



Derivatives Weekly Statistics Report

From: 30/05/2011 To: 31/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	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
30/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	AL7T On 04-August-11			Index Future	387.94	387.6290	387.9410	387.6290	30.00
30/05/2011	AL7T On 03-November-11			Index Future	393.78	393.4640	393.7800	393.4640	0.00
30/05/2011	ALBI On 04-August-11			Index Future	356.01	355.7640	356.0050	355.7640	1,019.00
30/05/2011	ALBI On 03-November-11			Index Future	361.36	361.1190	361.3640	361.1190	0.00
30/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	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
30/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	CRD1 On 04-August-11			Index Future	160.46	160.3650	160.4640	160.3650	2.00
30/05/2011	CRD1 On 03-November-11			Index Future	162.62	162.5170	162.6180	162.5170	0.00
30/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2011	GOVI On 04-August-11			GOVI	356.88	356.6410	356.8760	356.6410	179.00
30/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	88760	9	9	9	0.00
30/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	88660	9	9	9	0.00
30/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	88860	9	9	9	0.00
30/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
30/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
30/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
30/05/2011	GOVI On 03-November-11			GOVI	362.25	362.0100	362.2480	362.0100	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
30/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	52480	5	5	5	0.00
30/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	52380	5	5	5	0.00
30/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	52580	5	5	5	0.00
30/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
30/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
30/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
30/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2011	IGOV On 04-August-11			Index Future	155.16	155.0510	155.1560	155.0510	977.00
30/05/2011	IGOV On 03-November-11			Index Future	157.49	157.3850	157.4920	157.3850	0.00
30/05/2011	ILBI On 04-August-11			Index Future	14.38	14.2520	14.3780	14.2520	0.00
30/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,890.00
30/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	4,000.00
30/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	0.00
30/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2500	94.2600	94.2500	15,600.00
30/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.81	94.1700	94.1900	94.1700	0.00
30/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.94	94.0300	94.0600	94.0300	0.00
30/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.07	93.9100	93.9300	93.9100	5,591.00
30/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.38	93.5600	93.6200	93.5600	1,090.00
30/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.75	93.1900	93.2500	93.1900	2,890.00
30/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.08	92.8700	92.9200	92.8700	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
30/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.40	92.5400	92.6000	92.5400	490.00
30/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.70	92.2600	92.3000	92.2600	290.00
30/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
30/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
30/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
30/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
30/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
30/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
30/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
30/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
30/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
30/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
30/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
30/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
30/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
30/05/2011	OTH1 On 04-August-11			Index Future	350.93	350.6460	350.9250	350.6460	3.00
30/05/2011	OTH1 On 03-November-11			Index Future	356.21	355.9250	356.2070	355.9250	0.00
30/05/2011	R157 On 04-August-11			Bond Future	7.55	126.0189	126.0423	126.0189	6,655.00
30/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	692	1	1	1	1,000.00
30/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	788	1	1	1	0.00
30/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	604	1	1	1	0.00
30/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	274	0	0	0	1,320.00

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30/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2612	3	3	3	0.00
30/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	891	1	1	1	440.00
30/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1375	1	1	1	0.00
30/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	411	0	0	0	440.00
30/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	113	0	0	0	1,320.00
30/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	704	1	1	1	0.00
30/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1003	1	1	1	0.00
30/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1660	2	2	2	0.00
30/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	796	1	1	1	0.00
30/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	895	1	1	1	0.00
30/05/2011	R157 On 03-November-11			Bond Future	7.67	121.0831	121.1088	121.0831	3,358.00
30/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2539	3	3	3	0.00
30/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2401	2	2	2	0.00
30/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2680	3	3	3	0.00
30/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	393	0	0	0	0.00
30/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	473	0	0	0	0.00
30/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	432	0	0	0	0.00
30/05/2011	R157 On 02-February-12			Bond Future	7.80	122.9318	122.9557	122.9318	0.00
30/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2996	3	3	3	0.00
30/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	3123	3	3	3	0.00
30/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2871	3	3	3	0.00
30/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	675	1	1	1	0.00
30/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	593	1	1	1	0.00
30/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	633	1	1	1	0.00
30/05/2011	R157 On 03-May-12			Bond Future	7.95	117.9944	118.0198	117.9944	0.00
30/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2216	2	2	2	0.00
30/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	2118	2	2	2	0.00
30/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2315	2	2	2	0.00
30/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1201	1	1	1	0.00
30/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1319	1	1	1	0.00
30/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1260	1	1	1	0.00
30/05/2011	R186 On 04-August-11			Bond Future	8.52	118.2122	118.2217	118.2122	21,612.00
30/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1116	1	1	1	0.00

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30/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1281	1	1	1	0.00
30/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	968	1	1	1	0.00
