



Derivatives Weekly Statistics Report

From: 23/05/2011 To: 24/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	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
23/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	AL7T On 04-August-11			Index Future	384.99	385.7200	384.9850	385.7200	30.00
23/05/2011	AL7T On 03-November-11			Index Future	390.78	391.5260	390.7810	391.5260	0.00
23/05/2011	ALBI On 04-August-11			Index Future	353.90	354.6260	353.9020	354.6260	1,019.00
23/05/2011	ALBI On 03-November-11			Index Future	359.23	359.9650	359.2300	359.9650	0.00
23/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CRD1 On	04-August-11			Index Future	159.76	159.9140	159.7610	159.9140	2.00
23/05/2011	CRD1 On	03-November-11			Index Future	161.90	162.0580	161.9030	162.0580	0.00
23/05/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	GOVI On	04-August-11			GOVI	354.79	355.4690	354.7910	355.4690	179.00
23/05/2011	GOVI On	04-August-11	348.00	Call	GOVI	67910	7	7	7	0.00
23/05/2011	GOVI On	04-August-11	347.99	Call	GOVI	68010	7	7	7	0.00
23/05/2011	GOVI On	04-August-11	348.01	Call	GOVI	67810	7	7	7	0.00
23/05/2011	GOVI On	04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On	04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On	04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On	03-November-11			GOVI	360.13	360.8210	360.1320	360.8210	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
23/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	31320	4	3	4	0.00
23/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	31220	4	3	4	0.00
23/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	31420	4	3	4	0.00
23/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
23/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2011	IGOV On 04-August-11			Index Future	154.65	154.5940	154.6540	154.5940	977.00
23/05/2011	IGOV On 03-November-11			Index Future	156.98	156.9210	156.9820	156.9210	0.00
23/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
23/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	3,890.00
23/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3900	94.3700	94.3900	4,000.00
23/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	0.00
23/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.77	94.2900	94.2300	94.2900	14,200.00
23/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.1600	94.1500	94.1600	0.00
23/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.03	93.9700	93.9700	93.9700	0.00
23/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	5,591.00
23/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.51	93.4800	93.4900	93.4800	1,090.00
23/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.89	93.1400	93.1100	93.1400	2,890.00
23/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.23	92.8100	92.7700	92.8100	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.57	92.4700	92.4300	92.4700	490.00
23/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.84	92.2000	92.1600	92.2000	290.00
23/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/05/2011	OTH1 On 04-August-11			Index Future	348.73	349.6990	348.7260	349.6990	3.00
23/05/2011	OTH1 On 03-November-11			Index Future	353.98	354.9630	353.9760	354.9630	0.00
23/05/2011	R157 On 04-August-11			Bond Future	7.68	125.6523	125.5317	125.6523	6,655.00
23/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	520	1	1	1	1,000.00
23/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	597	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	450	1	0	1	0.00
23/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	196	0	0	0	1,320.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	1	1	440.00
23/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1088	1	1	1	0.00
23/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2198	2	2	2	0.00
23/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	210	0	0	0	1,320.00
23/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	634	1	1	1	440.00
23/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1004	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1360	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2092	2	2	2	0.00
23/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1115	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1234	1	1	1	0.00
23/05/2011	R157 On 03-November-11			Bond Future	7.81	120.7134	120.5892	120.7134	3,358.00
23/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2181	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2311	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2054	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	646	1	1	1	0.00
23/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	544	1	1	1	0.00
23/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	593	1	1	1	0.00
23/05/2011	R157 On 02-February-12			Bond Future	7.95	122.5559	122.4333	122.5559	0.00
23/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2643	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2525	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2762	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	755	1	1	1	0.00
23/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	851	1	1	1	0.00
23/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	802	1	1	1	0.00
23/05/2011	R157 On 03-May-12			Bond Future	8.12	117.6132	117.4865	117.6132	0.00
23/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1928	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2020	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1838	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1573	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1439	1	1	1	0.00
23/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1505	1	2	1	0.00
23/05/2011	R186 On 04-August-11			Bond Future	8.59	118.1077	117.5780	118.1077	21,627.00
23/05/2011	R186 On 04-August-11	8.25	Call	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
23/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1163	1	1	1	0.00
23/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	882	1	1	1	0.00
23/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1326	2	1	2	600.00
23/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2864	3	3	3	200.00
23/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4363	5	4	5	0.00
23/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9962	10	10	10	0.00
23/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	117	0	0	0	600.00
23/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1004	1	1	1	200.00
23/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1796	2	2	2	0.00
23/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4606	4	5	4	0.00
23/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3583	3	4	3	0.00
23/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3906	4	4	4	0.00
23/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4247	4	4	4	0.00
23/05/2011	R186 On 03-November-11			Bond Future	8.66	119.8659	119.3363	119.8659	13,789.00
