



# Derivatives Weekly Statistics Report

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CRD1 On 04-August-11			Index Future	159.76	159.9140	159.7610	159.9140	2.00
23/05/2011	CRD1 On 03-November-11			Index Future	161.90	162.0580	161.9030	162.0580	0.00
23/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2011	GOVI On 04-August-11			GOVI	354.79	355.4690	354.7910	355.4690	179.00
23/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	67910	7	7	7	0.00
23/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	68010	7	7	7	0.00
23/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	67810	7	7	7	0.00
23/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 03-November-11			GOVI	360.13	360.8210	360.1320	360.8210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	31320	4	3	4	0.00
23/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	31220	4	3	4	0.00
23/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	31420	4	3	4	0.00
23/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
23/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
23/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2011	IGOV On 04-August-11			Index Future	154.65	154.5940	154.6540	154.5940	977.00
23/05/2011	IGOV On 03-November-11			Index Future	156.98	156.9210	156.9820	156.9210	0.00
23/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
23/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	3,890.00
23/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3900	94.3700	94.3900	4,000.00
23/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	0.00
23/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.77	94.2900	94.2300	94.2900	14,200.00
23/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.1600	94.1500	94.1600	0.00
23/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.03	93.9700	93.9700	93.9700	0.00
23/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	5,591.00
23/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.51	93.4800	93.4900	93.4800	1,090.00
23/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.89	93.1400	93.1100	93.1400	2,890.00
23/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.23	92.8100	92.7700	92.8100	44,710.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	681	1	1	1	440.00
23/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1088	1	1	1	0.00
23/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2198	2	2	2	0.00
23/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	210	0	0	0	1,320.00
23/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	634	1	1	1	440.00
23/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1004	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1360	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2092	2	2	2	0.00
23/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1115	1	1	1	0.00
23/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1234	1	1	1	0.00
23/05/2011	R157 On 03-November-11			Bond Future	7.81	120.7134	120.5892	120.7134	3,358.00
23/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2181	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2311	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2054	2	2	2	0.00
23/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	646	1	1	1	0.00
23/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	544	1	1	1	0.00
23/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	593	1	1	1	0.00
23/05/2011	R157 On 02-February-12			Bond Future	7.95	122.5559	122.4333	122.5559	0.00
23/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2643	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2525	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2762	3	3	3	0.00
23/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	755	1	1	1	0.00
23/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	851	1	1	1	0.00
23/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	802	1	1	1	0.00
23/05/2011	R157 On 03-May-12			Bond Future	8.12	117.6132	117.4865	117.6132	0.00
23/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1928	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2020	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1838	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1573	2	2	2	0.00
23/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1439	1	1	1	0.00
23/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1505	1	2	1	0.00
23/05/2011	R186 On 04-August-11			Bond Future	8.59	118.1077	117.5780	118.1077	21,627.00
23/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1015	1	1	1	0.00

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23/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1163	1	1	1	0.00
23/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	882	1	1	1	0.00
23/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1326	2	1	2	600.00
23/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2864	3	3	3	200.00
23/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4363	5	4	5	0.00
23/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9962	10	10	10	0.00
23/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	117	0	0	0	600.00
23/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1004	1	1	1	200.00
23/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1796	2	2	2	0.00
23/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4606	4	5	4	0.00