30/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1461	2	1	2	600.00
30/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10557	11	11	11	0.00
30/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3145	3	3	3	200.00
30/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4755	5	5	5	0.00
30/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	752	1	1	1	200.00
30/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	68	0	0	0	600.00
30/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1434	1	1	1	0.00
30/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4048	4	4	4	0.00
30/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3074	3	3	3	0.00
30/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3380	3	3	3	0.00
30/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	3704	4	4	4	0.00
30/05/2011	R186 On 03-November-11			Bond Future	8.59	119.9778	119.9872	119.9778	13,789.00
30/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5639	6	6	6	0.00
30/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5943	6	6	6	0.00
30/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4217	4	4	4	5,600.00
30/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5340	5	5	5	0.00
30/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2057	2	2	2	0.00
30/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2746	3	3	3	0.00
30/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1770	2	2	2	0.00
30/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	1910	2	2	2	0.00
30/05/2011	R186 On 02-February-12			Bond Future	8.67	116.5150	116.5241	116.5150	2,500.00
30/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	6105	6	6	6	0.00
30/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5836	6	6	6	0.00
30/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6382	6	6	6	0.00
30/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	2938	3	3	3	0.00
30/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3274	3	3	3	0.00
30/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3101	3	3	3	0.00
30/05/2011	R186 On 03-May-12			Bond Future	8.75	118.2849	118.2939	118.2849	0.00
30/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6276	6	6	6	0.00
30/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6543	7	7	7	0.00
30/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	6019	6	6	6	0.00

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30/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4195	4	4	4	0.00
30/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	3845	4	4	4	0.00
30/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4014	4	4	4	0.00
30/05/2011	R189 On 04-August-11			Bond Future	212.68	212.6163	212.6758	212.6163	0.00
30/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	676	1	1	1	0.00
30/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	726	1	1	1	0.00
30/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	626	1	1	1	0.00
30/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R197 On 04-August-11			Bond Future	234.14	234.0717	234.1450	234.0717	0.00
30/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	2645	3	3	3	0.00
30/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	2595	3	3	3	0.00
30/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	2695	3	3	3	0.00
30/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R201 On 04-August-11			Bond Future	7.13	105.9227	105.9439	105.9227	170.00
30/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	769	1	1	1	0.00
30/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	864	1	1	1	0.00
30/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	681	1	1	1	0.00
30/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	475	0	0	0	0.00
30/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	356	0	0	0	0.00
30/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	412	0	0	0	0.00
30/05/2011	R201 On 03-November-11			Bond Future	7.23	107.5001	107.5199	107.5001	695.00
30/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2343	2	2	2	0.00
30/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2461	2	2	2	0.00
30/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2227	2	2	2	0.00
30/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	210	0	0	0	0.00
30/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	169	0	0	0	0.00
30/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	188	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
30/05/2011	R201 On 02-February-12			Bond Future	7.33	104.7289	104.7471	104.7289	0.00
30/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2719	3	3	3	0.00
30/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2822	3	3	3	0.00
30/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2616	3	3	3	0.00
30/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	381	0	0	0	0.00
30/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	333	0	0	0	0.00
30/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	357	0	0	0	0.00
30/05/2011	R201 On 03-May-12			Bond Future	7.45	106.3256	106.3447	106.3256	0.00
30/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1608	2	2	2	0.00
30/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1532	2	2	2	0.00
30/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1686	2	2	2	0.00
30/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	862	1	1	1	0.00
30/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	944	1	1	1	0.00
30/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	902	1	1	1	0.00
30/05/2011	R202 On 04-August-11			Bond Future	0.12	174.0283	174.0890	174.0283	10,128.00
30/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	24575	25	25	25	0.00
30/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	25834	26	26	26	0.00
30/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	23302	23	23	23	0.00
30/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R202 On 03-November-11			Bond Future	0.03	176.6160	176.6770	176.6160	400.00
30/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	13631	14	14	14	0.00
30/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	15009	15	15	15	0.00
30/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	12239	12	12	12	0.00
30/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R203 On 04-August-11			Bond Future	8.05	104.2064	104.2350	104.2064	824.00
30/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	876	1	1	1	0.00
30/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	769	1	1	1	0.00
30/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	993	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
30/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1012	1	1	1	0.00
30/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1267	1	1	1	0.00
30/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1134	1	1	1	0.00
30/05/2011	R203 On 03-November-11			Bond Future	8.16	101.5960	101.6282	101.5960	1,630.00
30/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2481	2	2	2	0.00
30/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2333	2	2	2	0.00
30/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2635	3	3	3	0.00
30/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	854	1	1	1	0.00
30/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1002	1	1	1	0.00
30/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	925	1	1	1	0.00
30/05/2011	R203 On 02-February-12			Bond Future	8.27	103.1449	103.1758	103.1449	0.00
30/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3342	3	3	3	0.00
