



Derivatives Weekly Statistics Report

From: 22/08/2011 To: 22/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	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
22/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	AL7T On 03-November-11			Index Future	412.59	411.1540	412.5870	411.1540	16.00
22/08/2011	AL7T On 02-February-12			Index Future	418.87	417.4130	418.8670	417.4130	0.00
22/08/2011	ALBI On 03-November-11			Index Future	377.21	376.4990	377.2090	376.4990	1,328.00
22/08/2011	ALBI On 02-February-12			Index Future	382.95	382.2310	382.9510	382.2310	0.00
22/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	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
22/08/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CAAD On	19-September-11			Can-Do Future	0.01	0.0076	0.0050	0.0076	22,388.00
22/08/2011	CAAE On	19-September-11			Can-Do Future	0.28	0.2563	0.2835	0.2563	21,898.00
22/08/2011	CAAG On	24-October-11			Can-Do Future	7.28	7.2360	7.2779	7.2360	0.00
22/08/2011	CAAG On	24-October-11	6.70	Call	Can-Do Future	601	1	1	1	0.00
22/08/2011	CAAG On	24-October-11	6.75	Call	Can-Do Future	558	1	1	1	0.00
22/08/2011	CAAG On	24-October-11	6.65	Call	Can-Do Future	646	1	1	1	0.00
22/08/2011	CAAG On	24-October-11	7.00	Call	Can-Do Future	368	0	0	0	14,286.00
22/08/2011	CAAG On	24-October-11	7.40	Call	Can-Do Future	178	0	0	0	6,757.00
22/08/2011	CAAG On	24-October-11	7.40	Put	Can-Do Future	300	0	0	0	0.00
22/08/2011	CAAG On	24-October-11	6.65	Put	Can-Do Future	18	0	0	0	0.00
22/08/2011	CAAG On	24-October-11	7.00	Put	Can-Do Future	90	0	0	0	0.00
22/08/2011	CAAG On	24-October-11	6.75	Put	Can-Do Future	30	0	0	0	0.00
22/08/2011	CAAG On	24-October-11	6.70	Put	Can-Do Future	23	0	0	0	0.00
22/08/2011	CAAI On	26-August-11			Can-Do Future	7.21	7.1000	7.2146	7.1000	0.00
22/08/2011	CAAI On	26-August-11	7.10	Call	Can-Do Future	135	0	0	0	0.00

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22/08/2011	CAAI On 26-August-11	7.15	Call	Can-Do Future	99	0	0	0	0.00
22/08/2011	CAAI On 26-August-11	7.05	Call	Can-Do Future	176	0	0	0	0.00
22/08/2011	CAAI On 26-August-11	7.05	Put	Can-Do Future	11	0	0	0	25,000.00
22/08/2011	CAAI On 26-August-11	7.15	Put	Can-Do Future	34	0	0	0	0.00
22/08/2011	CAAI On 26-August-11	7.10	Put	Can-Do Future	20	0	0	0	0.00
22/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
22/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
22/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2011	GOVI On 03-November-11			GOVI	377.73	376.9350	377.7330	376.9350	162.00
22/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	207330	20	21	20	0.00
22/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	207230	20	21	20	0.00
22/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	207430	20	21	20	0.00
22/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12			GOVI	383.48	382.6730	383.4820	382.6730	0.00
22/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	144820	14	14	14	0.00
22/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	144720	14	14	14	0.00
22/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	144920	14	14	14	0.00
22/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
22/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
22/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2011	IGOV On 03-November-11			Index Future	162.85	162.6620	162.8480	162.6620	79.00

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22/08/2011	IGOV On 02-February-12			Index Future	165.33	165.1380	165.3270	165.1380	0.00
22/08/2011	ILBI On 02-February-12			Index Future	454.25	451.7630	454.2520	451.7630	29.00
22/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.55	94.4400	94.4500	94.4400	17,600.00
22/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.52	94.4800	94.4800	94.4800	400.00
22/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.5600	94.5800	94.5600	1,000.00
22/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.40	94.5700	94.6000	94.5700	5,541.00
22/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.39	94.5700	94.6100	94.5700	0.00
22/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.40	94.5800	94.6000	94.5800	0.00
22/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.40	94.5800	94.6000	94.5800	1,340.00
22/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.40	94.5300	94.6000	94.5300	2,890.00
22/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.48	94.3800	94.5200	94.3800	45,210.00
22/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.65	94.1800	94.3500	94.1800	1,490.00
22/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.88	93.9500	94.1200	93.9500	1,290.00
22/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.11	93.7400	93.8900	93.7400	1,250.00
22/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

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22/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/08/2011	OTH1 On 03-November-11			Index Future	373.96	373.7130	373.9580	373.7130	0.00
22/08/2011	OTH1 On 02-February-12			Index Future	379.65	379.4020	379.6500	379.4020	0.00
22/08/2011	R157 On 03-November-11			Bond Future	6.58	124.8464	125.1750	124.8464	16,176.00
22/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6174	6	6	6	0.00
22/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6353	6	6	6	0.00
22/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	5995	6	6	6	0.00
22/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	618	0	1	0	1,200.00
22/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1751	2	2	2	400.00
22/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2071	2	2	2	0.00
22/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3643	3	4	3	0.00
22/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	14	0	0	0	1,200.00
22/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	116	0	0	0	400.00
22/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	171	0	0	0	0.00
22/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	1	0	0	0	0.00
22/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	748	1	1	1	0.00
22/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00

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22/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R157 On 02-February-12			Bond Future	6.62	126.7470	127.0791	126.7470	0.00
22/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6509	6	7	6	0.00
22/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6673	6	7	6	0.00
