/2011	IGOV On 02-February-12			Index Future	162.99	162.7240	162.9920	162.7240	0.00
26/09/2011	ILBI On 02-February-12			Index Future	444.60	444.6000	444.6000	444.6000	88.00
26/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	1,000.00
26/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.45	94.5300	94.5500	94.5300	1,700.00
26/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.37	94.5700	94.6300	94.5700	5,541.00
26/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.32	94.6000	94.6800	94.6000	0.00
26/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.31	94.6000	94.6900	94.6000	0.00
26/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.30	94.5700	94.7000	94.5700	1,340.00
26/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.36	94.4600	94.6400	94.4600	2,890.00
26/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.55	94.2300	94.4500	94.2300	44,760.00
26/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.81	93.9800	94.1900	93.9800	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
26/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.08	93.7200	93.9200	93.7200	790.00
26/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.35	93.4300	93.6500	93.4300	1,250.00
26/09/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.62	93.1600	93.3800	93.1600	0.00
26/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/09/2011	OTH1 On 03-November-11			Index Future	357.54	355.7480	357.5390	355.7480	0.00
26/09/2011	OTH1 On 02-February-12			Index Future	362.68	360.8610	362.6760	360.8610	0.00
26/09/2011	R157 On 03-November-11			Bond Future	7.10	122.9275	123.2046	122.9275	15,704.00
26/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	4207	4	4	4	0.00
26/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	4385	4	4	4	0.00
26/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	4029	4	4	4	0.00

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26/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	72	0	0	0	1,200.00
26/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	1796	2	2	2	0.00
26/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	473	0	0	0	400.00
26/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	644	1	1	1	0.00
26/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	659	1	1	1	400.00
26/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	138	0	0	0	1,200.00
26/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	864	1	1	1	0.00
26/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	5	0	0	0	0.00
26/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	2173	2	2	2	0.00
26/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	3	0	0	0	0.00
26/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	4	0	0	0	0.00
26/09/2011	R157 On 02-February-12			Bond Future	7.22	124.6943	124.9739	124.6943	0.00
26/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	4540	4	5	4	0.00
26/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	4690	4	5	4	0.00
26/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	4389	4	4	4	0.00
26/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	121	0	0	0	130.00
26/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	1019	1	1	1	0.00
26/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	426	0	0	0	0.00
26/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	2793	3	3	3	130.00
26/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	4481	5	4	5	0.00
26/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	1609	2	2	2	130.00
26/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	175	0	0	0	0.00
26/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	142	0	0	0	0.00
26/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	159	0	0	0	0.00
26/09/2011	R157 On 03-May-12			Bond Future	7.32	119.7586	120.0446	119.7586	0.00
26/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	3515	3	4	3	0.00
26/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	3640	3	4	3	0.00
26/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	3392	3	3	3	0.00
26/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	568	1	1	1	0.00
26/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	501	1	1	1	0.00
26/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	534	1	1	1	0.00
26/09/2011	R157 On 02-August-12			Bond Future	7.41	121.6462	121.9320	121.6462	0.00
26/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	2938	3	3	3	0.00

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26/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	3037	3	3	3	0.00
26/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	2840	3	3	3	0.00
26/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	1219	1	1	1	0.00
26/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	1120	1	1	1	0.00
26/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	1169	1	1	1	0.00
26/09/2011	R186 On 03-November-11			Bond Future	8.62	118.9851	119.7448	118.9851	25,889.00
26/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	4123	4	4	4	0.00
26/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	4471	4	4	4	0.00
26/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	3786	3	4	3	0.00
26/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	2567	2	3	2	0.00
26/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	363	0	0	0	1,275.00