23/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3583	3	4	3	0.00
23/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3906	4	4	4	0.00
23/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4247	4	4	4	0.00
23/05/2011	R186 On 03-November-11			Bond Future	8.66	119.8659	119.3363	119.8659	13,789.00
23/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5276	6	5	6	0.00
23/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5568	6	6	6	0.00
23/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4991	5	5	5	0.00
23/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3923	4	4	4	5,600.00
23/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2359	2	2	2	0.00
23/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3103	3	3	3	0.00
23/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2046	2	2	2	0.00
23/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2198	2	2	2	0.00
23/05/2011	R186 On 02-February-12			Bond Future	8.74	116.4050	115.8667	116.4050	2,500.00
23/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5762	6	6	6	0.00
23/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6029	6	6	6	0.00
23/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5504	6	6	6	0.00
23/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3600	3	4	3	0.00
23/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3242	3	3	3	0.00
23/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3415	3	3	3	0.00
23/05/2011	R186 On 03-May-12			Bond Future	8.82	118.1770	117.6307	118.1770	0.00
23/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5942	6	6	6	0.00
23/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5694	6	6	6	0.00
23/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6200	7	6	7	0.00

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23/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4165	4	4	4	0.00
23/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4534	4	5	4	0.00
23/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4343	4	4	4	0.00
23/05/2011	R189 On 04-August-11			Bond Future	212.60	212.5780	212.5985	212.5780	0.00
23/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	599	1	1	1	0.00
23/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	549	1	1	1	0.00
23/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	649	1	1	1	0.00
23/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11			Bond Future	233.42	233.3888	233.4203	233.3888	0.00
23/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1920	2	2	2	0.00
23/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1970	2	2	2	0.00
23/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1870	2	2	2	0.00
23/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R201 On 04-August-11			Bond Future	7.26	105.6412	105.5476	105.6412	170.00
23/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	582	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	510	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	661	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	549	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	700	1	1	1	0.00
23/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	621	1	1	1	0.00
23/05/2011	R201 On 03-November-11			Bond Future	7.37	107.2131	107.1176	107.2131	695.00
23/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2029	2	2	2	0.00
23/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1920	2	2	2	0.00
23/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2140	2	2	2	0.00
23/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	250	0	0	0	0.00
23/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	305	0	0	0	0.00
23/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	277	0	0	0	0.00



Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R201 On	02-February-12			Bond Future	7.49	104.4429	104.3444	104.4429	0.00
23/05/2011	R201 On	02-February-12	8.25	Call	Bond Future	2421	3	2	3	0.00
23/05/2011	R201 On	02-February-12	8.20	Call	Bond Future	2324	2	2	2	0.00
23/05/2011	R201 On	02-February-12	8.30	Call	Bond Future	2519	3	3	3	0.00
23/05/2011	R201 On	02-February-12	8.30	Put	Bond Future	433	0	0	0	0.00
23/05/2011	R201 On	02-February-12	8.20	Put	Bond Future	491	0	0	0	0.00
23/05/2011	R201 On	02-February-12	8.25	Put	Bond Future	462	0	0	0	0.00
23/05/2011	R201 On	03-May-12			Bond Future	7.63	106.0325	105.9327	106.0325	0.00
23/05/2011	R201 On	03-May-12	7.75	Call	Bond Future	1385	1	1	1	0.00
23/05/2011	R201 On	03-May-12	7.80	Call	Bond Future	1458	2	1	2	0.00
23/05/2011	R201 On	03-May-12	7.70	Call	Bond Future	1315	1	1	1	0.00
23/05/2011	R201 On	03-May-12	7.70	Put	Bond Future	1139	1	1	1	0.00
23/05/2011	R201 On	03-May-12	7.80	Put	Bond Future	1046	1	1	1	0.00
23/05/2011	R201 On	03-May-12	7.75	Put	Bond Future	1091	1	1	1	0.00
23/05/2011	R202 On	04-August-11			Bond Future	0.16	172.9993	172.7583	172.9993	10,128.00
23/05/2011	R202 On	04-August-11	1.00	Call	Bond Future	23244	23	23	23	0.00
23/05/2011	R202 On	04-August-11	0.95	Call	Bond Future	21971	22	22	22	0.00
23/05/2011	R202 On	04-August-11	1.05	Call	Bond Future	24503	25	25	25	0.00
23/05/2011	R202 On	04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On	04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On	04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On	03-November-11			Bond Future	0.08	175.5836	175.3417	175.5836	400.00