30/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	3197	3	3	3	0.00
30/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3489	3	3	3	0.00
30/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1193	1	1	1	0.00
30/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1331	1	1	1	0.00
30/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1261	1	1	1	0.00
30/05/2011	R203 On 03-May-12			Bond Future	8.39	100.5568	100.5864	100.5568	0.00
30/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	3127	3	3	3	0.00
30/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2994	3	3	3	0.00
30/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	3266	3	3	3	0.00
30/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1563	2	2	2	0.00
30/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1706	2	2	2	0.00
30/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1632	2	2	2	0.00
30/05/2011	R204 On 04-August-11			Bond Future	8.19	100.0147	100.0472	100.0147	0.00
30/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	714	1	1	1	0.00
30/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	820	1	1	1	0.00
30/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	618	1	1	1	0.00
30/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	1923	2	2	2	0.00
30/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1576	2	2	2	0.00
30/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	1744	2	2	2	0.00
30/05/2011	R204 On 03-November-11			Bond Future	8.29	101.5043	101.5358	101.5043	2,133.00
30/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	3315	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
30/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3498	3	3	3	0.00
30/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	3135	3	3	3	0.00
30/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	987	1	1	1	0.00
30/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	841	1	1	1	0.00
30/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	912	1	1	1	0.00
30/05/2011	R204 On 02-February-12			Bond Future	8.39	99.0180	99.0535	99.0180	0.00
30/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	4211	4	4	4	0.00
30/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4388	4	4	4	0.00
30/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	4036	4	4	4	0.00
30/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1217	1	1	1	0.00
30/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1081	1	1	1	0.00
30/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1148	1	1	1	0.00
30/05/2011	R204 On 03-May-12			Bond Future	8.49	100.5259	100.5602	100.5259	0.00
30/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3358	3	3	3	0.00
30/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3511	4	4	4	0.00
30/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	3212	3	3	3	0.00
30/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2207	2	2	2	0.00
30/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2023	2	2	2	0.00
30/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2111	2	2	2	0.00
30/05/2011	R206 On 04-August-11			Bond Future	6.91	101.7990	101.8123	101.7990	9,866.00
30/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	491	0	0	0	0.00
30/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	427	0	0	0	0.00
30/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	559	1	1	1	0.00
30/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	258	0	0	0	0.00
30/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	347	0	0	0	0.00
30/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	300	0	0	0	0.00
30/05/2011	R206 On 03-November-11			Bond Future	7.01	103.3139	103.3279	103.3139	0.00
30/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1622	2	2	2	0.00
30/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1540	2	2	2	0.00
30/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1707	2	2	2	0.00
30/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	134	0	0	0	0.00
30/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	164	0	0	0	0.00
30/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	148	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
30/05/2011	R206 On 02-February-12			Bond Future	7.12	101.1251	101.1377	101.1251	0.00
30/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1797	2	2	2	0.00
30/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1726	2	2	2	0.00
30/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1868	2	2	2	0.00
30/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	228	0	0	0	0.00
30/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	261	0	0	0	0.00
30/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	244	0	0	0	0.00
30/05/2011	R206 On 03-May-12			Bond Future	7.28	102.6656	102.6813	102.6656	0.00
30/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	975	1	1	1	0.00
30/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	926	1	1	1	0.00
30/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	1025	1	1	1	0.00
30/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	599	1	1	1	0.00
30/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	655	1	1	1	0.00
30/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	626	1	1	1	0.00
30/05/2011	R207 On 04-August-11			Bond Future	8.28	94.3012	94.3414	94.3012	5,725.00
30/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	1138	1	1	1	0.00
30/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1282	1	1	1	0.00
30/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	1003	1	1	1	0.00
30/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1464	2	1	2	0.00
30/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1167	1	1	1	0.00
30/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1311	1	1	1	0.00
30/05/2011	R207 On 03-November-11			Bond Future	8.37	95.7096	95.7432	95.7096	600.00
30/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	3159	3	3	3	0.00
30/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3348	3	3	3	0.00
30/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2976	3	3	3	0.00
30/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1135	1	1	1	0.00
30/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	962	1	1	1	0.00
30/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1045	1	1	1	0.00
30/05/2011	R207 On 02-February-12			Bond Future	8.46	93.5298	93.5625	93.5298	0.00
30/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	4316	4	4	4	0.00
30/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4499	4	4	4	0.00
30/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	4137	4	4	4	0.00
30/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1510	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
30/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1348	1	1	1	0.00
30/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1427	1	1	1	0.00
30/05/2011	R207 On 03-May-12			Bond Future	8.56	94.9522	94.9893	94.9522	0.00
30/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3435	3	3	3	0.00
30/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3594	4	4	4	0.00
30/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3282	3	3	3	0.00
30/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2539	3	3	3	0.00
30/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2329	2	2	2	0.00
30/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2431	2	2	2	0.00
30/05/2011	R208 On 04-August-11			Bond Future	8.32	92.1265	92.1631	92.1265	100.00
30/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	1111	1	1	1	0.00