26/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	891	1	1	1	425.00
26/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	1592	1	2	1	0.00
26/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	4828	4	5	4	0.00
26/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	93	0	0	0	250.00
26/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	238	0	0	0	0.00
26/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	533	0	1	0	0.00
26/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	4511	5	5	5	250.00
26/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	6194	7	6	7	250.00
26/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	456	1	0	1	1,275.00
26/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	8075	9	8	9	0.00
26/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	2218	3	2	3	425.00
26/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	3416	4	3	4	0.00
26/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	5324	6	5	6	0.00
26/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	746	1	1	1	0.00
26/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	1339	2	1	2	0.00
26/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	540	1	1	1	0.00
26/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	636	1	1	1	0.00
26/09/2011	R186 On 02-February-12			Bond Future	8.70	115.4043	116.1765	115.4043	2,501.00
26/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	5159	5	5	5	0.00
26/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	5434	5	5	5	0.00
26/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	4891	4	5	4	0.00
26/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	780	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
26/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	61	0	0	0	6,000.00
26/09/2011	R186 On 02-February-12	8.00	Call	Bond Future	1264	1	1	1	100.00
26/09/2011	R186 On 02-February-12	13.25	Call	Bond Future	32506	32	33	32	0.00
26/09/2011	R186 On 02-February-12	98.00	Call	Bond Future	104280	104	104	104	0.00
26/09/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R186 On 02-February-12	8.00	Put	Bond Future	7960	9	8	9	0.00
26/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	20097	21	20	21	0.00
26/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	2677	3	3	3	0.00
26/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	9989	11	10	11	0.00
26/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	2337	3	2	3	0.00
26/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	2502	3	3	3	100.00
26/09/2011	R186 On 03-May-12			Bond Future	8.79	117.1325	117.9168	117.1325	0.00
26/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	5935	6	6	6	0.00
26/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	5692	5	6	5	0.00
26/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	6184	6	6	6	0.00
26/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	3863	4	4	4	0.00
26/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	4245	5	4	5	0.00
26/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	4050	4	4	4	0.00
26/09/2011	R186 On 02-August-12			Bond Future	8.86	113.6893	114.4856	113.6893	0.00
26/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	5231	5	5	5	0.00
26/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	5023	5	5	5	0.00
26/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	5444	5	5	5	0.00
26/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	6000	6	6	6	0.00
26/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	6470	7	6	7	0.00
26/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	6231	7	6	7	0.00
26/09/2011	R189 On 03-November-11			Bond Future	214.36	214.3604	214.3596	214.3604	0.00
26/09/2011	R189 On 03-November-11	212.00	Call	Bond Future	2360	2	2	2	0.00
26/09/2011	R189 On 03-November-11	212.05	Call	Bond Future	2310	2	2	2	0.00
26/09/2011	R189 On 03-November-11	211.95	Call	Bond Future	2410	2	2	2	0.00
26/09/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
26/09/2011	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
26/09/2011	R197 On 03-November-11			Bond Future	242.09	241.6278	242.0892	241.6278	183.00
26/09/2011	R197 On 03-November-11	238.50	Call	Bond Future	3589	3	4	3	0.00
26/09/2011	R197 On 03-November-11	238.45	Call	Bond Future	3639	3	4	3	0.00
26/09/2011	R197 On 03-November-11	238.55	Call	Bond Future	3539	3	4	3	0.00
26/09/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R201 On 03-November-11			Bond Future	6.71	108.7041	108.9763	108.7041	3,090.00
26/09/2011	R201 On 03-November-11	8.00	Call	Bond Future	3611	3	4	3	0.00
26/09/2011	R201 On 03-November-11	7.95	Call	Bond Future	3474	3	3	3	0.00
26/09/2011	R201 On 03-November-11	8.05	Call	Bond Future	3748	3	4	3	0.00
26/09/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R201 On 03-November-11	7.95	Put	Bond Future	1	0	0	0	0.00
26/09/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R201 On 02-February-12			Bond Future	6.80	105.8589	106.1339	105.8589	0.00
26/09/2011	R201 On 02-February-12	8.25	Call	Bond Future	3766	4	4	4	0.00
26/09/2011	R201 On 02-February-12	8.20	Call	Bond Future	3642	3	4	3	0.00
26/09/2011	R201 On 02-February-12	8.30	Call	Bond Future	3889	4	4	4	0.00
26/09/2011	R201 On 02-February-12	8.30	Put	Bond Future	14	0	0	0	0.00
26/09/2011	R201 On 02-February-12	8.20	Put	Bond Future	20	0	0	0	0.00
