



Derivatives Weekly Statistics Report

From: 29/08/2011 To: 29/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	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
29/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	AL7T On 03-November-11			Index Future	409.64	408.8650	409.6400	408.8650	16.00
29/08/2011	AL7T On 02-February-12			Index Future	415.87	415.0880	415.8740	415.0880	0.00
29/08/2011	ALBI On 03-November-11			Index Future	375.95	375.1720	375.9540	375.1720	1,617.00
29/08/2011	ALBI On 02-February-12			Index Future	381.68	380.8820	381.6750	380.8820	0.00
29/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	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
29/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0029	0.0066	0.0029	22,388.00
29/08/2011	CAAE On 19-September-11			Can-Do Future	0.19	0.2619	0.1859	0.2619	21,898.00
29/08/2011	CAAG On 24-October-11			Can-Do Future	7.09	7.2351	7.0889	7.2351	0.00
29/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	432	1	0	1	0.00
29/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	392	1	0	1	0.00
29/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	474	1	0	1	0.00
29/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	237	0	0	0	14,286.00
29/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	104	0	0	0	6,757.00
29/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	415	0	0	0	0.00
29/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	35	0	0	0	0.00
29/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	148	0	0	0	0.00
29/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	53	0	0	0	0.00
29/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	43	0	0	0	0.00
29/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
29/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2011	GOVI On 03-November-11			GOVI	376.43	375.6780	376.4270	375.6780	161.00
29/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	194270	19	19	19	0.00
29/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	194170	19	19	19	0.00
29/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	194370	19	19	19	0.00
29/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 02-February-12			GOVI	382.16	381.3960	382.1560	381.3960	0.00
29/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	131560	12	13	12	0.00
29/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	131460	12	13	12	0.00
29/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	131660	12	13	12	0.00
29/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
29/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
29/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2011	IGOV On 03-November-11			Index Future	163.32	163.1540	163.3180	163.1540	79.00
29/08/2011	IGOV On 02-February-12			Index Future	165.80	165.6370	165.8030	165.6370	0.00
29/08/2011	ILBI On 02-February-12			Index Future	448.54	448.4650	448.5430	448.4650	88.00
29/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	16,389.00
29/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.49	94.5100	94.5100	94.5100	1,000.00
29/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.5800	94.5800	94.5800	1,000.00
29/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	5,541.00
29/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	0.00
29/08/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	0.00
29/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.38	94.6200	94.6200	94.6200	1,340.00
29/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	2,890.00
29/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	44,760.00
29/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.76	94.2400	94.2400	94.2400	990.00
29/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.97	94.0300	94.0300	94.0300	790.00
29/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.21	93.7900	93.7900	93.7900	1,250.00
29/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00

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29/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/08/2011	OTH1 On 03-November-11			Index Future	372.98	372.0150	372.9790	372.0150	0.00
29/08/2011	OTH1 On 02-February-12			Index Future	378.66	377.6770	378.6550	377.6770	0.00
29/08/2011	R157 On 03-November-11			Bond Future	6.58	125.0450	125.1865	125.0450	15,490.00
29/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	6185	6	6	6	0.00
29/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	6364	6	6	6	0.00
29/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	6006	6	6	6	0.00
29/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	590	1	1	1	1,200.00
29/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	3650	4	4	4	0.00
29/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	1738	2	2	2	400.00
29/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	2063	2	2	2	0.00
29/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	96	0	0	0	400.00
29/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	10	0	0	0	1,200.00
29/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	147	0	0	0	0.00
29/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	709	1	1	1	0.00
29/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R157 On 02-February-12			Bond Future	6.62	126.9468	127.0934	126.9468	0.00
29/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	6520	6	7	6	0.00
29/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	6356	6	6	6	0.00
29/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	6685	7	7	7	0.00
29/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	18	0	0	0	0.00
29/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	22	0	0	0	0.00
29/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	19	0	0	0	0.00
29/08/2011	R157 On 03-May-12			Bond Future	6.67	122.0480	122.1944	122.0480	0.00

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29/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	5256	5	5	5	0.00
29/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	5403	5	5	5	0.00
29/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	5109	5	5	5	0.00
29/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	136	0	0	0	0.00
29/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	115	0	0	0	0.00
29/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	125	0	0	0	0.00
29/08/2011	R157 On 02-August-12			Bond Future	6.73	123.8560	124.0069	123.8560	0.00
29/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	4256	4	4	4	0.00