30/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1257	1	1	1	0.00
30/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	976	1	1	1	0.00
30/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	1700	2	2	2	0.00
30/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1367	1	1	1	0.00
30/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1527	2	2	2	0.00
30/05/2011	R208 On 03-November-11			Bond Future	8.40	90.0973	90.1391	90.0973	5,998.00
30/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3290	3	3	3	0.00
30/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	3099	3	3	3	0.00
30/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3487	3	3	3	0.00
30/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1134	1	1	1	0.00
30/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1325	1	1	1	0.00
30/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1226	1	1	1	0.00
30/05/2011	R208 On 02-February-12			Bond Future	8.48	91.4754	91.5103	91.4754	0.00
30/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4517	5	5	5	0.00
30/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4326	4	4	4	0.00
30/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4711	5	5	5	0.00
30/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1481	2	1	2	0.00
30/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1654	2	2	2	0.00
30/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1565	2	2	2	0.00
30/05/2011	R208 On 03-May-12			Bond Future	8.57	89.4734	89.5075	89.4734	0.00
30/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4496	4	4	4	0.00
30/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4312	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
30/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4682	5	5	5	0.00
30/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2013	2	2	2	0.00
30/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2193	2	2	2	0.00
30/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2101	2	2	2	0.00
30/05/2011	R209 On 04-August-11			Bond Future	8.72	77.3490	77.3490	77.3490	0.00
30/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1054	1	1	1	0.00
30/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1203	1	1	1	0.00
30/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9894	10	10	10	0.00
30/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	918	1	1	1	0.00
30/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3162	3	3	3	0.00
30/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	28	0	0	0	0.00
30/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2613	3	3	3	0.00
30/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	2879	3	3	3	0.00
30/05/2011	R209 On 03-November-11			Bond Future	8.78	75.3501	75.3580	75.3501	1,318.00
30/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2739	3	3	3	0.00
30/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2938	3	3	3	0.00
30/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2548	3	3	3	0.00
30/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3211	3	3	3	0.00
30/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2803	3	3	3	0.00
30/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3002	3	3	3	0.00
30/05/2011	R209 On 02-February-12			Bond Future	8.84	76.5050	76.5050	76.5050	0.00
30/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4376	4	4	4	0.00
30/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4593	5	5	5	0.00
30/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	4166	4	4	4	0.00
30/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3342	3	3	3	0.00
30/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3005	3	3	3	0.00
30/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3168	3	3	3	0.00
30/05/2011	R209 On 03-May-12			Bond Future	8.91	74.5251	74.5251	74.5251	0.00
30/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4641	5	5	5	0.00
30/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4848	5	5	5	0.00
30/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4439	4	4	4	0.00
30/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4107	4	4	4	0.00
30/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	3753	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
30/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	3926	4	4	4	0.00
30/05/2011	R210 On 04-August-11			Bond Future	131.14	131.1017	131.1429	131.1017	425.00
30/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	25143	25	25	25	0.00
30/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	25193	25	25	25	0.00
30/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	25093	25	25	25	0.00
30/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R211 On 04-August-11			Bond Future	1.15	107.1810	107.2140	107.1810	0.00
30/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1911	2	2	2	0.00
30/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2180	2	2	2	0.00
30/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1641	2	2	2	0.00
30/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R211 On 03-November-11			Bond Future	0.90	108.7789	108.8109	108.7789	539.00
30/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1825	2	2	2	0.00
30/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1564	2	2	2	0.00
30/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2086	2	2	2	0.00
30/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R212 On 04-August-11			Bond Future	2.09	106.2341	106.2631	106.2341	2,772.00
30/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3898	4	4	4	0.00
30/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3432	3	3	3	0.00
30/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4361	4	4	4	0.00
30/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R212 On 03-November-11			Bond Future	1.98	107.8147	107.8530	107.8147	240.00
30/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4864	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
30/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5317	5	5	5	0.00
30/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4408	4	4	4	0.00
30/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 04-August-11			Bond Future	8.73	86.9780	87.0270	86.9780	0.00
30/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	5810	6	6	6	0.00
30/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	6718	7	7	7	0.00
30/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6262	6	6	6	0.00
30/05/2011	R213 On 03-November-11			Bond Future	8.80	84.7399	84.7801	84.7399	0.00
30/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	40	0	0	0	0.00
30/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	770	1	1	1	0.00
30/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	363	0	0	0	0.00
30/05/2011	R213 On 02-February-12			Bond Future	8.87	86.0284	86.0760	86.0284	0.00
30/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	1061	1	1	1	0.00
30/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1449	1	1	1	0.00
30/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	671	1	1	1	0.00
30/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 03-May-12			Bond Future	8.93	83.8016	83.8486	83.8016	0.00
30/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2428	2	2	2	0.00
30/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2801	3	3	3	0.00
30/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	2052	2	2	2	0.00
30/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
30/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