23/05/2011	R202 On	03-November-11	0.50	Call	Bond Future	12296	13	12	13	0.00
23/05/2011	R202 On	03-November-11	0.55	Call	Bond Future	13673	14	14	14	0.00
23/05/2011	R202 On	03-November-11	0.45	Call	Bond Future	10904	11	11	11	0.00
23/05/2011	R202 On	03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On	03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R202 On	03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R203 On	04-August-11			Bond Future	8.19	103.7211	103.5789	103.7211	824.00
23/05/2011	R203 On	04-August-11	8.00	Call	Bond Future	654	1	1	1	0.00
23/05/2011	R203 On	04-August-11	8.05	Call	Bond Future	748	1	1	1	0.00
23/05/2011	R203 On	04-August-11	7.95	Call	Bond Future	569	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1723	2	2	2	0.00
23/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1423	1	1	1	0.00
23/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1568	2	2	2	0.00
23/05/2011	R203 On 03-November-11			Bond Future	8.30	101.1015	100.9601	101.1015	1,630.00
23/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2096	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2235	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1962	2	2	2	0.00
23/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1299	1	1	1	0.00
23/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1122	1	1	1	0.00
23/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1208	1	1	1	0.00
23/05/2011	R203 On 02-February-12			Bond Future	8.43	102.6482	102.4993	102.6482	0.00
23/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2940	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3077	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2806	3	3	3	0.00
23/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1616	2	2	2	0.00
23/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1458	1	1	1	0.00
23/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1535	1	2	1	0.00
23/05/2011	R203 On 03-May-12			Bond Future	8.56	100.0470	99.9002	100.0470	0.00
23/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2745	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2874	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2621	3	3	3	0.00
23/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2020	2	2	2	0.00
23/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1858	2	2	2	0.00
23/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1936	2	2	2	0.00
23/05/2011	R204 On 04-August-11			Bond Future	8.32	99.4913	99.3302	99.4913	0.00
23/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	534	1	1	1	0.00
23/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	459	1	0	1	0.00
23/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	617	1	1	1	0.00
23/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2090	2	2	2	0.00
23/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2481	2	2	2	0.00
23/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2281	2	2	2	0.00
23/05/2011	R204 On 03-November-11			Bond Future	8.42	100.9762	100.8096	100.9762	2,133.00
23/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2862	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2697	3	3	3	0.00
23/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3031	3	3	3	0.00
23/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1100	1	1	1	0.00
23/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1275	1	1	1	0.00
23/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1185	1	1	1	0.00
23/05/2011	R204 On 02-February-12			Bond Future	8.53	98.4866	98.3203	98.4866	0.00
23/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3738	4	4	4	0.00
23/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3575	4	4	4	0.00
23/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3905	4	4	4	0.00
23/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1331	1	1	1	0.00
23/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1490	1	1	1	0.00
23/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1408	1	1	1	0.00
23/05/2011	R204 On 03-May-12			Bond Future	8.65	99.9878	99.8174	99.9878	0.00
23/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2966	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2830	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3108	3	3	3	0.00
23/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2363	2	2	2	0.00
23/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2568	2	3	2	0.00
23/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2462	2	2	2	0.00
23/05/2011	R206 On 04-August-11			Bond Future	7.03	101.6083	101.5640	101.6083	9,866.00
23/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	380	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	436	0	0	0	0.00
23/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	326	0	0	0	0.00
23/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	494	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	383	0	0	0	0.00
23/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	438	0	0	0	0.00
23/05/2011	R206 On 03-November-11			Bond Future	7.14	103.1233	103.0753	103.1233	0.00
23/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1429	1	1	1	0.00
23/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1509	2	2	2	0.00
23/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1351	1	1	1	0.00