29/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	4131	4	4	4	0.00
29/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	4381	4	4	4	0.00
29/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	389	0	0	0	0.00
29/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	435	0	0	0	0.00
29/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	412	0	0	0	0.00
29/08/2011	R186 On 03-November-11			Bond Future	7.97	125.6112	125.9820	125.6112	24,731.00
29/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	9805	9	10	9	0.00
29/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	10235	10	10	10	0.00
29/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	9377	9	9	9	0.00
29/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	7674	7	8	7	5,600.00
29/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	2827	3	3	3	1,275.00
29/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	4489	4	4	4	425.00
29/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	6025	6	6	6	0.00
29/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	10664	10	11	10	0.00
29/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	55	0	0	0	1,275.00
29/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	414	1	0	1	425.00
29/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	777	1	1	1	0.00
29/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	1551	2	2	2	0.00
29/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	99	0	0	0	0.00
29/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	208	0	0	0	0.00
29/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	67	0	0	0	0.00
29/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	81	0	0	0	0.00
29/08/2011	R186 On 02-February-12			Bond Future	8.03	122.2311	122.6056	122.2311	2,501.00
29/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	9833	10	10	10	0.00
29/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	10209	10	10	10	0.00

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29/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	9460	9	9	9	0.00
29/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	817	1	1	1	0.00
29/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	683	1	1	1	0.00
29/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	747	1	1	1	0.00
29/08/2011	R186 On 03-May-12			Bond Future	8.09	124.0761	124.4537	124.0761	0.00
29/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	10002	10	10	10	0.00
29/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	9663	9	10	9	0.00
29/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	10344	10	10	10	0.00
29/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	1486	2	1	2	0.00
29/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	1680	2	2	2	0.00
29/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	1580	2	2	2	0.00
29/08/2011	R186 On 02-August-12			Bond Future	8.15	120.6250	121.0054	120.6250	0.00
29/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	8338	8	8	8	0.00
29/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	8650	8	9	8	0.00
29/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	8034	8	8	8	0.00
29/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	2961	3	3	3	0.00
29/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	2686	3	3	3	0.00
29/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	2818	3	3	3	0.00
29/08/2011	R189 On 03-November-11			Bond Future	213.98	213.9804	213.9841	213.9804	0.00
29/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1984	2	2	2	0.00
29/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	2034	2	2	2	0.00
29/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1934	2	2	2	0.00
29/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R197 On 03-November-11			Bond Future	245.71	245.6982	245.7141	245.6982	183.00
29/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	7214	7	7	7	0.00
29/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	7164	7	7	7	0.00
29/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	7264	7	7	7	0.00
29/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R197 On 03-November-11	238.50	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
29/08/2011	R201 On 03-November-11			Bond Future	6.24	110.2306	110.3559	110.2306	1,348.00
29/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	4991	5	5	5	0.00
29/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	4853	5	5	5	0.00
29/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	5128	5	5	5	0.00
29/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R201 On 02-February-12			Bond Future	6.24	107.5008	107.6274	107.5008	0.00
29/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	5247	5	5	5	0.00
29/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	5121	5	5	5	0.00
29/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	5373	5	5	5	0.00
29/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	4	0	0	0	0.00
29/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	5	0	0	0	0.00
29/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	5	0	0	0	0.00
29/08/2011	R201 On 03-May-12			Bond Future	6.26	109.1171	109.2456	109.1171	0.00
29/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	3698	4	4	4	0.00
29/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	3808	4	4	4	0.00
29/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	3587	3	4	3	0.00
29/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	99	0	0	0	0.00
29/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	83	0	0	0	0.00
29/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	91	0	0	0	0.00
29/08/2011	R201 On 02-August-12			Bond Future	6.29	106.3251	106.4575	106.3251	0.00
29/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	2928	3	3	3	0.00
29/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	2834	3	3	3	0.00
29/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	3024	3	3	3	0.00
29/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	236	0	0	0	0.00
29/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	264	0	0	0	0.00
29/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	249	0	0	0	0.00
29/08/2011	R202 On 03-November-11			Bond Future	185.92	185.9127	185.9249	185.9127	26,816.00
29/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	185425	185	185	185	0.00
29/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	185375	185	185	185	0.00
