



Derivatives Weekly Statistics Report

From: 13/06/2011 To: 13/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	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
13/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	AL7T On 04-August-11			Index Future	386.34	386.6910	386.3430	386.6910	30.00
13/06/2011	AL7T On 03-November-11			Index Future	392.15	392.5030	392.1460	392.5030	0.00
13/06/2011	ALBI On 04-August-11			Index Future	355.01	355.3110	355.0140	355.3110	1,019.00
13/06/2011	ALBI On 03-November-11			Index Future	360.35	360.6510	360.3460	360.6510	0.00
13/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	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
13/06/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CAAD On	19-September-11			Can-Do Future	0.03	0.0264	0.0296	0.0264	22,388.00
13/06/2011	CAAE On	19-September-11			Can-Do Future	0.11	0.1181	0.1127	0.1181	21,898.00
13/06/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CRD1 On	04-August-11			Index Future	160.31	160.3530	160.3140	160.3530	2.00
13/06/2011	CRD1 On	03-November-11			Index Future	162.47	162.5090	162.4700	162.5090	0.00
13/06/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	GOVI On	04-August-11			GOVI	355.86	356.1390	355.8610	356.1390	179.00
13/06/2011	GOVI On	04-August-11	348.00	Call	GOVI	78610	8	8	8	0.00
13/06/2011	GOVI On	04-August-11	347.99	Call	GOVI	78710	8	8	8	0.00
13/06/2011	GOVI On	04-August-11	348.01	Call	GOVI	78510	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
13/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11			GOVI	361.21	361.4920	361.2050	361.4920	0.00
13/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	42050	4	4	4	0.00
13/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	41950	4	4	4	0.00
13/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	42150	5	4	5	0.00
13/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
13/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2011	IGOV On 04-August-11			Index Future	155.99	155.8010	155.9940	155.8010	628.00
13/06/2011	IGOV On 03-November-11			Index Future	158.34	158.1430	158.3370	158.1430	0.00
13/06/2011	ILBI On 04-August-11			Index Future	416.89	416.6370	416.8870	416.6370	0.00
13/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	3,891.00
13/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3700	94.3900	94.3700	5,000.00
13/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3200	94.3400	94.3200	0.00
13/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2500	94.2700	94.2500	15,600.00
13/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1500	94.1600	94.1500	0.00
13/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.97	94.0800	94.0300	94.0800	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
13/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.04	93.9500	93.9600	93.9500	5,491.00
13/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6600	93.6700	93.6600	1,090.00
13/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.70	93.2800	93.3000	93.2800	2,890.00
13/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	44,710.00
13/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.26	92.7200	92.7400	92.7200	490.00
13/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.53	92.4800	92.4700	92.4800	290.00
13/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/06/2011	OTH1 On 04-August-11			Index Future	350.07	350.4610	350.0650	350.4610	3.00
13/06/2011	OTH1 On 03-November-11			Index Future	355.32	355.7290	355.3220	355.7290	0.00
13/06/2011	R157 On 04-August-11			Bond Future	7.56	126.0892	126.0150	126.0892	7,196.00

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13/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	556	1	1	1	1,000.00
13/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	649	1	1	1	0.00
13/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	471	1	0	1	0.00
13/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	177	0	0	0	1,320.00
13/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	752	1	1	1	440.00
13/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1247	1	1	1	0.00
13/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2533	3	3	3	0.00
13/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	61	0	0	0	1,320.00
13/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	310	0	0	0	440.00
13/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	592	1	1	1	0.00
13/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	898	1	1	1	0.00
13/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1590	2	2	2	0.00
13/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	684	1	1	1	0.00
13/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	787	1	1	1	0.00
13/06/2011	R157 On 03-November-11			Bond Future	7.68	121.1528	121.0794	121.1528	3,358.00
13/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2433	2	2	2	0.00
13/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2576	3	3	3	0.00
13/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2293	2	2	2	0.00
13/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	394	0	0	0	0.00
13/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	319	0	0	0	0.00
13/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	355	0	0	0	0.00
13/06/2011	R157 On 02-February-12			Bond Future	7.81	122.9968	122.9215	122.9968	0.00
13/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	2983	3	3	3	0.00
13/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2858	3	3	3	0.00
13/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3109	3	3	3	0.00
13/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	614	1	1	1	0.00
13/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	696	1	1	1	0.00
13/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	654	1	1	1	0.00
13/06/2011	R157 On 03-May-12			Bond Future	7.96	118.0549	117.9753	118.0549	0.00
13/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2187	2	2	2	0.00
13/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2090	2	2	2	0.00
13/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2286	2	2	2	0.00