23/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5276	6	5	6	0.00
23/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5568	6	6	6	0.00
23/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4991	5	5	5	0.00
23/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3923	4	4	4	5,600.00
23/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2359	2	2	2	0.00
23/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3103	3	3	3	0.00
23/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2046	2	2	2	0.00
23/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2198	2	2	2	0.00
23/05/2011	R186 On 02-February-12			Bond Future	8.74	116.4050	115.8667	116.4050	2,500.00
23/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5762	6	6	6	0.00
23/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6029	6	6	6	0.00
23/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5504	6	6	6	0.00
23/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3600	3	4	3	0.00
23/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3242	3	3	3	0.00
23/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3415	3	3	3	0.00
23/05/2011	R186 On 03-May-12			Bond Future	8.82	118.1770	117.6307	118.1770	0.00
23/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5942	6	6	6	0.00
23/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5694	6	6	6	0.00
23/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6200	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4165	4	4	4	0.00
23/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4534	4	5	4	0.00
23/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4343	4	4	4	0.00
23/05/2011	R189 On 04-August-11			Bond Future	212.60	212.5780	212.5985	212.5780	0.00
23/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	649	1	1	1	0.00
23/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	549	1	1	1	0.00
23/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	599	1	1	1	0.00
23/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11			Bond Future	233.42	233.3888	233.4203	233.3888	0.00
23/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1920	2	2	2	0.00
23/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1870	2	2	2	0.00
23/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1970	2	2	2	0.00
23/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R201 On 04-August-11			Bond Future	7.26	105.6412	105.5476	105.6412	170.00
23/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	582	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	510	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	661	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	549	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	700	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	621	1	1	1	0.00
23/05/2011	R201 On 03-November-11			Bond Future	7.37	107.2131	107.1176	107.2131	695.00
23/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2029	2	2	2	0.00
23/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1920	2	2	2	0.00
23/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2140	2	2	2	0.00
23/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	250	0	0	0	0.00
23/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	305	0	0	0	0.00
23/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	277	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
23/05/2011	R201 On 02-February-12			Bond Future	7.49	104.4429	104.3444	104.4429	0.00
23/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2421	3	2	3	0.00
23/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2324	2	2	2	0.00
23/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2519	3	3	3	0.00
23/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	433	0	0	0	0.00
23/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	491	0	0	0	0.00
23/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	462	0	0	0	0.00
23/05/2011	R201 On 03-May-12			Bond Future	7.63	106.0325	105.9327	106.0325	0.00
23/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1385	1	1	1	0.00
23/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1315	1	1	1	0.00
23/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1458	2	1	2	0.00
23/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1046	1	1	1	0.00
23/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1139	1	1	1	0.00
23/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1091	1	1	1	0.00
23/05/2011	R202 On 04-August-11			Bond Future	0.16	172.9993	172.7583	172.9993	10,128.00
23/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23244	23	23	23	0.00
23/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24503	25	25	25	0.00
23/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	21971	22	22	22	0.00
23/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 03-November-11			Bond Future	0.08	175.5836	175.3417	175.5836	400.00
23/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12296	13	12	13	0.00
23/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13673	14	14	14	0.00
23/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	10904	11	11	11	0.00
23/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R203 On 04-August-11			Bond Future	8.19	103.7211	103.5789	103.7211	824.00
23/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	654	1	1	1	0.00
23/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	748	1	1	1	0.00
23/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	569	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
23/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1723	2	2	2	0.00
23/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1423	1	1	1	0.00
23/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1568	2	2	2	0.00
23/05/2011	R203 On 03-November-11			Bond Future	8.30	101.1015	100.9601	101.1015	1,630.00
23/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2096	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1962	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1299	1	1	1	0.00
23/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1122	1	1	1	0.00
23/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1208	1	1	1	0.00
23/05/2011	R203 On 02-February-12			Bond Future	8.43	102.6482	102.4993	102.6482	0.00
23/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2940	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3077	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2806	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1616	2	2	2	0.00
23/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1458	1	1	1	0.00
23/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1535	1	2	1	0.00
23/05/2011	R203 On 03-May-12			Bond Future	8.56	100.0470	99.9002	100.0470	0.00
23/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2745	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2621	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2874	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1858	2	2	2	0.00
23/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2020	2	2	2	0.00
23/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1936	2	2	2	0.00