23/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	228	0	0	0	0.00
23/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	189	0	0	0	0.00
23/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	207	0	0	0	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R206 On	02-February-12				Bond Future	7.27	100.9340	100.8841	100.9340	0.00
23/05/2011	R206 On	02-February-12	8.00	Call		Bond Future	1611	2	2	2	0.00
23/05/2011	R206 On	02-February-12	8.05	Call		Bond Future	1679	2	2	2	0.00
23/05/2011	R206 On	02-February-12	7.95	Call		Bond Future	1544	2	2	2	0.00
23/05/2011	R206 On	02-February-12	7.95	Put		Bond Future	332	0	0	0	0.00
23/05/2011	R206 On	02-February-12	8.05	Put		Bond Future	292	0	0	0	0.00
23/05/2011	R206 On	02-February-12	8.00	Put		Bond Future	312	0	0	0	0.00
23/05/2011	R206 On	03-May-12				Bond Future	7.44	102.4701	102.4217	102.4701	0.00
23/05/2011	R206 On	03-May-12	7.50	Call		Bond Future	841	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.55	Call		Bond Future	887	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.45	Call		Bond Future	796	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.45	Put		Bond Future	785	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.55	Put		Bond Future	720	1	1	1	0.00
23/05/2011	R206 On	03-May-12	7.50	Put		Bond Future	752	1	1	1	0.00
23/05/2011	R207 On	04-August-11				Bond Future	8.42	93.7575	93.5297	93.7575	5,725.00
23/05/2011	R207 On	04-August-11	8.25	Call		Bond Future	847	1	1	1	0.00
23/05/2011	R207 On	04-August-11	8.20	Call		Bond Future	741	1	1	1	0.00
23/05/2011	R207 On	04-August-11	8.30	Call		Bond Future	964	1	1	1	0.00
23/05/2011	R207 On	04-August-11	8.30	Put		Bond Future	1661	2	2	2	0.00
23/05/2011	R207 On	04-August-11	8.20	Put		Bond Future	2014	2	2	2	0.00
23/05/2011	R207 On	04-August-11	8.25	Put		Bond Future	1831	2	2	2	0.00
23/05/2011	R207 On	03-November-11				Bond Future	8.52	95.1520	94.9191	95.1520	600.00
23/05/2011	R207 On	03-November-11	8.75	Call		Bond Future	2666	3	3	3	0.00
23/05/2011	R207 On	03-November-11	8.70	Call		Bond Future	2501	3	3	3	0.00
23/05/2011	R207 On	03-November-11	8.80	Call		Bond Future	2837	3	3	3	0.00
23/05/2011	R207 On	03-November-11	8.80	Put		Bond Future	1276	1	1	1	0.00
23/05/2011	R207 On	03-November-11	8.70	Put		Bond Future	1484	1	1	1	0.00
23/05/2011	R207 On	03-November-11	8.75	Put		Bond Future	1376	1	1	1	0.00
23/05/2011	R207 On	02-February-12				Bond Future	8.61	92.9711	92.7283	92.9711	0.00
23/05/2011	R207 On	02-February-12	9.00	Call		Bond Future	3801	4	4	4	0.00
23/05/2011	R207 On	02-February-12	8.95	Call		Bond Future	3634	4	4	4	0.00
23/05/2011	R207 On	02-February-12	9.05	Call		Bond Future	3971	4	4	4	0.00
23/05/2011	R207 On	02-February-12	9.05	Put		Bond Future	1655	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1841	2	2	2	0.00
23/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1746	2	2	2	0.00
23/05/2011	R207 On 03-May-12			Bond Future	8.72	94.3829	94.1418	94.3829	0.00
23/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3001	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2860	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3148	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2731	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2965	3	3	3	0.00
23/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2844	3	3	3	0.00
23/05/2011	R208 On 04-August-11			Bond Future	8.44	91.7067	91.4342	91.7067	100.00
23/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	873	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	994	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	762	1	1	1	0.00
23/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2215	2	2	2	0.00
23/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1833	2	2	2	0.00
23/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2018	2	2	2	0.00
23/05/2011	R208 On 03-November-11			Bond Future	8.52	89.6750	89.3969	89.6750	5,998.00
23/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2861	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3043	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2686	3	3	3	0.00
23/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1654	2	2	2	0.00
23/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1432	1	1	1	0.00
23/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1539	1	2	1	0.00
23/05/2011	R208 On 02-February-12			Bond Future	8.61	91.0453	90.7620	91.0453	0.00
23/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4062	4	4	4	0.00
23/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4244	4	4	4	0.00
23/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3882	4	4	4	0.00
23/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1959	2	2	2	0.00
23/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1762	2	2	2	0.00
23/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1859	2	2	2	0.00
23/05/2011	R208 On 03-May-12			Bond Future	8.71	89.0366	88.7488	89.0366	0.00
23/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4058	4	4	4	0.00
23/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4235	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3885	4	4	4	0.00
23/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2524	2	3	2	0.00
23/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2324	2	2	2	0.00
23/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2422	2	2	2	0.00