13/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1217	1	1	1	0.00

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13/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1336	1	1	1	0.00
13/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1275	1	1	1	0.00
13/06/2011	R186 On 04-August-11			Bond Future	8.57	117.9939	117.7668	117.9939	11,137.00
13/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	651	1	1	1	0.00
13/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	781	1	1	1	0.00
13/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	537	1	1	1	0.00
13/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	929	1	1	1	600.00
13/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2484	3	2	3	200.00
13/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	4101	4	4	4	0.00
13/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	10058	10	10	10	0.00
13/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	24	0	0	0	600.00
13/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	553	1	1	1	200.00
13/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1228	1	1	1	0.00
13/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4072	4	4	4	0.00
13/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2997	3	3	3	0.00
13/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3335	3	3	3	0.00
13/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3694	4	4	4	0.00
13/06/2011	R186 On 03-November-11			Bond Future	8.64	119.7541	119.5217	119.7541	13,789.00
13/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5157	5	5	5	0.00
13/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5457	6	5	6	0.00
13/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4866	5	5	5	0.00
13/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3775	4	4	4	5,600.00
13/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2049	2	2	2	0.00
13/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2770	3	3	3	0.00
13/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1749	2	2	2	0.00
13/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1893	2	2	2	0.00
13/06/2011	R186 On 02-February-12			Bond Future	8.72	116.2769	116.0488	116.2769	2,500.00
13/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5575	6	6	6	0.00
13/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5845	6	6	6	0.00
13/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5310	5	5	5	0.00
13/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3223	3	3	3	0.00
13/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2876	3	3	3	0.00
13/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3046	3	3	3	0.00

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13/06/2011	R186 On 03-May-12			Bond Future	8.80	118.0513	117.8094	118.0513	0.00
13/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6298	6	6	6	0.00
13/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6548	7	7	7	0.00
13/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6052	6	6	6	0.00
13/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4713	5	5	5	0.00
13/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4335	4	4	4	0.00
13/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4521	4	5	4	0.00
13/06/2011	R189 On 04-August-11			Bond Future	213.83	213.7120	213.8311	213.7120	0.00
13/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1831	2	2	2	0.00
13/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1881	2	2	2	0.00
13/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1781	2	2	2	0.00
13/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11			Bond Future	235.48	235.3331	235.4807	235.3331	0.00
13/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3981	4	4	4	0.00
13/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3931	4	4	4	0.00
13/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	4031	4	4	4	0.00
13/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R201 On 04-August-11			Bond Future	7.17	105.8591	105.8348	105.8591	171.00
13/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	573	1	1	1	0.00
13/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	487	1	0	1	0.00
13/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	669	1	1	1	0.00
13/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	270	0	0	0	0.00
13/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	390	0	0	0	0.00
13/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	325	0	0	0	0.00
13/06/2011	R201 On 03-November-11			Bond Future	7.27	107.4353	107.4072	107.4353	695.00
13/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2244	2	2	2	0.00
13/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2127	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
13/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2361	2	2	2	0.00
13/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	182	0	0	0	0.00
13/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	223	0	0	0	0.00
13/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	202	0	0	0	0.00
13/06/2011	R201 On 02-February-12			Bond Future	7.37	104.6586	104.6326	104.6586	0.00
13/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2554	3	3	3	0.00
13/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2452	2	2	2	0.00
13/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2661	3	3	3	0.00
13/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	287	0	0	0	0.00
13/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	331	0	0	0	0.00
13/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	306	0	0	0	0.00
13/06/2011	R201 On 03-May-12			Bond Future	7.51	106.2516	106.2206	106.2516	0.00
13/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1535	2	2	2	0.00
13/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1463	1	1	1	0.00
13/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1608	2	2	2	0.00
13/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	908	1	1	1	0.00
13/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	999	1	1	1	0.00
13/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	953	1	1	1	0.00
13/06/2011	R202 On 04-August-11			Bond Future	0.06	175.6467	175.7696	175.6467	0.00