23/05/2011	R204 On 04-August-11			Bond Future	8.32	99.4913	99.3302	99.4913	0.00
23/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	534	1	1	1	0.00
23/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	459	1	0	1	0.00
23/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	617	1	1	1	0.00
23/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2090	2	2	2	0.00
23/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2481	2	2	2	0.00
23/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2281	2	2	2	0.00
23/05/2011	R204 On 03-November-11			Bond Future	8.42	100.9762	100.8096	100.9762	2,133.00
23/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2862	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2697	3	3	3	0.00
23/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3031	3	3	3	0.00
23/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1100	1	1	1	0.00
23/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1275	1	1	1	0.00
23/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1185	1	1	1	0.00
23/05/2011	R204 On 02-February-12			Bond Future	8.53	98.4866	98.3203	98.4866	0.00
23/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3738	4	4	4	0.00
23/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3575	4	4	4	0.00
23/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3905	4	4	4	0.00
23/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1331	1	1	1	0.00
23/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1490	1	1	1	0.00
23/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1408	1	1	1	0.00
23/05/2011	R204 On 03-May-12			Bond Future	8.65	99.9878	99.8174	99.9878	0.00
23/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2966	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3108	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2830	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2568	2	3	2	0.00
23/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2363	2	2	2	0.00
23/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	2	2	2	0.00
23/05/2011	R206 On 04-August-11			Bond Future	7.03	101.6083	101.5640	101.6083	9,866.00
23/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	380	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	436	0	0	0	0.00
23/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	326	0	0	0	0.00
23/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	494	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	383	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	438	0	0	0	0.00
23/05/2011	R206 On 03-November-11			Bond Future	7.14	103.1233	103.0753	103.1233	0.00
23/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1429	1	1	1	0.00
23/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1509	2	2	2	0.00
23/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1351	1	1	1	0.00
23/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	228	0	0	0	0.00
23/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	189	0	0	0	0.00
23/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	207	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
23/05/2011	R206 On	02-February-12				Bond Future	7.27	100.9340	100.8841	100.9340	0.00
23/05/2011	R206 On	02-February-12	8.00	Call		Bond Future	1611	2	2	2	0.00
23/05/2011	R206 On	02-February-12	8.05	Call		Bond Future	1679	2	2	2	0.00
23/05/2011	R206 On	02-February-12	7.95	Call		Bond Future	1544	2	2	2	0.00
23/05/2011	R206 On	02-February-12	7.95	Put		Bond Future	332	0	0	0	0.00
23/05/2011	R206 On	02-February-12	8.05	Put		Bond Future	292	0	0	0	0.00
23/05/2011	R206 On	02-February-12	8.00	Put		Bond Future	312	0	0	0	0.00
23/05/2011	R206 On	03-May-12				Bond Future	7.44	102.4701	102.4217	102.4701	0.00
23/05/2011	R206 On	03-May-12	7.50	Call		Bond Future	841	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.45	Call		Bond Future	796	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.55	Call		Bond Future	887	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.55	Put		Bond Future	720	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.45	Put		Bond Future	785	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.50	Put		Bond Future	752	1	1	1	0.00
23/05/2011	R207 On	04-August-11				Bond Future	8.42	93.7575	93.5297	93.7575	5,725.00
23/05/2011	R207 On	04-August-11	8.25	Call		Bond Future	847	1	1	1	0.00
23/05/2011	R207 On	04-August-11	8.20	Call		Bond Future	741	1	1	1	0.00
23/05/2011	R207 On	04-August-11	8.30	Call		Bond Future	964	1	1	1	0.00
23/05/2011	R207 On	04-August-11	8.30	Put		Bond Future	1661	2	2	2	0.00
23/05/2011	R207 On	04-August-11	8.20	Put		Bond Future	2014	2	2	2	0.00
23/05/2011	R207 On	04-August-11	8.25	Put		Bond Future	1831	2	2	2	0.00
23/05/2011	R207 On	03-November-11				Bond Future	8.52	95.1520	94.9191	95.1520	600.00
23/05/2011	R207 On	03-November-11	8.75	Call		Bond Future	2666	3	3	3	0.00
23/05/2011	R207 On	03-November-11	8.70	Call		Bond Future	2501	3	3	3	0.00
23/05/2011	R207 On	03-November-11	8.80	Call		Bond Future	2837	3	3	3	0.00
23/05/2011	R207 On	03-November-11	8.80	Put		Bond Future	1276	1	1	1	0.00
23/05/2011	R207 On	03-November-11	8.70	Put		Bond Future	1484	1	1	1	0.00
23/05/2011	R207 On	03-November-11	8.75	Put		Bond Future	1376	1	1	1	0.00
23/05/2011	R207 On	02-February-12				Bond Future	8.61	92.9711	92.7283	92.9711	0.00
23/05/2011	R207 On	02-February-12	9.00	Call		Bond Future	3801	4	4	4	0.00
23/05/2011	R207 On	02-February-12	8.95	Call		Bond Future	3634	4	4	4	0.00
23/05/2011	R207 On	02-February-12	9.05	Call		Bond Future	3971	4	4	4	0.00
23/05/2011	R207 On	02-February-12	9.05	Put		Bond Future	1655	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
23/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1841	2	2	2	0.00
23/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1746	2	2	2	0.00
23/05/2011	R207 On 03-May-12			Bond Future	8.72	94.3829	94.1418	94.3829	0.00
23/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3001	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3148	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2860	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2965	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2731	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2844	3	3	3	0.00
23/05/2011	R208 On 04-August-11			Bond Future	8.44	91.7067	91.4342	91.7067	100.00
23/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	873	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	994	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	762	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2215	2	2	2	0.00
23/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1833	2	2	2	0.00
23/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2018	2	2	2	0.00
23/05/2011	R208 On 03-November-11			Bond Future	8.52	89.6750	89.3969	89.6750	5,998.00
23/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2861	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3043	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2686	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1654	2	2	2	0.00