30/05/2011	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
30/05/2011	TRT1 On 04-August-11			Index Future	352.52	352.3100	352.5210	352.3100	100.00
30/05/2011	TRT1 On 03-November-11			Index Future	357.25	357.0380	357.2530	357.0380	0.00
31/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	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
31/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	AL7T On 04-August-11			Index Future	386.29	387.9410	386.2880	387.9410	30.00
31/05/2011	AL7T On 03-November-11			Index Future	392.10	393.7800	392.1020	393.7800	0.00
31/05/2011	ALBI On 04-August-11			Index Future	354.76	356.0050	354.7560	356.0050	1,019.00
31/05/2011	ALBI On 03-November-11			Index Future	360.10	361.3640	360.0960	361.3640	0.00
31/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	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
31/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	CRD1 On 04-August-11			Index Future	160.08	160.4640	160.0770	160.4640	2.00
31/05/2011	CRD1 On 03-November-11			Index Future	162.23	162.6180	162.2250	162.6180	0.00
31/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2011	GOVI On 04-August-11			GOVI	355.63	356.8760	355.6340	356.8760	179.00
31/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	76340	9	8	9	0.00
31/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	76240	9	8	9	0.00
31/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	76440	9	8	9	0.00
31/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
31/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
31/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
31/05/2011	GOVI On 03-November-11			GOVI	360.99	362.2480	360.9880	362.2480	0.00
31/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	39880	5	4	5	0.00
31/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	39780	5	4	5	0.00
31/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	39980	5	4	5	0.00
31/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
31/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
31/05/2011	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
31/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2011	IGOV On 04-August-11			Index Future	155.20	155.1560	155.2000	155.1560	977.00
31/05/2011	IGOV On 03-November-11			Index Future	157.54	157.4920	157.5360	157.4920	0.00
31/05/2011	ILBI On 04-August-11			Index Future	414.57	14.3780	414.5690	14.3780	0.00
31/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	3,891.00
31/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	5,000.00
31/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3400	94.3300	94.3400	0.00
31/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2600	94.2400	94.2600	15,600.00
31/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1900	94.1600	94.1900	0.00
31/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.98	94.0600	94.0200	94.0600	0.00
31/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.10	93.9300	93.9000	93.9300	5,591.00
31/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.43	93.6200	93.5700	93.6200	1,090.00
31/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.81	93.2500	93.1900	93.2500	2,890.00
31/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.13	92.9200	92.8700	92.9200	44,710.00
31/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.45	92.6000	92.5500	92.6000	490.00
31/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.75	92.3000	92.2500	92.3000	290.00
31/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/05/2011	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
31/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
31/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
31/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
31/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
31/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
31/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
31/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
31/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
31/05/2011	OTH1 On 04-August-11			Index Future	349.64	350.9250	349.6370	350.9250	3.00
31/05/2011	OTH1 On 03-November-11			Index Future	354.90	356.2070	354.9000	356.2070	0.00
31/05/2011	R157 On 04-August-11			Bond Future	7.62	126.0423	125.7808	126.0423	6,755.00
31/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	533	1	1	1	1,000.00
31/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	618	1	1	1	0.00
31/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	457	1	0	1	0.00
31/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	185	0	0	0	1,320.00
31/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	711	1	1	1	440.00
31/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1160	1	1	1	0.00
31/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2358	3	2	3	0.00
31/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	120	0	0	0	1,320.00
31/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	457	0	0	0	440.00
31/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	785	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
31/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1118	1	1	1	0.00
31/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1832	2	2	2	0.00
31/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	887	1	1	1	0.00
31/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	998	1	1	1	0.00
31/05/2011	R157 On 03-November-11			Bond Future	7.74	121.1088	120.8413	121.1088	3,358.00
31/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2290	3	2	3	0.00
31/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2156	2	2	2	0.00
31/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2427	3	2	3	0.00
31/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	408	0	0	0	0.00
31/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	495	0	0	0	0.00
31/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	450	0	0	0	0.00
31/05/2011	R157 On 02-February-12			Bond Future	7.88	122.9557	122.6822	122.9557	0.00
31/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2847	3	3	3	0.00
31/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2970	3	3	3	0.00
31/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2727	3	3	3	0.00
31/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	805	1	1	1	0.00
31/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	714	1	1	1	0.00
31/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	758	1	1	1	0.00
31/05/2011	R157 On 03-May-12			Bond Future	8.04	118.0198	117.7433	118.0198	0.00
31/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2085	2	2	2	0.00
31/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2180	2	2	2	0.00
31/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1992	2	2	2	0.00
31/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1470	1	1	1	0.00
31/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1343	1	1	1	0.00
31/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1405	1	1	1	0.00
31/05/2011	R186 On 04-August-11			Bond Future	8.56	118.2217	117.7951	118.2217	21,612.00
31/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	828	1	1	1	0.00
31/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	970	1	1	1	0.00
31/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	701	1	1	1	0.00
31/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1129	1	1	1	600.00
31/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2705	3	3	3	200.00