22/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6345	6	6	6	0.00
22/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	26	0	0	0	0.00
22/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	20	0	0	0	0.00
22/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	23	0	0	0	0.00
22/08/2011	R157 On 03-May-12			Bond Future	6.67	121.8420	122.1810	121.8420	0.00
22/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5251	5	5	5	0.00
22/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5398	5	5	5	0.00
22/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5104	5	5	5	0.00
22/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	144	0	0	0	0.00
22/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	123	0	0	0	0.00
22/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	133	0	0	0	0.00
22/08/2011	R157 On 02-August-12			Bond Future	6.73	123.6471	123.9915	123.6471	0.00
22/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4254	4	4	4	0.00
22/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4130	4	4	4	0.00
22/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4380	4	4	4	0.00
22/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	404	0	0	0	0.00
22/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	449	1	0	1	0.00
22/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	425	0	0	0	0.00
22/08/2011	R186 On 03-November-11			Bond Future	7.95	126.3442	126.2435	126.3442	25,090.00
22/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	10081	10	10	10	0.00
22/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10509	11	11	11	0.00
22/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9654	10	10	10	0.00
22/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7958	8	8	8	5,600.00
22/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	3093	3	3	3	1,275.00
22/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10937	11	11	11	0.00
22/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4775	5	5	5	425.00
22/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	6314	6	6	6	0.00
22/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	441	0	0	0	425.00
22/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	66	0	0	0	1,275.00

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22/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	801	1	1	1	0.00
22/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1556	2	2	2	0.00
22/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	115	0	0	0	0.00
22/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	231	0	0	0	0.00
22/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	80	0	0	0	0.00
22/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	96	0	0	0	0.00
22/08/2011	R186 On 02-February-12			Bond Future	8.00	122.9717	122.8726	122.9717	2,501.00
22/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	10108	10	10	10	0.00
22/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9735	10	10	10	0.00
22/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10485	11	10	11	0.00
22/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	692	1	1	1	0.00
22/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	825	1	1	1	0.00
22/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	755	1	1	1	0.00
22/08/2011	R186 On 03-May-12			Bond Future	8.06	124.8233	124.7259	124.8233	0.00
22/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	10265	10	10	10	0.00
22/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9924	10	10	10	0.00
22/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10608	11	11	11	0.00
22/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1478	1	1	1	0.00
22/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1668	2	2	2	0.00
22/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1571	2	2	2	0.00
22/08/2011	R186 On 02-August-12			Bond Future	8.12	121.3779	121.2822	121.3779	0.00
22/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8576	9	9	9	0.00
22/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8891	9	9	9	0.00
22/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	8269	8	8	8	0.00
22/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	2919	3	3	3	0.00
22/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2650	3	3	3	0.00
22/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2779	3	3	3	0.00
22/08/2011	R189 On 03-November-11			Bond Future	213.96	213.7866	213.9568	213.7866	0.00
22/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1957	2	2	2	0.00
22/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	2007	2	2	2	0.00
22/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1907	2	2	2	0.00
22/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R189 On 03-November-11	211.95	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
22/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11			Bond Future	245.14	244.7781	245.1394	244.7781	183.00
22/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	6639	6	7	6	0.00
22/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	6589	6	7	6	0.00
22/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	6689	6	7	6	0.00
22/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11			Bond Future	6.24	110.0561	110.3530	110.0561	1,348.00
22/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4988	5	5	5	0.00
22/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5125	5	5	5	0.00
22/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4850	5	5	5	0.00
22/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R201 On 02-February-12			Bond Future	6.25	107.3207	107.6220	107.3207	0.00
22/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5243	5	5	5	0.00
22/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5368	5	5	5	0.00
22/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5117	5	5	5	0.00
22/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	7	0	0	0	0.00
22/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	5	0	0	0	0.00
22/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	6	0	0	0	0.00
22/08/2011	R201 On 03-May-12			Bond Future	6.26	108.9346	109.2406	108.9346	0.00
22/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3698	3	4	3	0.00
22/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3809	4	4	4	0.00
22/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3588	3	4	3	0.00
22/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	104	0	0	0	0.00
22/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	89	0	0	0	0.00
22/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	96	0	0	0	0.00