23/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1432	1	1	1	0.00
23/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1539	1	2	1	0.00
23/05/2011	R208 On 02-February-12			Bond Future	8.61	91.0453	90.7620	91.0453	0.00
23/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4062	4	4	4	0.00
23/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4244	4	4	4	0.00
23/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3882	4	4	4	0.00
23/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1959	2	2	2	0.00
23/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1762	2	2	2	0.00
23/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1859	2	2	2	0.00
23/05/2011	R208 On 03-May-12			Bond Future	8.71	89.0366	88.7488	89.0366	0.00
23/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4058	4	4	4	0.00
23/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3885	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
23/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4235	4	4	4	0.00
23/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2324	2	2	2	0.00
23/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2524	2	3	2	0.00
23/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2422	2	2	2	0.00
23/05/2011	R209 On 04-August-11			Bond Future	8.78	77.3089	76.8618	77.3089	0.00
23/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	973	1	1	1	0.00
23/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1109	1	1	1	0.00
23/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9430	10	9	10	0.00
23/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	849	1	1	1	0.00
23/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3581	3	4	3	0.00
23/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	51	0	0	0	0.00
23/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3006	3	3	3	0.00
23/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3286	3	3	3	0.00
23/05/2011	R209 On 03-November-11			Bond Future	8.85	75.3104	74.8607	75.3104	1,318.00
23/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2558	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2378	3	2	3	0.00
23/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2746	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3109	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3539	3	4	3	0.00
23/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3318	3	3	3	0.00
23/05/2011	R209 On 02-February-12			Bond Future	8.91	76.4658	76.0058	76.4658	0.00
23/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4146	4	4	4	0.00
23/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3944	4	4	4	0.00
23/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4355	5	4	5	0.00
23/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3266	3	3	3	0.00
23/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3619	3	4	3	0.00
23/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3438	3	3	3	0.00
23/05/2011	R209 On 03-May-12			Bond Future	8.97	74.4864	74.0165	74.4864	0.00
23/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4407	5	4	5	0.00
23/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4607	5	5	5	0.00
23/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4213	4	4	4	0.00
23/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4390	4	4	4	0.00
23/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4021	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
23/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4201	4	4	4	0.00
23/05/2011	R210 On 04-August-11			Bond Future	130.46	130.4475	130.4647	130.4475	425.00
23/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24465	24	24	24	0.00
23/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24515	24	25	24	0.00
23/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24415	24	24	24	0.00
23/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11			Bond Future	1.18	107.0327	107.0436	107.0327	0.00
23/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1741	2	2	2	0.00
23/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2010	2	2	2	0.00
23/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1471	1	1	1	0.00
23/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11			Bond Future	0.94	108.6247	108.6406	108.6247	539.00
23/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1655	2	2	2	0.00
23/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1393	1	1	1	0.00
23/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1916	2	2	2	0.00
23/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11			Bond Future	2.12	105.9826	106.0019	105.9826	2,772.00
23/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3637	4	4	4	0.00
23/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3171	3	3	3	0.00
23/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4100	4	4	4	0.00
23/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11			Bond Future	2.01	107.5659	107.5755	107.5659	240.00
23/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4586	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
23/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5040	5	5	5	0.00
23/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4131	4	4	4	0.00
23/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11			Bond Future	8.79	86.9373	86.5233	86.9373	0.00
23/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7222	7	7	7	0.00
23/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6313	6	6	6	0.00
23/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6766	6	7	6	0.00
23/05/2011	R213 On 03-November-11			Bond Future	8.86	84.6916	84.2752	84.6916	0.00
23/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1275	1	1	1	0.00
23/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	465	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	868	0	1	0	0.00
23/05/2011	R213 On 02-February-12			Bond Future	8.93	85.9888	85.5625	85.9888	0.00
23/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	548	1	1	1	0.00
23/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	936	1	1	1	0.00
23/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	157	1	0	1	0.00
23/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12			Bond Future	9.00	83.7547	83.3263	83.7547	0.00
23/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1906	2	2	2	0.00
23/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2279	3	2	3	0.00
23/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1530	2	2	2	0.00
23/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12	9.25	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
23/05/2011	TRT1 On 04-August-11			Index Future	350.46	351.1100	350.4640	351.1100	100.00
23/05/2011	TRT1 On 03-November-11			Index Future	355.16	355.8170	355.1630	355.8170	0.00
24/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	5706 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
24/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	AL7T On 04-August-11			Index Future	386.16	384.9850	386.1630	384.9850	30.00