13/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26255	26	26	26	0.00
13/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27515	27	28	27	0.00
13/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24983	25	25	25	0.00
13/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
13/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	14426	14	14	14	0.00
13/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15803	16	16	16	0.00
13/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	13034	13	13	13	0.00
13/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 03-November-11	0.50	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
13/06/2011	R203 On 04-August-11			Bond Future	8.10	104.0872	103.9967	104.0872	824.00
13/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	600	1	1	1	0.00
13/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	704	1	1	1	0.00
13/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	506	1	1	1	0.00
13/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1242	1	1	1	0.00
13/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	961	1	1	1	0.00
13/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1097	1	1	1	0.00
13/06/2011	R203 On 03-November-11			Bond Future	8.21	101.4721	101.3804	101.4721	1,630.00
13/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2221	2	2	2	0.00
13/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2371	2	2	2	0.00
13/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2075	2	2	2	0.00
13/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	992	1	1	1	0.00
13/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	837	1	1	1	0.00
13/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	912	1	1	1	0.00
13/06/2011	R203 On 02-February-12			Bond Future	8.33	103.0171	102.9247	103.0171	0.00
13/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3075	3	3	3	0.00
13/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3219	3	3	3	0.00
13/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2934	3	3	3	0.00
13/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1319	1	1	1	0.00
13/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1174	1	1	1	0.00
13/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1245	1	1	1	0.00
13/06/2011	R203 On 03-May-12			Bond Future	8.46	100.4217	100.3247	100.4217	0.00
13/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2966	3	3	3	0.00
13/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2840	3	3	3	0.00
13/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3095	3	3	3	0.00
13/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1654	2	2	2	0.00
13/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1814	2	2	2	0.00
13/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1732	2	2	2	0.00
13/06/2011	R204 On 04-August-11			Bond Future	8.28	99.7121	99.5828	99.7121	70.00
13/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	367	0	0	0	0.00
13/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	300	0	0	0	0.00
13/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	446	1	0	1	0.00
13/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1667	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
13/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2069	2	2	2	0.00
13/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1862	2	2	2	0.00
13/06/2011	R204 On 03-November-11			Bond Future	8.38	101.1954	101.0648	101.1954	2,133.00
13/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2883	3	3	3	0.00
13/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2711	3	3	3	0.00
13/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3059	3	3	3	0.00
13/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	873	1	1	1	0.00
13/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1034	1	1	1	0.00
13/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	951	1	1	1	0.00
13/06/2011	R204 On 02-February-12			Bond Future	8.48	98.7038	98.5724	98.7038	0.00
13/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3743	4	4	4	0.00
13/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3574	4	4	4	0.00
13/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3915	4	4	4	0.00
13/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1089	1	1	1	0.00
13/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1237	1	1	1	0.00
13/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1161	1	1	1	0.00
13/06/2011	R204 On 03-May-12			Bond Future	8.60	100.2026	100.0659	100.2026	0.00
13/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3162	3	3	3	0.00
13/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3301	3	3	3	0.00
13/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3025	3	3	3	0.00
13/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2514	2	3	2	0.00
13/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2307	2	2	2	0.00
13/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2409	2	2	2	0.00
13/06/2011	R206 On 04-August-11			Bond Future	6.97	101.7169	101.6991	101.7169	9,866.00
13/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	385	0	0	0	0.00
13/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	449	0	0	0	0.00
13/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	327	0	0	0	0.00
13/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	360	0	0	0	0.00
13/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	261	0	0	0	0.00
13/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	307	0	0	0	0.00
13/06/2011	R206 On 03-November-11			Bond Future	7.07	103.2296	103.2095	103.2296	0.00
13/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1521	2	2	2	0.00
13/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1603	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
13/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1439	1	1	1	0.00
13/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	182	0	0	0	0.00
13/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	149	0	0	0	0.00
13/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	165	0	0	0	0.00
13/06/2011	R206 On 02-February-12			Bond Future	7.19	101.0376	101.0179	101.0376	0.00