22/08/2011	R201 On 02-August-12			Bond Future	6.29	106.1391	106.4508	106.1391	0.00
22/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2930	3	3	3	0.00
22/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2836	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
22/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3025	3	3	3	0.00
22/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	244	0	0	0	0.00
22/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	273	0	0	0	0.00
22/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	258	0	0	0	0.00
22/08/2011	R202 On 03-November-11			Bond Future	184.94	184.9317	184.9437	184.9317	24,816.00
22/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	184444	184	184	184	0.00
22/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	184394	184	184	184	0.00
22/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	184494	184	184	184	0.00
22/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 02-February-12			Bond Future	185.09	185.0822	185.0945	185.0822	0.00
22/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	8094	8	8	8	0.00
22/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	8044	8	8	8	0.00
22/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	8144	8	8	8	0.00
22/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R203 On 03-November-11			Bond Future	7.24	105.6485	105.9529	105.6485	2,133.00
22/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5889	6	6	6	0.00
22/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5666	5	6	5	0.00
22/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	6113	6	6	6	0.00
22/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	7	0	0	0	0.00
22/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	11	0	0	0	0.00
22/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	8	0	0	0	0.00
22/08/2011	R203 On 02-February-12			Bond Future	7.30	107.2586	107.5650	107.2586	0.00
22/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6580	6	7	6	0.00
22/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	6377	6	6	6	0.00
22/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6785	7	7	7	0.00
22/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	100	0	0	0	0.00
22/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	122	0	0	0	0.00
22/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	110	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
22/08/2011	R203 On 03-May-12			Bond Future	7.37	104.7054	105.0216	104.7054	0.00
22/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	6241	6	6	6	0.00
22/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	6056	6	6	6	0.00
22/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	6426	6	6	6	0.00
22/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	288	0	0	0	0.00
22/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	333	0	0	0	0.00
22/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	310	0	0	0	0.00
22/08/2011	R203 On 02-August-12			Bond Future	7.45	106.2566	106.5805	106.2566	0.00
22/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4984	5	5	5	0.00
22/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4816	5	5	5	0.00
22/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	5154	5	5	5	0.00
22/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	589	1	1	1	0.00
22/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	656	1	1	1	0.00
22/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	621	1	1	1	0.00
22/08/2011	R204 On 03-November-11			Bond Future	7.44	105.8048	106.1264	105.8048	2,872.00
22/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	7003	7	7	7	0.00
22/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	7255	7	7	7	0.00
22/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6751	6	7	6	0.00
22/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	12	0	0	0	0.00
22/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	7	0	0	0	0.00
22/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	9	0	0	0	0.00
22/08/2011	R204 On 02-February-12			Bond Future	7.50	103.3805	103.7082	103.3805	0.00
22/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7825	8	8	8	0.00
22/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	8058	8	8	8	0.00
22/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7593	7	8	7	0.00
22/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	120	0	0	0	0.00
22/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	97	0	0	0	0.00
22/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	107	0	0	0	0.00
22/08/2011	R204 On 03-May-12			Bond Future	7.56	104.9355	105.2681	104.9355	0.00
22/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	6486	6	6	6	0.00
22/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6692	6	7	6	0.00
22/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	6281	6	6	6	0.00
22/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	568	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
22/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	496	1	0	1	0.00
22/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	531	1	1	1	0.00
22/08/2011	R204 On 02-August-12			Bond Future	7.64	102.4615	102.7977	102.4615	0.00
22/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	5180	5	5	5	0.00
22/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	5369	5	5	5	0.00
22/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4995	5	5	5	0.00
22/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1026	1	1	1	0.00
22/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	923	1	1	1	0.00
22/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	972	1	1	1	0.00
22/08/2011	R206 On 03-November-11			Bond Future	5.89	105.3412	105.6032	105.3412	12,577.00
22/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3749	3	4	3	0.00
22/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3651	3	4	3	0.00
22/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3848	4	4	4	0.00
22/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R206 On 02-February-12			Bond Future	5.85	103.1817	103.4465	103.1817	0.00
22/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3864	4	4	4	0.00
22/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3777	4	4	4	0.00
22/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3952	4	4	4	0.00
22/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	3	0	0	0	0.00
22/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	0	0	0.00
22/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
22/08/2011	R206 On 03-May-12			Bond Future	5.82	104.7328	105.0020	104.7328	0.00