26/09/2011	R201 On 02-February-12	8.25	Put	Bond Future	17	0	0	0	0.00
26/09/2011	R201 On 03-May-12			Bond Future	6.88	107.4503	107.7290	107.4503	0.00
26/09/2011	R201 On 03-May-12	7.75	Call	Bond Future	2377	2	2	2	0.00
26/09/2011	R201 On 03-May-12	7.80	Call	Bond Future	2472	2	2	2	0.00
26/09/2011	R201 On 03-May-12	7.70	Call	Bond Future	2282	2	2	2	0.00
26/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	310	0	0	0	0.00
26/09/2011	R201 On 03-May-12	7.80	Put	Bond Future	263	0	0	0	0.00
26/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	287	0	0	0	0.00
26/09/2011	R201 On 02-August-12			Bond Future	6.94	104.7323	105.0121	104.7323	0.00
26/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	1788	2	2	2	0.00
26/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	1865	2	2	2	0.00
26/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	1713	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
26/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	588	1	1	1	0.00
26/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	523	1	1	1	0.00
26/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	554	1	1	1	0.00
26/09/2011	R202 On 03-November-11			Bond Future	179.40	178.8214	179.3993	178.8214	30,326.00
26/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	178899	178	179	178	0.00
26/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	178849	178	179	178	0.00
26/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	178949	178	179	178	0.00
26/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R202 On 02-February-12			Bond Future	179.31	178.7280	179.3135	178.7280	0.00
26/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	2314	2	2	2	0.00
26/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	2364	2	2	2	0.00
26/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	2264	2	2	2	0.00
26/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R203 On 03-November-11			Bond Future	7.89	102.4919	102.8549	102.4919	2,187.00
26/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	2898	3	3	3	0.00
26/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	3101	3	3	3	0.00
26/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	2698	2	3	2	0.00
26/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	141	0	0	0	0.00
26/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	93	0	0	0	0.00
26/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	115	0	0	0	0.00
26/09/2011	R203 On 02-February-12			Bond Future	8.01	103.9647	104.3307	103.9647	0.00
26/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	3872	4	4	4	0.00
26/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	4038	4	4	4	0.00
26/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	3708	3	4	3	0.00
26/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	687	1	1	1	0.00
26/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	587	1	1	1	0.00
26/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	636	1	1	1	0.00
26/09/2011	R203 On 03-May-12			Bond Future	8.12	101.3682	101.7405	101.3682	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	3876	4	4	4	0.00
26/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	3734	4	4	4	0.00
26/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	4019	4	4	4	0.00
26/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	1162	1	1	1	0.00
26/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	1292	1	1	1	0.00
26/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	1226	1	1	1	0.00
26/09/2011	R203 On 02-August-12			Bond Future	8.23	102.9624	103.3393	102.9624	0.00
26/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	3363	3	3	3	0.00
26/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	3481	3	3	3	0.00
26/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	3246	3	3	3	0.00
26/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	2327	3	2	3	0.00
26/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	2157	2	2	2	0.00
26/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	2242	2	2	2	0.00
26/09/2011	R204 On 03-November-11			Bond Future	8.10	102.0730	102.5128	102.0730	3,212.00
26/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	3494	3	3	3	0.00
26/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	3265	3	3	3	0.00
26/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	3727	3	4	3	0.00
26/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	93	0	0	0	0.00
26/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	140	0	0	0	0.00
26/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	114	0	0	0	0.00
26/09/2011	R204 On 02-February-12			Bond Future	8.21	99.5070	99.9528	99.5070	0.00
26/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	4565	4	5	4	0.00
26/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	4373	4	4	4	0.00
26/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	4760	4	5	4	0.00
26/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	554	1	1	1	0.00
26/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	655	1	1	1	0.00
26/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	603	1	1	1	0.00
26/09/2011	R204 On 03-May-12			Bond Future	8.31	101.0034	101.4590	101.0034	0.00
26/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	3814	4	4	4	0.00
26/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	3977	4	4	4	0.00