24/05/2011	AL7T On 03-November-11			Index Future	391.98	390.7810	391.9770	390.7810	0.00
24/05/2011	ALBI On 04-August-11			Index Future	354.77	353.9020	354.7650	353.9020	1,019.00
24/05/2011	ALBI On 03-November-11			Index Future	360.11	359.2300	360.1060	359.2300	0.00
24/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	CRD1 On 04-August-11			Index Future	160.04	159.7610	160.0410	159.7610	2.00
24/05/2011	CRD1 On 03-November-11			Index Future	162.19	161.9030	162.1880	161.9030	0.00
24/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2011	GOVI On 04-August-11			GOVI	355.65	354.7910	355.6490	354.7910	179.00
24/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	76490	7	8	7	0.00
24/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	76590	7	8	7	0.00
24/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	76390	7	8	7	0.00
24/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 03-November-11			GOVI	361.00	360.1320	361.0030	360.1320	0.00
24/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	40030	3	4	3	0.00
24/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	39930	3	4	3	0.00
24/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	40130	3	4	3	0.00
24/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
24/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
24/05/2011	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
24/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2011	IGOV On 04-August-11			Index Future	154.91	154.6540	154.9140	154.6540	977.00
24/05/2011	IGOV On 03-November-11			Index Future	157.25	156.9820	157.2460	156.9820	0.00
24/05/2011	ILBI On 04-August-11			Index Future	413.00	411.7210	413.0020	411.7210	0.00
24/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,890.00
24/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	4,000.00
24/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3400	94.3400	94.3400	0.00
24/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2300	94.2700	94.2300	15,100.00
24/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1500	94.1700	94.1500	0.00
24/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.00	93.9700	94.0000	93.9700	0.00
24/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.8600	93.9100	93.8600	5,591.00
24/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.44	93.4900	93.5600	93.4900	1,090.00
24/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.82	93.1100	93.1800	93.1100	2,890.00
24/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.16	92.7700	92.8400	92.7700	44,710.00
24/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.48	92.4300	92.5200	92.4300	490.00
24/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.76	92.1600	92.2400	92.1600	290.00
24/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2011	OTH1 On 04-August-11			Index Future	349.62	348.7260	349.6210	348.7260	3.00
24/05/2011	OTH1 On 03-November-11			Index Future	354.88	353.9760	354.8840	353.9760	0.00
24/05/2011	R157 On 04-August-11			Bond Future	7.64	125.5317	125.7029	125.5317	6,655.00
24/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	581	1	1	1	1,000.00
24/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	664	1	1	1	0.00
24/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	504	0	1	0	0.00
24/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	225	0	0	0	1,320.00
24/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	754	1	1	1	440.00
24/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1186	1	1	1	0.00
24/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2337	2	2	2	0.00
24/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	177	0	0	0	1,320.00
24/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	561	1	1	1	440.00
24/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	906	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1243	1	1	1	0.00
24/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1950	2	2	2	0.00
24/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1011	1	1	1	0.00
24/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1124	1	1	1	0.00
24/05/2011	R157 On 03-November-11			Bond Future	7.76	120.5892	120.7645	120.5892	3,358.00
24/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2302	2	2	2	0.00
24/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2436	2	2	2	0.00
24/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2172	2	2	2	0.00
24/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	588	1	1	1	0.00
24/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	494	1	0	1	0.00
24/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	539	1	1	1	0.00
24/05/2011	R157 On 02-February-12			Bond Future	7.90	122.4333	122.6071	122.4333	0.00
24/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2761	3	3	3	0.00
24/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2641	3	3	3	0.00
24/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2883	3	3	3	0.00
24/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	702	1	1	1	0.00
24/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	794	1	1	1	0.00
24/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	747	1	1	1	0.00
24/05/2011	R157 On 03-May-12			Bond Future	8.06	117.4865	117.6640	117.4865	0.00
24/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2024	2	2	2	0.00
24/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1932	2	2	2	0.00
24/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2119	2	2	2	0.00
24/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1361	1	1	1	0.00
24/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1489	2	1	2	0.00
24/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1423	2	1	2	0.00
24/05/2011	R186 On 04-August-11			Bond Future	8.55	117.5780	117.8802	117.5780	21,627.00
24/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1093	1	1	1	0.00
24/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1250	1	1	1	0.00
24/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	952	1	1	1	0.00
24/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1421	1	1	1	600.00
24/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3028	3	3	3	200.00
24/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4573	4	5	4	0.00
24/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10248	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	101	0	0	0	600.00
24/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	911	1	1	1	200.00
24/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1658	2	2	2	0.00
24/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4374	5	4	5	0.00
24/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3375	4	3	4	0.00
24/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3691	4	4	4	0.00
24/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4023	4	4	4	0.00
24/05/2011	R186 On 03-November-11			Bond Future	8.63	119.3363	119.6332	119.3363	13,789.00
24/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5461	5	5	5	0.00
24/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5758	6	6	6	0.00