22/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2724	2	3	2	0.00
22/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2651	2	3	2	0.00
22/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2799	3	3	3	0.00
22/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	52	0	0	0	0.00
22/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	60	0	0	0	0.00
22/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	55	0	0	0	0.00
22/08/2011	R206 On 02-August-12			Bond Future	5.79	102.5201	102.7935	102.5201	0.00
22/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2104	2	2	2	0.00
22/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	2043	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
22/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2165	2	2	2	0.00
22/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	101	0	0	0	0.00
22/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	114	0	0	0	0.00
22/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	107	0	0	0	0.00
22/08/2011	R207 On 03-November-11			Bond Future	7.61	99.8041	100.1119	99.8041	7,549.00
22/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	6506	6	7	6	0.00
22/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6773	6	7	6	0.00
22/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	6239	6	6	6	0.00
22/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	2250	2	2	2	2,000.00
22/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	3386	3	3	3	0.00
22/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	4391	4	4	4	0.00
22/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	477	0	0	0	900.00
22/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	2463	2	2	2	0.00
22/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	4651	4	5	4	0.00
22/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1664	2	2	2	300.00
22/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	467	1	0	1	300.00
22/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	98	0	0	0	900.00
22/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	832	1	1	1	0.00
22/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	118	0	0	0	2,000.00
22/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2331	3	2	3	0.00
22/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	243	0	0	0	2,000.00
22/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	29	0	0	0	0.00
22/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	543	1	1	1	0.00
22/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	19	0	0	0	0.00
22/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	23	0	0	0	0.00
22/08/2011	R207 On 02-February-12			Bond Future	7.67	97.6825	97.9994	97.6825	0.00
22/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	7520	7	8	7	0.00
22/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7763	7	8	7	0.00
22/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	7278	7	7	7	0.00
22/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	214	0	0	0	0.00
22/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	176	0	0	0	0.00
22/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	194	0	0	0	0.00
22/08/2011	R207 On 03-May-12			Bond Future	7.74	99.1525	99.4719	99.1525	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
22/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	6234	6	6	6	0.00
22/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	6447	6	6	6	0.00
22/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	6022	6	6	6	0.00
22/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	797	1	1	1	0.00
22/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	699	1	1	1	0.00
22/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	747	1	1	1	0.00
22/08/2011	R207 On 02-August-12			Bond Future	7.82	96.9827	97.3038	96.9827	0.00
22/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5903	6	6	6	0.00
22/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	6108	6	6	6	0.00
22/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5700	5	6	5	0.00
22/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1021	1	1	1	0.00
22/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	918	1	1	1	0.00
22/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	968	1	1	1	0.00
22/08/2011	R208 On 03-November-11			Bond Future	7.64	94.5145	94.8450	94.5145	7,017.00
22/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	6803	6	7	6	0.00
22/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	7086	7	7	7	0.00
22/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	6520	6	7	6	0.00
22/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	2539	2	3	2	1,995.00
22/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	7651	7	8	7	0.00
22/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	3764	4	4	4	665.00
22/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4838	5	5	5	0.00
22/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	126	0	0	0	665.00
22/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	17	0	0	0	1,995.00
22/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	256	0	0	0	0.00
22/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	40	0	0	0	0.00
22/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	565	1	1	1	0.00
22/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	27	0	0	0	0.00
22/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	33	0	0	0	0.00
22/08/2011	R208 On 02-February-12			Bond Future	7.69	95.9496	96.2853	95.9496	0.00
22/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7950	8	8	8	0.00
22/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	7693	7	8	7	0.00
22/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	8208	8	8	8	0.00
22/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	203	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
22/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	247	0	0	0	0.00
22/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	224	0	0	0	0.00
22/08/2011	R208 On 03-May-12			Bond Future	7.75	93.9952	94.3414	93.9952	0.00
22/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7806	8	8	8	0.00
22/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	7569	7	8	7	0.00
22/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	8043	8	8	8	0.00
22/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	540	1	1	1	0.00
22/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	616	1	1	1	0.00
22/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	577	1	1	1	0.00