29/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	185475	185	185	185	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
29/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 02-February-12			Bond Future	186.09	186.0777	186.0898	186.0777	0.00
29/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	9090	9	9	9	0.00
29/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	9040	9	9	9	0.00
29/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	9140	9	9	9	0.00
29/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R203 On 03-November-11			Bond Future	7.35	105.3981	105.4510	105.3981	2,087.00
29/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	5389	5	5	5	0.00
29/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	5612	6	6	6	0.00
29/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	5166	5	5	5	0.00
29/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	13	0	0	0	0.00
29/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	8	0	0	0	0.00
29/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	10	0	0	0	0.00
29/08/2011	R203 On 02-February-12			Bond Future	7.41	106.9995	107.0550	106.9995	0.00
29/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	6091	6	6	6	0.00
29/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	6294	6	6	6	0.00
29/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	5890	6	6	6	0.00
29/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	145	0	0	0	0.00
29/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	119	0	0	0	0.00
29/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	131	0	0	0	0.00
29/08/2011	R203 On 03-May-12			Bond Future	7.49	104.4479	104.5056	104.4479	0.00
29/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	5775	6	6	6	0.00
29/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	5594	6	6	6	0.00
29/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	5957	6	6	6	0.00
29/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	335	0	0	0	0.00
29/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	387	0	0	0	0.00
29/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	360	0	0	0	0.00
29/08/2011	R203 On 02-August-12			Bond Future	7.58	105.9975	106.0527	105.9975	0.00
29/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	4552	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
29/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	4389	4	4	4	0.00
29/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	4718	5	5	5	0.00
29/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	681	1	1	1	0.00
29/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	757	1	1	1	0.00
29/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	717	1	1	1	0.00
29/08/2011	R204 On 03-November-11			Bond Future	7.54	105.4568	105.5230	105.4568	2,782.00
29/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	6402	6	6	6	0.00
29/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	6150	6	6	6	0.00
29/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	6653	7	7	7	0.00
29/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	9	0	0	0	0.00
29/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	15	0	0	0	0.00
29/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	12	0	0	0	0.00
29/08/2011	R204 On 02-February-12			Bond Future	7.61	103.0327	103.0914	103.0327	0.00
29/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	7231	7	7	7	0.00
29/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	7001	7	7	7	0.00
29/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	7461	7	7	7	0.00
29/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	116	0	0	0	0.00
29/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	145	0	0	0	0.00
29/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	130	0	0	0	0.00
29/08/2011	R204 On 03-May-12			Bond Future	7.68	104.5837	104.6457	104.5837	0.00
29/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	5946	6	6	6	0.00
29/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	6148	6	6	6	0.00
29/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	5747	6	6	6	0.00
29/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	657	1	1	1	0.00
29/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	574	1	1	1	0.00
29/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	614	1	1	1	0.00
29/08/2011	R204 On 02-August-12			Bond Future	7.77	102.1018	102.1666	102.1018	0.00
29/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	4691	5	5	5	0.00
29/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	4874	5	5	5	0.00
29/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	4513	4	5	4	0.00
29/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1175	1	1	1	0.00
29/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1059	1	1	1	0.00
29/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1115	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
29/08/2011	R206 On 03-November-11			Bond Future	5.90	105.4979	105.5887	105.4979	12,577.00
29/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	3735	4	4	4	0.00
29/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	3833	4	4	4	0.00
29/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	3636	4	4	4	0.00
29/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R206 On 02-February-12			Bond Future	5.86	103.3397	103.4317	103.3397	0.00
29/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	3849	4	4	4	0.00
29/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3936	4	4	4	0.00
29/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	3762	4	4	4	0.00
29/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	3	0	0	0	0.00
29/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	2	0	0	0	0.00
29/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	2	0	0	0	0.00
29/08/2011	R206 On 03-May-12			Bond Future	5.83	104.8955	104.9875	104.8955	0.00
29/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	2708	3	3	3	0.00
29/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	2634	3	3	3	0.00
29/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	2782	3	3	3	0.00
29/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	49	0	0	0	0.00
29/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	57	0	0	0	0.00
29/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	53	0	0	0	0.00
29/08/2011	R206 On 02-August-12			Bond Future	5.80	102.6857	102.7811	102.6857	0.00
29/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	2089	2	2	2	0.00
29/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	2029	2	2	2	0.00