13/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1694	2	2	2	0.00
13/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1765	2	2	2	0.00
13/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1625	2	2	2	0.00
13/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	280	0	0	0	0.00
13/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	244	0	0	0	0.00
13/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	261	0	0	0	0.00
13/06/2011	R206 On 03-May-12			Bond Future	7.36	102.5733	102.5514	102.5733	0.00
13/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	901	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	856	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	947	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	650	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	715	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	682	1	1	1	0.00
13/06/2011	R207 On 04-August-11			Bond Future	8.35	94.0374	93.9287	94.0374	5,725.00
13/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	728	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	615	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	853	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1151	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1489	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1313	1	1	1	0.00
13/06/2011	R207 On 03-November-11			Bond Future	8.44	95.4359	95.3244	95.4359	600.00
13/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2861	3	3	3	0.00
13/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2680	3	3	3	0.00
13/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3042	3	3	3	0.00
13/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1075	1	1	1	0.00
13/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1257	1	1	1	0.00
13/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1166	1	1	1	0.00
13/06/2011	R207 On 02-February-12			Bond Future	8.54	93.2472	93.1388	93.2472	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
13/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3792	4	4	4	0.00
13/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3616	4	4	4	0.00
13/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3972	4	4	4	0.00
13/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1245	1	1	1	0.00
13/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1413	1	1	1	0.00
13/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1326	1	1	1	0.00
13/06/2011	R207 On 03-May-12			Bond Future	8.64	94.6670	94.5511	94.6670	0.00
13/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3272	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3418	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3128	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2823	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2591	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2706	3	3	3	0.00
13/06/2011	R208 On 04-August-11			Bond Future	8.38	91.9558	91.8099	91.9558	1,361.00
13/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	768	1	1	1	0.00
13/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	897	1	1	1	0.00
13/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	652	1	1	1	0.00
13/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1729	2	2	2	0.00
13/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1360	1	1	1	0.00
13/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1538	1	2	1	0.00
13/06/2011	R208 On 03-November-11			Bond Future	8.46	89.9245	89.7759	89.9245	5,998.00
13/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2897	3	3	3	0.00
13/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3089	3	3	3	0.00
13/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2710	3	3	3	0.00
13/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1299	1	1	1	0.00
13/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1099	1	1	1	0.00
13/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1196	1	1	1	0.00
13/06/2011	R208 On 02-February-12			Bond Future	8.55	91.2949	91.1439	91.2949	0.00
13/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4110	4	4	4	0.00
13/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4300	4	4	4	0.00
13/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3923	4	4	4	0.00
13/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1618	2	2	2	0.00
13/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1436	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
13/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1525	1	2	1	0.00
13/06/2011	R208 On 03-May-12			Bond Future	8.64	89.2858	89.1328	89.2858	0.00
13/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4308	4	4	4	0.00
13/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4137	4	4	4	0.00
13/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4482	5	4	5	0.00
13/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2187	2	2	2	0.00
13/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2392	2	2	2	0.00
13/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2288	2	2	2	0.00
13/06/2011	R209 On 04-August-11			Bond Future	8.74	77.3812	77.1887	77.3812	0.00
13/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	719	1	1	1	0.00
13/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	852	1	1	1	0.00
13/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9714	10	10	10	0.00
13/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	601	1	1	1	0.00
13/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3006	3	3	3	0.00
13/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	0	0	0.00
13/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2422	2	2	2	0.00
13/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2705	3	3	3	0.00
13/06/2011	R209 On 03-November-11			Bond Future	8.80	75.3898	75.1917	75.3898	1,318.00
13/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2473	3	2	3	0.00
13/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2287	2	2	2	0.00
13/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2668	3	3	3	0.00
13/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2700	3	3	3	0.00
13/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3117	3	3	3	0.00