26/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	3661	3	4	3	0.00
26/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1757	2	2	2	0.00
26/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1590	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
26/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1668	2	2	2	0.00
26/09/2011	R204 On 02-August-12			Bond Future	8.41	98.5615	99.0207	98.5615	0.00
26/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	3328	3	3	3	0.00
26/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	3201	3	3	3	0.00
26/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	3458	3	3	3	0.00
26/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	2789	3	3	3	0.00
26/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	3009	3	3	3	0.00
26/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	2897	3	3	3	0.00
26/09/2011	R206 On 03-November-11			Bond Future	6.39	104.3384	104.5869	104.3384	12,577.00
26/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	2733	2	3	2	0.00
26/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	2832	3	3	3	0.00
26/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	2635	2	3	2	0.00
26/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R206 On 02-February-12			Bond Future	6.46	102.0733	102.3253	102.0733	0.00
26/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	2758	3	3	3	0.00
26/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	2843	3	3	3	0.00
26/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	2673	2	3	2	0.00
26/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	20	0	0	0	0.00
26/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	15	0	0	0	0.00
26/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	18	0	0	0	0.00
26/09/2011	R206 On 03-May-12			Bond Future	6.53	103.6097	103.8654	103.6097	0.00
26/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	1771	2	2	2	0.00
26/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	1711	2	2	2	0.00
26/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	1833	2	2	2	0.00
26/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	222	0	0	0	0.00
26/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	256	0	0	0	0.00
26/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	238	0	0	0	0.00
26/09/2011	R206 On 02-August-12			Bond Future	6.56	101.4760	101.7333	101.4760	0.00
26/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1362	1	1	1	0.00
26/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1408	1	1	1	0.00
26/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1316	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	447	1	0	1	0.00
26/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	404	0	0	0	0.00
26/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	426	1	0	1	0.00
26/09/2011	R207 On 03-November-11			Bond Future	8.30	95.6984	96.1025	95.6984	8,999.00
26/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	2759	2	3	2	0.00
26/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	2984	3	3	3	0.00
26/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	2541	2	3	2	0.00
26/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	312	0	0	0	2,000.00
26/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	724	1	1	1	0.00
26/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	1242	1	1	1	0.00
26/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	17	0	0	0	900.00
26/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	170	0	0	0	300.00
26/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	376	0	0	0	0.00
26/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	1399	1	1	1	0.00
26/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	855	1	1	1	900.00
26/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	2389	3	2	3	300.00
26/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	3348	4	3	4	0.00
26/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	978	1	1	1	2,000.00
26/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	5881	6	6	6	0.00
26/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	1590	2	2	2	2,000.00
26/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	340	0	0	0	0.00
26/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	2615	3	3	3	0.00
26/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	239	0	0	0	0.00
26/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	286	0	0	0	0.00
26/09/2011	R207 On 02-February-12			Bond Future	8.41	93.4319	93.8463	93.4319	0.00
26/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	4132	4	4	4	0.00
26/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	3945	4	4	4	0.00
26/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	4324	4	4	4	0.00
26/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	890	1	1	1	0.00
26/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	1034	1	1	1	0.00
26/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	959	1	1	1	0.00
26/09/2011	R207 On 03-May-12			Bond Future	8.51	94.8412	95.2545	94.8412	0.00
26/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	3585	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
26/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	3738	4	4	4	0.00
26/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	3429	3	3	3	0.00