24/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5170	5	5	5	0.00
24/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4078	4	4	4	5,600.00
24/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2241	2	2	2	0.00
24/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2961	3	3	3	0.00
24/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1939	2	2	2	0.00
24/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2086	2	2	2	0.00
24/05/2011	R186 On 02-February-12			Bond Future	8.71	115.8667	116.1673	115.8667	2,500.00
24/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5936	6	6	6	0.00
24/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6207	6	6	6	0.00
24/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5673	6	6	6	0.00
24/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3468	4	3	4	0.00
24/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3120	3	3	3	0.00
24/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3288	3	3	3	0.00
24/05/2011	R186 On 03-May-12			Bond Future	8.78	117.6307	117.9437	117.6307	0.00
24/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6115	6	6	6	0.00
24/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6377	6	6	6	0.00
24/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5863	6	6	6	0.00
24/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4390	5	4	5	0.00
24/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4029	4	4	4	0.00
24/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4203	4	4	4	0.00
24/05/2011	R189 On 04-August-11			Bond Future	212.62	212.5985	212.6199	212.5985	0.00
24/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	620	1	1	1	0.00
24/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	670	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	570	1	1	1	0.00
24/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R197 On 04-August-11			Bond Future	233.68	233.4203	233.6766	233.4203	0.00
24/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	2177	2	2	2	0.00
24/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	2127	2	2	2	0.00
24/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	2227	2	2	2	0.00
24/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R201 On 04-August-11			Bond Future	7.21	105.5476	105.6956	105.5476	170.00
24/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	654	1	1	1	0.00
24/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	575	1	1	1	0.00
24/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	738	1	1	1	0.00
24/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	478	1	0	1	0.00
24/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	617	1	1	1	0.00
24/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	545	1	1	1	0.00
24/05/2011	R201 On 03-November-11			Bond Future	7.32	107.1176	107.2693	107.1176	695.00
24/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2148	2	2	2	0.00
24/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2036	2	2	2	0.00
24/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2261	2	2	2	0.00
24/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	220	0	0	0	0.00
24/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	270	0	0	0	0.00
24/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	244	0	0	0	0.00
24/05/2011	R201 On 02-February-12			Bond Future	7.43	104.3444	104.4975	104.3444	0.00
24/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2535	2	3	2	0.00
24/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2436	2	2	2	0.00
24/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2635	3	3	3	0.00
24/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	396	0	0	0	0.00
24/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	450	0	0	0	0.00
24/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	423	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R201 On 03-May-12			Bond Future	7.56	105.9327	106.0896	105.9327	0.00
24/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1470	1	1	1	0.00
24/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1398	1	1	1	0.00
24/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1545	1	2	1	0.00
24/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	976	1	1	1	0.00
24/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1065	1	1	1	0.00
24/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1019	1	1	1	0.00
24/05/2011	R202 On 04-August-11			Bond Future	0.13	172.7583	173.6340	172.7583	10,128.00
24/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	24120	23	24	23	0.00
24/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	25379	25	25	25	0.00
24/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22847	22	23	22	0.00
24/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 03-November-11			Bond Future	0.05	175.3417	176.2204	175.3417	400.00
24/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	13175	12	13	12	0.00
24/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	14552	14	15	14	0.00
24/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11783	11	12	11	0.00
24/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R203 On 04-August-11			Bond Future	8.13	103.5789	103.8778	103.5789	824.00
24/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	764	1	1	1	0.00
24/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	868	1	1	1	0.00
24/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	668	1	1	1	0.00
24/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1523	2	2	2	0.00
24/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1244	1	1	1	0.00
24/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1379	2	1	2	0.00
24/05/2011	R203 On 03-November-11			Bond Future	8.24	100.9601	101.2660	100.9601	1,630.00
24/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2277	2	2	2	0.00
24/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2423	2	2	2	0.00
24/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2137	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1169	1	1	1	0.00
24/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1004	1	1	1	0.00
24/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1083	1	1	1	0.00
24/05/2011	R203 On 02-February-12			Bond Future	8.36	102.4993	102.8105	102.4993	0.00
24/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3130	3	3	3	0.00
24/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3271	3	3	3	0.00
24/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2991	3	3	3	0.00
24/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1490	2	1	2	0.00
24/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1341	1	1	1	0.00
24/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1414	2	1	2	0.00
24/05/2011	R203 On 03-May-12			Bond Future	8.48	99.9002	100.2152	99.9002	0.00
24/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2924	3	3	3	0.00
24/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2796	3	3	3	0.00
24/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	3057	3	3	3	0.00
24/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1726	2	2	2	0.00
24/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1880	2	2	2	0.00