13/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2902	3	3	3	0.00
13/06/2011	R209 On 02-February-12			Bond Future	8.87	76.5364	76.3406	76.5364	0.00
13/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4177	4	4	4	0.00
13/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3968	4	4	4	0.00
13/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4391	5	4	5	0.00
13/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2968	3	3	3	0.00
13/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3308	3	3	3	0.00
13/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3134	3	3	3	0.00
13/06/2011	R209 On 03-May-12			Bond Future	8.93	74.5561	74.3549	74.5561	0.00
13/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4597	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
13/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4801	5	5	5	0.00
13/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4398	5	4	5	0.00
13/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4236	4	4	4	0.00
13/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3876	4	4	4	0.00
13/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4052	4	4	4	0.00
13/06/2011	R210 On 04-August-11			Bond Future	131.77	131.6833	131.7660	131.6833	425.00
13/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25766	26	26	26	0.00
13/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25816	26	26	26	0.00
13/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25716	26	26	26	0.00
13/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11			Bond Future	1.08	107.5280	107.5942	107.5280	0.00
13/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2291	2	2	2	0.00
13/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2560	2	3	2	0.00
13/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	2021	2	2	2	0.00
13/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11			Bond Future	0.83	109.1257	109.1898	109.1257	0.00
13/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2204	2	2	2	0.00
13/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1943	2	2	2	0.00
13/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2465	2	2	2	0.00
13/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 04-August-11			Bond Future	2.04	106.6611	106.7293	106.6611	0.00
13/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4364	4	4	4	0.00
13/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3899	4	4	4	0.00
13/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4827	5	5	5	0.00
13/06/2011	R212 On 04-August-11	2.55	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
13/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11			Bond Future	1.93	108.2468	108.3142	108.2468	0.00
13/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5325	5	5	5	0.00
13/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5778	6	6	6	0.00
13/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4869	5	5	5	0.00
13/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11			Bond Future	8.76	86.9862	86.7908	86.9862	0.00
13/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6954	7	7	7	0.00
13/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6046	6	6	6	0.00
13/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6498	6	6	6	0.00
13/06/2011	R213 On 03-November-11			Bond Future	8.83	84.7399	84.5391	84.7399	0.00
13/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1011	1	1	1	0.00
13/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	201	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	604	0	1	0	0.00
13/06/2011	R213 On 02-February-12			Bond Future	8.90	86.0284	85.8226	86.0284	0.00
13/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	808	1	1	1	0.00
13/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	1196	1	1	1	0.00
13/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	417	1	0	1	0.00
13/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12			Bond Future	8.97	83.7938	83.5907	83.7938	0.00
13/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	2170	2	2	2	0.00
13/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2543	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
13/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1794	2	2	2	0.00
13/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11			Bond Future	0.06	0.0640	175.7696	0.0640	10,198.00
13/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	26255	0	26	0	0.00
13/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27515	0	28	0	0.00
13/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24983	0	25	0	0.00
13/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11			Bond Future	0.01	0.0050	177.4717	0.0050	400.00
13/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	0	28	0	0.00
13/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	0	26	0	0.00
13/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	0	29	0	0.00
13/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11			Bond Future	0.83	0.8450	109.1898	0.8450	529.00
13/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	889	0	1	0	0.00
13/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1153	0	1	0	0.00
13/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	624	0	1	0	0.00
13/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11			Bond Future	2.04	2.0480	106.7293	2.0480	3,769.00
13/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	88	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	890	0	1	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
13/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	400	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11			Bond Future	1.93	2.0000	108.3142	2.0000	240.00
13/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	662	0	1	0	0.00
13/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1139	0	1	0	0.00
13/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	183	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	TRT1 On 04-August-11			Index Future	351.59	351.8690	351.5870	351.8690	100.00
13/06/2011	TRT1 On 03-November-11			Index Future	356.32	356.6010	356.3160	356.6010	0.00