29/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	2151	2	2	2	0.00
29/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	100	0	0	0	0.00
29/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	112	0	0	0	0.00
29/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	105	0	0	0	0.00
29/08/2011	R207 On 03-November-11			Bond Future	7.73	99.2508	99.4093	99.2508	7,549.00
29/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	5810	6	6	6	0.00
29/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	6076	6	6	6	0.00
29/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	5545	5	6	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
29/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	1718	2	2	2	2,000.00
29/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	2765	3	3	3	0.00
29/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	3729	4	4	4	0.00
29/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	275	0	0	0	900.00
29/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	1205	1	1	1	300.00
29/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1910	2	2	2	0.00
29/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	3981	4	4	4	0.00
29/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	130	0	0	0	900.00
29/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	616	1	1	1	300.00
29/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	1076	1	1	1	0.00
29/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	158	0	0	0	2,000.00
29/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	2832	3	3	3	0.00
29/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	324	0	0	0	2,000.00
29/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	37	0	0	0	0.00
29/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	714	1	1	1	0.00
29/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	24	0	0	0	0.00
29/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	30	0	0	0	0.00
29/08/2011	R207 On 02-February-12			Bond Future	7.79	97.1266	97.2809	97.1266	0.00
29/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	6844	7	7	7	0.00
29/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	6607	6	7	6	0.00
29/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	7083	7	7	7	0.00
29/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	214	0	0	0	0.00
29/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	262	0	0	0	0.00
29/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	236	0	0	0	0.00
29/08/2011	R207 On 03-May-12			Bond Future	7.87	98.5841	98.7453	98.5841	0.00
29/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	5630	6	6	6	0.00
29/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	5837	6	6	6	0.00
29/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	5426	5	5	5	0.00
29/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	927	1	1	1	0.00
29/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	816	1	1	1	0.00
29/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	870	1	1	1	0.00
29/08/2011	R207 On 02-August-12			Bond Future	7.95	96.4093	96.5712	96.4093	0.00
29/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	5325	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
29/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	5523	5	6	5	0.00
29/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	5130	5	5	5	0.00
29/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1183	1	1	1	0.00
29/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1066	1	1	1	0.00
29/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1123	1	1	1	0.00
29/08/2011	R208 On 03-November-11			Bond Future	7.78	93.7635	93.9584	93.7635	7,221.00
29/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	5930	6	6	6	0.00
29/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	6210	6	6	6	0.00
29/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	5650	5	6	5	0.00
29/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	1872	2	2	2	1,995.00
29/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	2986	3	3	3	665.00
29/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	4007	4	4	4	0.00
29/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	6772	7	7	7	0.00
29/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	25	0	0	0	1,995.00
29/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	182	0	0	0	665.00
29/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	365	0	0	0	0.00
29/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	57	0	0	0	0.00
29/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	785	1	1	1	0.00
29/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	37	0	0	0	0.00
29/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	46	0	0	0	0.00
29/08/2011	R208 On 02-February-12			Bond Future	7.84	95.1906	95.3935	95.1906	0.00
29/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	7119	7	7	7	0.00
29/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	7372	7	7	7	0.00
29/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	6868	7	7	7	0.00
29/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	313	0	0	0	0.00
29/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	259	0	0	0	0.00
29/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	284	0	0	0	0.00
29/08/2011	R208 On 03-May-12			Bond Future	7.90	93.2237	93.4278	93.2237	0.00
29/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	7013	7	7	7	0.00
29/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	6784	7	7	7	0.00
29/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	7244	7	7	7	0.00
29/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	654	1	1	1	0.00
29/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	744	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
29/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	698	1	1	1	0.00
29/08/2011	R208 On 02-August-12			Bond Future	7.98	94.6109	94.8160	94.6109	0.00
29/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	5653	6	6	6	0.00
29/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	5443	5	5	5	0.00
29/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	5867	6	6	6	0.00
29/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1182	1	1	1	0.00
29/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	1309	1	1	1	0.00
29/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1243	1	1	1	0.00
29/08/2011	R209 On 03-November-11			Bond Future	8.26	79.4229	79.6913	79.4229	1,454.00
29/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	4510	4	5	4	0.00