24/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1800	2	2	2	0.00
24/05/2011	R204 On 04-August-11			Bond Future	8.26	99.3302	99.6474	99.3302	0.00
24/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	623	1	1	1	0.00
24/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	539	0	1	0	0.00
24/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	717	1	1	1	0.00
24/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1873	2	2	2	0.00
24/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2244	2	2	2	0.00
24/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2053	2	2	2	0.00
24/05/2011	R204 On 03-November-11			Bond Future	8.36	100.8096	101.1275	100.8096	2,133.00
24/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	3066	3	3	3	0.00
24/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2895	3	3	3	0.00
24/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3241	3	3	3	0.00
24/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	992	1	1	1	0.00
24/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1155	1	1	1	0.00
24/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1071	1	1	1	0.00
24/05/2011	R204 On 02-February-12			Bond Future	8.47	98.3203	98.6431	98.3203	0.00
24/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3951	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
24/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3783	4	4	4	0.00
24/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4122	4	4	4	0.00
24/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1226	1	1	1	0.00
24/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1375	1	1	1	0.00
24/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1298	1	1	1	0.00
24/05/2011	R204 On 03-May-12			Bond Future	8.58	99.8174	100.1440	99.8174	0.00
24/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3143	3	3	3	0.00
24/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3289	3	3	3	0.00
24/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	3002	3	3	3	0.00
24/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2413	3	2	3	0.00
24/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2217	2	2	2	0.00
24/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2312	2	2	2	0.00
24/05/2011	R206 On 04-August-11			Bond Future	6.99	101.5640	101.6504	101.5640	9,866.00
24/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	420	0	0	0	0.00
24/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	480	0	0	0	0.00
24/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	363	0	0	0	0.00
24/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	445	0	0	0	0.00
24/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	341	0	0	0	0.00
24/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	391	0	0	0	0.00
24/05/2011	R206 On 03-November-11			Bond Future	7.09	103.0753	103.1654	103.0753	0.00
24/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1498	1	1	1	0.00
24/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1580	2	2	2	0.00
24/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1419	1	1	1	0.00
24/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	206	0	0	0	0.00
24/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	170	0	0	0	0.00
24/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	186	0	0	0	0.00
24/05/2011	R206 On 02-February-12			Bond Future	7.21	100.8841	100.9751	100.8841	0.00
24/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1678	2	2	2	0.00
24/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1747	2	2	2	0.00
24/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1610	2	2	2	0.00
24/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	308	0	0	0	0.00
24/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	269	0	0	0	0.00
24/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	288	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R206 On 03-May-12			Bond Future	7.39	102.4217	102.5123	102.4217	0.00
24/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	887	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	841	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	935	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	678	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	739	1	1	1	0.00
24/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	707	1	1	1	0.00
24/05/2011	R207 On 04-August-11			Bond Future	8.37	93.5297	93.8259	93.5297	5,725.00
24/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	958	1	1	1	0.00
24/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	842	1	1	1	0.00
24/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1085	1	1	1	0.00
24/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1486	2	1	2	0.00
24/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1819	2	2	2	0.00
24/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1646	2	2	2	0.00
24/05/2011	R207 On 03-November-11			Bond Future	8.46	94.9191	95.2243	94.9191	600.00
24/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2851	3	3	3	0.00
24/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2680	3	3	3	0.00
24/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3029	3	3	3	0.00
24/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1162	1	1	1	0.00
24/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1357	1	1	1	0.00
24/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1256	1	1	1	0.00
24/05/2011	R207 On 02-February-12			Bond Future	8.56	92.7283	93.0414	92.7283	0.00
24/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3998	4	4	4	0.00
24/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3826	4	4	4	0.00
24/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4172	4	4	4	0.00
24/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1543	2	2	2	0.00
24/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1720	2	2	2	0.00
24/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1630	2	2	2	0.00
24/05/2011	R207 On 03-May-12			Bond Future	8.66	94.1418	94.4565	94.1418	0.00
24/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3165	3	3	3	0.00
24/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3316	3	3	3	0.00
24/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3019	3	3	3	0.00
24/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2809	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
24/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2584	3	3	3	0.00
24/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2693	3	3	3	0.00
24/05/2011	R208 On 04-August-11			Bond Future	8.39	91.4342	91.7188	91.4342	100.00
24/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	976	1	1	1	0.00
24/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1107	1	1	1	0.00
24/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	855	1	1	1	0.00
24/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2023	2	2	2	0.00
24/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1661	2	2	2	0.00
24/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1837	2	2	2	0.00
24/05/2011	R208 On 03-November-11			Bond Future	8.48	89.3969	89.6869	89.3969	5,998.00