31/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4284	5	4	5	0.00
31/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10112	11	10	11	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
31/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	50	0	0	0	600.00
31/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	708	1	1	1	200.00
31/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1420	1	1	1	0.00
31/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4208	4	4	4	0.00
31/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3168	3	3	3	0.00
31/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3496	3	3	3	0.00
31/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	3843	4	4	4	0.00
31/05/2011	R186 On 03-November-11			Bond Future	8.64	119.9872	119.5495	119.9872	13,789.00
31/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5311	6	5	6	0.00
31/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5608	6	6	6	0.00
31/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3934	4	4	4	5,600.00
31/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5021	5	5	5	0.00
31/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2176	2	2	2	0.00
31/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2901	3	3	3	0.00
31/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1873	2	2	2	0.00
31/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2019	2	2	2	0.00
31/05/2011	R186 On 02-February-12			Bond Future	8.72	116.5241	116.0761	116.5241	2,500.00
31/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5703	6	6	6	0.00
31/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5439	6	5	6	0.00
31/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5972	6	6	6	0.00
31/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	2976	3	3	3	0.00
31/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3325	3	3	3	0.00
31/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3147	3	3	3	0.00
31/05/2011	R186 On 03-May-12			Bond Future	8.80	118.2939	117.8452	118.2939	0.00
31/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6424	6	6	6	0.00
31/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	6177	6	6	6	0.00
31/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6674	7	7	7	0.00
31/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4425	4	4	4	0.00
31/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4802	4	5	4	0.00
31/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4611	4	5	4	0.00
31/05/2011	R189 On 04-August-11			Bond Future	212.74	212.6758	212.7360	212.6758	0.00
31/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	736	1	1	1	0.00
31/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	686	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
31/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	786	1	1	1	0.00
31/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R197 On 04-August-11			Bond Future	234.22	234.1450	234.2192	234.1450	0.00
31/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	2719	3	3	3	0.00
31/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	2769	3	3	3	0.00
31/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	2669	3	3	3	0.00
31/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R201 On 04-August-11			Bond Future	7.21	105.9439	105.7047	105.9439	170.00
31/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	550	1	1	1	0.00
31/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	471	1	0	1	0.00
31/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	639	1	1	1	0.00
31/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	370	0	0	0	0.00
31/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	504	0	1	0	0.00
31/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	432	0	0	0	0.00
31/05/2011	R201 On 03-November-11			Bond Future	7.31	107.5199	107.2777	107.5199	695.00
31/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2164	2	2	2	0.00
31/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2278	2	2	2	0.00
31/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2051	2	2	2	0.00
31/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	276	0	0	0	0.00
31/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	228	0	0	0	0.00
31/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	252	0	0	0	0.00
31/05/2011	R201 On 02-February-12			Bond Future	7.42	104.7471	104.5026	104.7471	0.00
31/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2473	3	2	3	0.00
31/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2578	3	3	3	0.00
31/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2373	3	2	3	0.00
31/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	382	0	0	0	0.00
31/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	334	0	0	0	0.00
31/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	355	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
31/05/2011	R201 On 03-May-12			Bond Future	7.56	106.3447	106.0968	106.3447	0.00
31/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1488	2	1	2	0.00
31/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1559	2	2	2	0.00
31/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1418	2	1	2	0.00
31/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1078	1	1	1	0.00
31/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	983	1	1	1	0.00
31/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1030	1	1	1	0.00
31/05/2011	R202 On 04-August-11			Bond Future	0.11	174.0890	174.2714	174.0890	10,128.00
31/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	24757	25	25	25	0.00
31/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	23485	23	23	23	0.00
31/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	26016	26	26	26	0.00
31/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R202 On 03-November-11			Bond Future	0.03	176.6770	176.8600	176.6770	400.00
31/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	13814	14	14	14	0.00
31/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	15192	15	15	15	0.00
31/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	12423	12	12	12	0.00
31/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R203 On 04-August-11			Bond Future	8.14	104.2350	103.8445	104.2350	824.00
31/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	632	1	1	1	0.00
31/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	733	1	1	1	0.00
31/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	542	1	1	1	0.00
31/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1430	1	1	1	0.00
31/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1143	1	1	1	0.00
31/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1281	1	1	1	0.00
31/05/2011	R203 On 03-November-11			Bond Future	8.25	101.6282	101.2294	101.6282	1,630.00
31/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2187	2	2	2	0.00
31/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2046	2	2	2	0.00
31/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2333	3	2	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
31/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	951	1	1	1	0.00
31/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1114	1	1	1	0.00
31/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1030	1	1	1	0.00
31/05/2011	R203 On 02-February-12			Bond Future	8.36	103.1758	102.7710	103.1758	0.00
31/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3028	3	3	3	0.00
31/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2890	3	3	3	0.00
31/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3170	3	3	3	0.00