23/05/2011	R209 On 04-August-11			Bond Future	8.78	77.3089	76.8618	77.3089	0.00
23/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	973	1	1	1	0.00
23/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1109	1	1	1	0.00
23/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9430	10	9	10	0.00
23/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	849	1	1	1	0.00
23/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3581	3	4	3	0.00
23/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	51	0	0	0	0.00
23/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3006	3	3	3	0.00
23/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3286	3	3	3	0.00
23/05/2011	R209 On 03-November-11			Bond Future	8.85	75.3104	74.8607	75.3104	1,318.00
23/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2558	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2378	3	2	3	0.00
23/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2746	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3109	3	3	3	0.00
23/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3539	3	4	3	0.00
23/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3318	3	3	3	0.00
23/05/2011	R209 On 02-February-12			Bond Future	8.91	76.4658	76.0058	76.4658	0.00
23/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4146	4	4	4	0.00
23/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3944	4	4	4	0.00
23/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4355	5	4	5	0.00
23/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3266	3	3	3	0.00
23/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3619	3	4	3	0.00
23/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3438	3	3	3	0.00
23/05/2011	R209 On 03-May-12			Bond Future	8.97	74.4864	74.0165	74.4864	0.00
23/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4407	5	4	5	0.00
23/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4213	4	4	4	0.00
23/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4607	5	5	5	0.00
23/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4021	4	4	4	0.00
23/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4390	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4201	4	4	4	0.00
23/05/2011	R210 On 04-August-11			Bond Future	130.46	130.4475	130.4647	130.4475	425.00
23/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24465	24	24	24	0.00
23/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24415	24	24	24	0.00
23/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24515	24	25	24	0.00
23/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11			Bond Future	1.18	107.0327	107.0436	107.0327	0.00
23/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1741	2	2	2	0.00
23/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1471	1	1	1	0.00
23/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2010	2	2	2	0.00
23/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11			Bond Future	0.94	108.6247	108.6406	108.6247	539.00
23/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1655	2	2	2	0.00
23/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1393	1	1	1	0.00
23/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1916	2	2	2	0.00
23/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11			Bond Future	2.12	105.9826	106.0019	105.9826	2,772.00
23/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3637	4	4	4	0.00
23/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4100	4	4	4	0.00
23/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3171	3	3	3	0.00
23/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11			Bond Future	2.01	107.5659	107.5755	107.5659	240.00
23/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4586	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5040	5	5	5	0.00
23/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4131	4	4	4	0.00
23/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11			Bond Future	8.79	86.9373	86.5233	86.9373	0.00
23/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7222	7	7	7	0.00
23/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6313	6	6	6	0.00
23/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6766	6	7	6	0.00
23/05/2011	R213 On 03-November-11			Bond Future	8.86	84.6916	84.2752	84.6916	0.00
23/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1275	1	1	1	0.00
23/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	465	0	0	0	0.00
23/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	868	0	1	0	0.00
23/05/2011	R213 On 02-February-12			Bond Future	8.93	85.9888	85.5625	85.9888	0.00
23/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	548	1	1	1	0.00
23/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	936	1	1	1	0.00
23/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	157	1	0	1	0.00
23/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12			Bond Future	9.00	83.7547	83.3263	83.7547	0.00
23/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1906	2	2	2	0.00
23/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2279	3	2	3	0.00
23/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1530	2	2	2	0.00
23/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2011	TRT1 On 04-August-11			Index Future	350.46	351.1100	350.4640	351.1100	100.00
23/05/2011	TRT1 On 03-November-11			Index Future	355.16	355.8170	355.1630	355.8170	0.00