29/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	4186	4	4	4	0.00
29/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	4841	5	5	5	0.00
29/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	373	0	0	0	0.00
29/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	516	1	1	1	0.00
29/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	439	1	0	1	0.00
29/08/2011	R209 On 02-February-12			Bond Future	8.31	80.6318	80.8974	80.6318	0.00
29/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	6604	6	7	6	0.00
29/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	6310	6	6	6	0.00
29/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	6902	7	7	7	0.00
29/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	922	1	1	1	0.00
29/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	1094	1	1	1	0.00
29/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	1004	1	1	1	0.00
29/08/2011	R209 On 03-May-12			Bond Future	8.36	78.6935	78.9732	78.6935	0.00
29/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	6950	7	7	7	0.00
29/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	7223	7	7	7	0.00
29/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	6680	7	7	7	0.00
29/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	1900	2	2	2	0.00
29/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	1680	2	2	2	0.00
29/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	1787	2	2	2	0.00
29/08/2011	R209 On 02-August-12			Bond Future	8.41	79.8651	80.1416	79.8651	0.00
29/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	8399	8	8	8	0.00
29/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	8674	8	9	8	0.00
29/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	8129	8	8	8	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
29/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	1932	2	2	2	0.00
29/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	1746	2	2	2	0.00
29/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	1835	2	2	2	0.00
29/08/2011	R210 On 03-November-11			Bond Future	137.41	137.2174	137.4121	137.2174	600.00
29/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	6412	6	6	6	0.00
29/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	6462	6	6	6	0.00
29/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	6362	6	6	6	0.00
29/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 03-November-11			Bond Future	112.52	112.5111	112.5160	112.5111	529.00
29/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	111266	111	111	111	0.00
29/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	111316	111	111	111	0.00
29/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	111216	111	111	111	0.00
29/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 02-February-12			Bond Future	112.89	112.8858	112.8906	112.8858	0.00
29/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	2391	2	2	2	0.00
29/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	2341	2	2	2	0.00
29/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	2441	2	2	2	0.00
29/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On 03-November-11			Bond Future	111.70	111.5881	111.6962	111.5881	2,667.00
29/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	109196	109	109	109	0.00
29/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	109146	109	109	109	0.00
29/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	109246	109	109	109	0.00
29/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On 03-November-11	2.50	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
29/08/2011	R212 On	02-February-12			Bond Future	111.93	111.8181	111.9276	111.8181	0.00
29/08/2011	R212 On	02-February-12	108.50	Call	Bond Future	3428	3	3	3	0.00
29/08/2011	R212 On	02-February-12	108.45	Call	Bond Future	3478	3	3	3	0.00
29/08/2011	R212 On	02-February-12	108.55	Call	Bond Future	3378	3	3	3	0.00
29/08/2011	R212 On	02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On	02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R212 On	02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	03-November-11			Bond Future	8.27	88.9297	89.1986	88.9297	0.00
29/08/2011	R213 On	03-November-11	8.75	Call	Bond Future	4055	4	4	4	0.00
29/08/2011	R213 On	03-November-11	8.80	Call	Bond Future	4459	4	4	4	0.00
29/08/2011	R213 On	03-November-11	8.70	Call	Bond Future	3648	3	4	3	0.00
29/08/2011	R213 On	03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	02-February-12			Bond Future	8.32	90.2854	90.5595	90.2854	0.00
29/08/2011	R213 On	02-February-12	9.00	Call	Bond Future	5545	5	6	5	0.00
29/08/2011	R213 On	02-February-12	9.05	Call	Bond Future	5933	6	6	6	0.00
29/08/2011	R213 On	02-February-12	8.95	Call	Bond Future	5154	5	5	5	0.00
29/08/2011	R213 On	02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	03-May-12			Bond Future	8.38	88.1015	88.3807	88.1015	0.00
29/08/2011	R213 On	03-May-12	9.25	Call	Bond Future	6960	7	7	7	0.00
29/08/2011	R213 On	03-May-12	9.30	Call	Bond Future	7333	7	7	7	0.00
29/08/2011	R213 On	03-May-12	9.20	Call	Bond Future	6584	6	7	6	0.00
29/08/2011	R213 On	03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On	02-August-12			Bond Future	8.44	89.4111	89.6950	89.4111	0.00
29/08/2011	R213 On	02-August-12	9.25	Call	Bond Future	6443	6	6	6	0.00
29/08/2011	R213 On	02-August-12	9.30	Call	Bond Future	6815	7	7	7	0.00
29/08/2011	R213 On	02-August-12	9.20	Call	Bond Future	6069	6	6	6	0.00
29/08/2011	R213 On	02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
29/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
29/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
29/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
29/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
29/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
29/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
29/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
29/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
29/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
29/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
29/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
29/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
29/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
29/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
29/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
29/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00