26/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	2421	3	2	3	0.00
26/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	2208	2	2	2	0.00
26/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	2315	3	2	3	0.00
26/09/2011	R207 On 02-August-12			Bond Future	8.61	92.6913	93.1132	92.6913	0.00
26/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	3741	4	4	4	0.00
26/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	3602	3	4	3	0.00
26/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	3883	4	4	4	0.00
26/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	2884	3	3	3	0.00
26/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	3113	3	3	3	0.00
26/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	2997	3	3	3	0.00
26/09/2011	R208 On 03-November-11			Bond Future	8.34	89.9424	90.4982	89.9424	7,139.00
26/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	2770	2	3	2	0.00
26/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	3004	3	3	3	0.00
26/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	2542	2	3	2	0.00
26/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	341	0	0	0	1,995.00
26/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	796	1	1	1	665.00
26/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	1365	1	1	1	0.00
26/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	3490	3	3	3	0.00
26/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	203	0	0	0	1,995.00
26/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	1000	1	1	1	665.00
26/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	1635	2	2	2	0.00
26/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	409	1	0	1	0.00
26/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	2714	3	3	3	0.00
26/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	292	0	0	0	0.00
26/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	347	1	0	1	0.00
26/09/2011	R208 On 02-February-12			Bond Future	8.43	91.2368	91.7967	91.2368	0.00
26/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	4323	4	4	4	0.00
26/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	4526	4	5	4	0.00
26/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	4124	4	4	4	0.00
26/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	1166	1	1	1	0.00
26/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	1009	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	1085	1	1	1	0.00
26/09/2011	R208 On 03-May-12			Bond Future	8.52	89.2121	89.7813	89.2121	0.00
26/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	4551	4	5	4	0.00
26/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	4372	4	4	4	0.00
26/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	4732	4	5	4	0.00
26/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	1789	2	2	2	0.00
26/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1979	2	2	2	0.00
26/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	1882	2	2	2	0.00
26/09/2011	R208 On 02-August-12			Bond Future	8.61	90.6160	91.1939	90.6160	0.00
26/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	3999	4	4	4	0.00
26/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	4154	4	4	4	0.00
26/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	3847	4	4	4	0.00
26/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	3336	4	3	4	0.00
26/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	3091	3	3	3	0.00
26/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	3211	3	3	3	0.00
26/09/2011	R209 On 03-November-11			Bond Future	8.88	74.3066	74.6336	74.3066	1,383.00
26/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	1177	1	1	1	0.00
26/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	1024	1	1	1	0.00
26/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	1344	1	1	1	0.00
26/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	1934	2	2	2	0.00
26/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	2412	3	2	3	0.00
26/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	2164	2	2	2	0.00
26/09/2011	R209 On 02-February-12			Bond Future	8.95	75.3740	75.7042	75.3740	0.00
26/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	3356	3	3	3	0.00
26/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	3162	3	3	3	0.00
26/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	3557	3	4	3	0.00
26/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	2770	3	3	3	0.00
26/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	3139	3	3	3	0.00
26/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	2949	3	3	3	0.00
26/09/2011	R209 On 03-May-12			Bond Future	9.02	73.3698	73.6958	73.3698	0.00
26/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	4017	4	4	4	0.00
26/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	4207	4	4	4	0.00
26/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	3833	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
26/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	4330	5	4	5	0.00
26/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	3941	4	4	4	0.00
26/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	4131	4	4	4	0.00
26/09/2011	R209 On 02-August-12			Bond Future	9.08	74.5235	74.8531	74.5235	0.00
26/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	5599	5	6	5	0.00
26/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	5404	5	5	5	0.00