31/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1279	1	1	1	0.00
31/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1429	1	1	1	0.00
31/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1352	1	1	1	0.00
31/05/2011	R203 On 03-May-12			Bond Future	8.49	100.5864	100.1773	100.5864	0.00
31/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2924	3	3	3	0.00
31/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	3051	3	3	3	0.00
31/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2799	3	3	3	0.00
31/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1920	2	2	2	0.00
31/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1757	2	2	2	0.00
31/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1838	2	2	2	0.00
31/05/2011	R204 On 04-August-11			Bond Future	8.28	100.0472	99.5774	100.0472	0.00
31/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	457	1	0	1	0.00
31/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	383	1	0	1	0.00
31/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	541	1	1	1	0.00
31/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1767	2	2	2	0.00
31/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2158	2	2	2	0.00
31/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	1957	2	2	2	0.00
31/05/2011	R204 On 03-November-11			Bond Future	8.38	101.5358	101.0596	101.5358	2,133.00
31/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2950	3	3	3	0.00
31/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3125	3	3	3	0.00
31/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2780	3	3	3	0.00
31/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1108	1	1	1	0.00
31/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	944	1	1	1	0.00
31/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1023	1	1	1	0.00
31/05/2011	R204 On 02-February-12			Bond Future	8.48	99.0535	98.5673	99.0535	0.00
31/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3794	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
31/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3965	4	4	4	0.00
31/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3626	4	4	4	0.00
31/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1294	1	1	1	0.00
31/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1144	1	1	1	0.00
31/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1217	1	1	1	0.00
31/05/2011	R204 On 03-May-12			Bond Future	8.59	100.5602	100.0708	100.5602	0.00
31/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3219	3	3	3	0.00
31/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	3083	3	3	3	0.00
31/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3358	4	3	4	0.00
31/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2359	2	2	2	0.00
31/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2568	2	3	2	0.00
31/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	2	2	2	0.00
31/05/2011	R206 On 04-August-11			Bond Future	6.99	101.8123	101.6349	101.8123	9,866.00
31/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	392	0	0	0	0.00
31/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	453	1	0	1	0.00
31/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	337	0	0	0	0.00
31/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	435	0	0	0	0.00
31/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	329	0	0	0	0.00
31/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	379	0	0	0	0.00
31/05/2011	R206 On 03-November-11			Bond Future	7.10	103.3279	103.1474	103.3279	0.00
31/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1491	2	1	2	0.00
31/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1411	2	1	2	0.00
31/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1571	2	2	2	0.00
31/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	179	0	0	0	0.00
31/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	216	0	0	0	0.00
31/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	197	0	0	0	0.00
31/05/2011	R206 On 02-February-12			Bond Future	7.23	101.1377	100.9554	101.1377	0.00
31/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1662	2	2	2	0.00
31/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1595	2	2	2	0.00
31/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1733	2	2	2	0.00
31/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	275	0	0	0	0.00
31/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	312	0	0	0	0.00
31/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	291	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
31/05/2011	R206 On 03-May-12			Bond Future	7.40	102.6813	102.4951	102.6813	0.00
31/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	886	1	1	1	0.00
31/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	931	1	1	1	0.00
31/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	842	1	1	1	0.00
31/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	758	1	1	1	0.00
31/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	691	1	1	1	0.00
31/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	724	1	1	1	0.00
31/05/2011	R207 On 04-August-11			Bond Future	8.35	94.3414	93.9630	94.3414	5,725.00
31/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	857	1	1	1	0.00
31/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	739	1	1	1	0.00
31/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	986	1	1	1	0.00
31/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1250	1	1	1	0.00
31/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1579	1	2	1	0.00
31/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1408	1	1	1	0.00
31/05/2011	R207 On 03-November-11			Bond Future	8.44	95.7432	95.3579	95.7432	600.00
31/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2962	3	3	3	0.00
31/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3141	3	3	3	0.00
31/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2781	3	3	3	0.00
31/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1325	1	1	1	0.00
31/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1141	1	1	1	0.00
31/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1233	1	1	1	0.00
31/05/2011	R207 On 02-February-12			Bond Future	8.53	93.5625	93.1713	93.5625	0.00
31/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3873	4	4	4	0.00
31/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4052	4	4	4	0.00
31/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3698	4	4	4	0.00
31/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1462	2	1	2	0.00
31/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1293	1	1	1	0.00
31/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1375	1	1	1	0.00
31/05/2011	R207 On 03-May-12			Bond Future	8.63	94.9893	94.5933	94.9893	0.00
31/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3354	3	3	3	0.00
31/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3210	3	3	3	0.00
31/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3501	4	4	4	0.00
31/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2632	2	3	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
31/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2863	3	3	3	0.00
31/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2746	2	3	2	0.00
31/05/2011	R208 On 04-August-11			Bond Future	8.39	92.1631	91.7309	92.1631	1,361.00
31/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	863	1	1	1	0.00
31/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	992	1	1	1	0.00
31/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	746	1	1	1	0.00