22/08/2011	R208 On 02-August-12			Bond Future	7.82	95.3873	95.7370	95.3873	0.00
22/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	6374	6	6	6	0.00
22/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	6155	6	6	6	0.00
22/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	6598	6	7	6	0.00
22/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	992	1	1	1	0.00
22/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1100	1	1	1	0.00
22/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1043	1	1	1	0.00
22/08/2011	R209 On 03-November-11			Bond Future	8.28	79.9174	79.5180	79.9174	1,351.00
22/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4432	5	4	5	0.00
22/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4754	5	5	5	0.00
22/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4117	4	4	4	0.00
22/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	620	1	1	1	0.00
22/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	459	0	0	0	0.00
22/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	535	0	1	0	0.00
22/08/2011	R209 On 02-February-12			Bond Future	8.33	81.1299	80.7344	81.1299	0.00
22/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6528	7	7	7	0.00
22/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6822	7	7	7	0.00
22/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6238	7	6	7	0.00
22/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1185	1	1	1	0.00
22/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	1005	1	1	1	0.00
22/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1091	1	1	1	0.00
22/08/2011	R209 On 03-May-12			Bond Future	8.38	79.2117	78.8035	79.2117	0.00
22/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6874	7	7	7	0.00
22/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7144	7	7	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
22/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6608	7	7	7	0.00
22/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	1998	2	2	2	0.00
22/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1771	2	2	2	0.00
22/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1881	2	2	2	0.00
22/08/2011	R209 On 02-August-12			Bond Future	8.43	80.3776	79.9738	80.3776	0.00
22/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8311	9	8	9	0.00
22/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8584	9	9	9	0.00
22/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	8043	8	8	8	0.00
22/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	2014	2	2	2	0.00
22/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1824	2	2	2	0.00
22/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1915	2	2	2	0.00
22/08/2011	R210 On 03-November-11			Bond Future	136.79	136.7817	136.7910	136.7817	600.00
22/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	5791	6	6	6	0.00
22/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	5841	6	6	6	0.00
22/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	5741	6	6	6	0.00
22/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11			Bond Future	112.48	112.4759	112.4809	112.4759	529.00
22/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111231	111	111	111	0.00
22/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111181	111	111	111	0.00
22/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111281	111	111	111	0.00
22/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12			Bond Future	112.86	112.8504	112.8552	112.8504	0.00
22/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2355	2	2	2	0.00
22/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2305	2	2	2	0.00
22/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2405	2	2	2	0.00
22/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	R212 On 03-November-11			Bond Future	110.94	110.9328	110.9402	110.9328	2,667.00
22/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108440	108	108	108	0.00
22/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108390	108	108	108	0.00
22/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108490	108	108	108	0.00
22/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 02-February-12			Bond Future	111.16	111.1532	111.1605	111.1532	0.00
22/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2660	3	3	3	0.00
22/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2710	3	3	3	0.00
22/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2610	3	3	3	0.00
22/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11			Bond Future	8.25	89.5650	89.3466	89.5650	0.00
22/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	4203	4	4	4	0.00
22/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	4607	5	5	5	0.00
22/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	3796	4	4	4	0.00
22/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12			Bond Future	8.31	90.9299	90.7057	90.9299	0.00
22/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	5691	6	6	6	0.00
22/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	5300	6	5	6	0.00
22/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	6079	6	6	6	0.00
22/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12			Bond Future	8.36	88.7550	88.5250	88.7550	0.00
22/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	7104	7	7	7	0.00
22/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	7477	8	7	8	0.00
22/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	6728	7	7	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
22/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12			Bond Future	8.42	90.0645	89.8375	90.0645	0.00
22/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	6586	7	7	7	0.00
22/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	6957	7	7	7	0.00
22/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	6211	6	6	6	0.00
22/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
22/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
22/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
22/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
22/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
22/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
22/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
22/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
22/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
22/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
22/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
22/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
22/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00