26/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	5797	6	6	6	0.00
26/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	4158	4	4	4	0.00
26/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	4496	5	4	5	0.00
26/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	4324	4	4	4	0.00
26/09/2011	R210 On 03-November-11			Bond Future	133.54	133.7152	133.5437	133.7152	600.00
26/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	2544	3	3	3	0.00
26/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	2494	3	2	3	0.00
26/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	2594	3	3	3	0.00
26/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R211 On 03-November-11			Bond Future	112.95	112.9435	112.9464	112.9435	529.00
26/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111696	112	112	112	0.00
26/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111646	112	112	112	0.00
26/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	111746	112	112	112	0.00
26/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R211 On 02-February-12			Bond Future	113.23	113.2289	113.2313	113.2289	0.00
26/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	2731	3	3	3	0.00
26/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	2781	3	3	3	0.00
26/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2681	3	3	3	0.00
26/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
26/09/2011	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
26/09/2011	R212 On	03-November-11				Bond Future	109.81	109.8065	109.8123	109.8065	2,667.00
26/09/2011	R212 On	03-November-11	2.50	Call		Bond Future	107312	107	107	107	0.00
26/09/2011	R212 On	03-November-11	2.55	Call		Bond Future	107262	107	107	107	0.00
26/09/2011	R212 On	03-November-11	2.45	Call		Bond Future	107362	107	107	107	0.00
26/09/2011	R212 On	03-November-11	2.45	Put		Bond Future	0	0	0	0	0.00
26/09/2011	R212 On	03-November-11	2.55	Put		Bond Future	0	0	0	0	0.00
26/09/2011	R212 On	03-November-11	2.50	Put		Bond Future	0	0	0	0	0.00
26/09/2011	R212 On	02-February-12				Bond Future	109.92	109.9163	109.9216	109.9163	0.00
26/09/2011	R212 On	02-February-12	108.50	Call		Bond Future	1422	1	1	1	0.00
26/09/2011	R212 On	02-February-12	108.55	Call		Bond Future	1372	1	1	1	0.00
26/09/2011	R212 On	02-February-12	108.45	Call		Bond Future	1472	1	1	1	0.00
26/09/2011	R212 On	02-February-12	108.45	Put		Bond Future	0	0	0	0	0.00
26/09/2011	R212 On	02-February-12	108.55	Put		Bond Future	0	0	0	0	0.00
26/09/2011	R212 On	02-February-12	108.50	Put		Bond Future	0	0	0	0	0.00
26/09/2011	R213 On	03-November-11				Bond Future	8.91	83.4125	83.9016	83.4125	0.00
26/09/2011	R213 On	03-November-11	8.75	Call		Bond Future	0	0	0	0	0.00
26/09/2011	R213 On	03-November-11	8.80	Call		Bond Future	0	0	0	0	0.00
26/09/2011	R213 On	03-November-11	8.70	Call		Bond Future	0	0	0	0	0.00
26/09/2011	R213 On	03-November-11	8.70	Put		Bond Future	1649	2	2	2	0.00
26/09/2011	R213 On	03-November-11	8.80	Put		Bond Future	838	1	1	1	0.00
26/09/2011	R213 On	03-November-11	8.75	Put		Bond Future	1242	2	1	2	0.00
26/09/2011	R213 On	02-February-12				Bond Future	8.99	84.6114	85.1082	84.6114	0.00
26/09/2011	R213 On	02-February-12	9.00	Call		Bond Future	94	0	0	0	0.00
26/09/2011	R213 On	02-February-12	9.05	Call		Bond Future	481	0	0	0	0.00
26/09/2011	R213 On	02-February-12	8.95	Call		Bond Future	0	0	0	0	0.00
26/09/2011	R213 On	02-February-12	8.95	Put		Bond Future	297	1	0	1	0.00
26/09/2011	R213 On	02-February-12	9.05	Put		Bond Future	0	0	0	0	0.00
26/09/2011	R213 On	02-February-12	9.00	Put		Bond Future	0	0	0	0	0.00
26/09/2011	R213 On	03-May-12				Bond Future	9.06	82.3423	82.8475	82.3423	0.00
26/09/2011	R213 On	03-May-12	9.25	Call		Bond Future	1427	1	1	1	0.00
26/09/2011	R213 On	03-May-12	9.30	Call		Bond Future	1800	1	2	1	0.00
26/09/2011	R213 On	03-May-12	9.20	Call		Bond Future	1051	1	1	1	0.00
26/09/2011	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
26/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R213 On 02-August-12			Bond Future	9.13	83.6412	84.1471	83.6412	0.00
26/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	895	0	1	0	0.00
26/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	1267	1	1	1	0.00
26/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	521	0	1	0	0.00
26/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
26/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
26/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
26/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
26/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
26/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
26/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
26/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
26/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
26/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
26/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
26/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
26/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
26/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/09/2011	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
26/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
26/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00