24/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3035	3	3	3	0.00
24/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3222	3	3	3	0.00
24/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2854	3	3	3	0.00
24/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1532	2	2	2	0.00
24/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1321	1	1	1	0.00
24/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1423	2	1	2	0.00
24/05/2011	R208 On 02-February-12			Bond Future	8.56	90.7620	91.0569	90.7620	0.00
24/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4247	4	4	4	0.00
24/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4433	4	4	4	0.00
24/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4063	4	4	4	0.00
24/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1845	2	2	2	0.00
24/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1656	2	2	2	0.00
24/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1749	2	2	2	0.00
24/05/2011	R208 On 03-May-12			Bond Future	8.65	88.7488	89.0479	88.7488	0.00
24/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4235	4	4	4	0.00
24/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4058	4	4	4	0.00
24/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4415	4	4	4	0.00
24/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2205	2	2	2	0.00
24/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2398	3	2	3	0.00
24/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2300	2	2	2	0.00
24/05/2011	R209 On 04-August-11			Bond Future	8.76	76.8618	77.0688	76.8618	0.00
24/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1030	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1173	1	1	1	0.00
24/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9630	9	10	9	0.00
24/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	900	1	1	1	0.00
24/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3425	4	3	4	0.00
24/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	44	0	0	0	0.00
24/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2863	3	3	3	0.00
24/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3136	3	3	3	0.00
24/05/2011	R209 On 03-November-11			Bond Future	8.82	74.8607	75.0732	74.8607	1,318.00
24/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2652	3	3	3	0.00
24/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2467	2	2	2	0.00
24/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2844	3	3	3	0.00
24/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2994	3	3	3	0.00
24/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3415	4	3	4	0.00
24/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3199	3	3	3	0.00
24/05/2011	R209 On 02-February-12			Bond Future	8.88	76.0058	76.2235	76.0058	0.00
24/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4260	4	4	4	0.00
24/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	4055	4	4	4	0.00
24/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4473	4	4	4	0.00
24/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3167	3	3	3	0.00
24/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3513	4	4	4	0.00
24/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3334	3	3	3	0.00
24/05/2011	R209 On 03-May-12			Bond Future	8.94	74.0165	74.2393	74.0165	0.00
24/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4521	4	5	4	0.00
24/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4724	5	5	5	0.00
24/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4324	4	4	4	0.00
24/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4278	4	4	4	0.00
24/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	3915	4	4	4	0.00
24/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4092	4	4	4	0.00
24/05/2011	R210 On 04-August-11			Bond Future	130.84	130.4647	130.8358	130.4647	425.00
24/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24836	24	25	24	0.00
24/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24886	25	25	25	0.00
24/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24786	24	25	24	0.00
24/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 04-August-11			Bond Future	1.18	107.0436	107.0601	107.0436	0.00
24/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1757	2	2	2	0.00
24/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2026	2	2	2	0.00
24/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1487	1	1	1	0.00
24/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 03-November-11			Bond Future	0.93	108.6406	108.6512	108.6406	539.00
24/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1666	2	2	2	0.00
24/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1926	2	2	2	0.00
24/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1404	1	1	1	0.00
24/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 04-August-11			Bond Future	2.12	106.0019	106.0116	106.0019	2,772.00
24/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3646	4	4	4	0.00
24/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3181	3	3	3	0.00
24/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4109	4	4	4	0.00
24/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 03-November-11			Bond Future	2.01	107.5755	107.5946	107.5755	240.00
24/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4605	5	5	5	0.00
24/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5059	5	5	5	0.00
24/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4150	4	4	4	0.00
24/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 04-August-11			Bond Future	8.77	86.5233	86.7015	86.5233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7044	7	7	7	0.00
24/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6135	6	6	6	0.00
24/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6588	7	7	7	0.00
24/05/2011	R213 On 03-November-11			Bond Future	8.84	84.2752	84.4510	84.2752	0.00
24/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1099	1	1	1	0.00
24/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	289	0	0	0	0.00
24/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	693	1	1	1	0.00
24/05/2011	R213 On 02-February-12			Bond Future	8.91	85.5625	85.7436	85.5625	0.00
24/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	729	1	1	1	0.00
24/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1117	1	1	1	0.00
24/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	338	0	0	0	0.00
24/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-May-12			Bond Future	8.98	83.3263	83.5050	83.3263	0.00
24/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2084	2	2	2	0.00
24/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2457	2	2	2	0.00
24/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1709	2	2	2	0.00
24/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	1	0	0	0	0.00
24/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/05/2011	TRT1 On 04-August-11			Index Future	351.33	350.4640	351.3270	350.4640	100.00
24/05/2011	TRT1 On 03-November-11			Index Future	356.04	355.1630	356.0380	355.1630	0.00