31/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	1902	2	2	2	0.00
31/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1534	1	2	1	0.00
31/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1712	2	2	2	0.00
31/05/2011	R208 On 03-November-11			Bond Future	8.47	90.1391	89.6987	90.1391	5,998.00
31/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2928	3	3	3	0.00
31/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2745	3	3	3	0.00
31/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3117	3	3	3	0.00
31/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1204	1	1	1	0.00
31/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1411	1	1	1	0.00
31/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1304	1	1	1	0.00
31/05/2011	R208 On 02-February-12			Bond Future	8.56	91.5103	91.0627	91.5103	0.00
31/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4123	5	4	5	0.00
31/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3938	4	4	4	0.00
31/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4311	5	4	5	0.00
31/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1528	1	2	1	0.00
31/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1714	2	2	2	0.00
31/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1619	2	2	2	0.00
31/05/2011	R208 On 03-May-12			Bond Future	8.65	89.5075	89.0535	89.5075	0.00
31/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4321	4	4	4	0.00
31/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4493	5	4	5	0.00
31/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4151	4	4	4	0.00
31/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2486	2	2	2	0.00
31/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2278	2	2	2	0.00
31/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2380	2	2	2	0.00
31/05/2011	R209 On 04-August-11			Bond Future	8.77	77.3490	76.9891	77.3490	0.00
31/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	812	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
31/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	946	1	1	1	0.00
31/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9528	10	10	10	0.00
31/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	692	1	1	1	0.00
31/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3296	3	3	3	0.00
31/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	22	0	0	0	0.00
31/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2716	3	3	3	0.00
31/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	2997	3	3	3	0.00
31/05/2011	R209 On 03-November-11			Bond Future	8.83	75.3580	74.9944	75.3580	1,318.00
31/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2496	3	2	3	0.00
31/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2687	3	3	3	0.00
31/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2314	3	2	3	0.00
31/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3341	3	3	3	0.00
31/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2916	3	3	3	0.00
31/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3122	3	3	3	0.00
31/05/2011	R209 On 02-February-12			Bond Future	8.89	76.5050	76.1301	76.5050	0.00
31/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4157	4	4	4	0.00
31/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4367	5	4	5	0.00
31/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3952	4	4	4	0.00
31/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3503	3	4	3	0.00
31/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3154	3	3	3	0.00
31/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3324	3	3	3	0.00
31/05/2011	R209 On 03-May-12			Bond Future	8.96	74.5251	74.1470	74.5251	0.00
31/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4569	5	5	5	0.00
31/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4373	4	4	4	0.00
31/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4770	5	5	5	0.00
31/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4053	4	4	4	0.00
31/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4419	4	4	4	0.00
31/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4232	4	4	4	0.00
31/05/2011	R210 On 04-August-11			Bond Future	131.18	131.1429	131.1845	131.1429	425.00
31/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	25184	25	25	25	0.00
31/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	25134	25	25	25	0.00
31/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	25234	25	25	25	0.00
31/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R211 On 04-August-11			Bond Future	1.14	107.2140	107.2470	107.2140	0.00
31/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1944	2	2	2	0.00
31/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1674	2	2	2	0.00
31/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2213	2	2	2	0.00
31/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R211 On 03-November-11			Bond Future	0.90	108.8109	108.8429	108.8109	539.00
31/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1857	2	2	2	0.00
31/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2118	2	2	2	0.00
31/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1596	2	2	2	0.00
31/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R212 On 04-August-11			Bond Future	2.09	106.2631	106.2534	106.2631	2,772.00
31/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3888	4	4	4	0.00
31/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4351	4	4	4	0.00
31/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3423	3	3	3	0.00
31/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R212 On 03-November-11			Bond Future	1.98	107.8530	107.8339	107.8530	240.00
31/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4845	5	5	5	0.00
31/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5298	5	5	5	0.00
31/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4389	4	4	4	0.00
31/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 04-August-11			Bond Future	8.77	87.0270	86.6609	87.0270	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
31/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7084	7	7	7	0.00
31/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6176	6	6	6	0.00
31/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6628	6	7	6	0.00
31/05/2011	R213 On 03-November-11			Bond Future	8.84	84.7801	84.4110	84.7801	0.00
31/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1139	1	1	1	0.00
31/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	329	0	0	0	0.00
31/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	733	0	1	0	0.00
31/05/2011	R213 On 02-February-12			Bond Future	8.91	86.0760	85.6963	86.0760	0.00
31/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	682	1	1	1	0.00
31/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1069	1	1	1	0.00
31/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	291	1	0	1	0.00
31/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 03-May-12			Bond Future	8.98	83.8486	83.4584	83.8486	0.00
31/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2038	2	2	2	0.00
31/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2411	3	2	3	0.00
31/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1662	2	2	2	0.00
31/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
31/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
31/05/2011	TRT1 On 04-August-11			Index Future	351.29	352.5210	351.2890	352.5210	100.00
31/05/2011	TRT1 On 03-November-11			Index Future	356.01	357.2530	356.0050	357.2530	0.00