



Derivatives Weekly Statistics Report

From: 18/07/2011 To: 18/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	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
18/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	AL7T On 04-August-11			Index Future	384.72	385.5870	384.7240	385.5870	46.00
18/07/2011	AL7T On 03-November-11			Index Future	390.48	391.3540	390.4760	391.3540	0.00
18/07/2011	ALBI On 04-August-11			Index Future	353.28	354.0260	353.2810	354.0260	988.00
18/07/2011	ALBI On 03-November-11			Index Future	358.56	359.3200	358.5630	359.3200	0.00
18/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	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
18/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	CAAD On 19-September-11			Can-Do Future	0.02	0.0262	0.0192	0.0262	22,388.00
18/07/2011	CAAE On 19-September-11			Can-Do Future	0.18	0.1458	0.1768	0.1458	21,898.00
18/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	CRD1 On 04-August-11			Index Future	160.51	160.6620	160.5080	160.6620	2.00
18/07/2011	CRD1 On 03-November-11			Index Future	162.68	162.8340	162.6780	162.8340	0.00
18/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	GOVI On 04-August-11			GOVI	354.25	354.9770	354.2480	354.9770	181.00
18/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	62480	7	6	7	0.00
18/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	62380	7	6	7	0.00
18/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	62580	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
18/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
18/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
18/07/2011	GOVI On 03-November-11			GOVI	359.55	360.2860	359.5450	360.2860	0.00
18/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	25450	3	3	3	0.00
18/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	25350	3	3	3	0.00
18/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	25550	3	3	3	0.00
18/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
18/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
18/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
18/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2011	IGOV On 04-August-11			Index Future	155.68	155.6320	155.6750	155.6320	76.00
18/07/2011	IGOV On 03-November-11			Index Future	158.00	157.9600	158.0030	157.9600	0.00
18/07/2011	ILBI On 04-August-11			Index Future	415.35	415.3030	415.3490	415.3030	0.00
18/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.4300	94.4050	94.4300	5,000.00
18/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	94.4070	94.4000	0.00
18/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.3800	94.3840	94.3800	17,600.00
18/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.68	94.3300	94.3210	94.3300	600.00
18/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.76	94.2500	94.2440	94.2500	1,000.00
18/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.82	94.1900	94.1850	94.1900	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.13	93.9000	93.8730	93.9000	1,090.00
18/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.50	93.5300	93.5010	93.5300	2,890.00
18/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.81	93.2300	93.1900	93.2300	44,710.00
18/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.07	92.9600	92.9290	92.9600	490.00
18/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.36	92.6700	92.6380	92.6700	290.00
18/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.64	92.3900	92.3600	92.3900	0.00
18/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
18/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
18/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
18/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
18/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/07/2011	OTH1 On 04-August-11			Index Future	347.69	348.5160	347.6940	348.5160	3.00
18/07/2011	OTH1 On 03-November-11			Index Future	352.89	353.7280	352.8930	353.7280	0.00
18/07/2011	R157 On 04-August-11			Bond Future	7.55	126.2223	126.0463	126.2223	11,676.00

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18/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	289	0	0	0	1,000.00
18/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	379	1	0	1	0.00
18/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	214	0	0	0	0.00
18/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	29	0	0	0	1,320.00
18/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	486	1	0	1	440.00
18/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1050	1	1	1	0.00
18/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2505	3	3	3	0.00
18/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	2	0	0	0	1,320.00
18/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	82	0	0	0	440.00
18/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	295	0	0	0	0.00
18/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	610	1	1	1	0.00
18/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1411	1	1	1	0.00
18/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	383	0	0	0	0.00
18/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	489	0	0	0	0.00
18/07/2011	R157 On 03-November-11			Bond Future	7.67	121.2776	121.1014	121.2776	3,358.00
18/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2348	3	2	3	0.00
18/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2202	2	2	2	0.00
18/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2497	3	2	3	0.00
18/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	218	0	0	0	0.00
18/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	281	0	0	0	0.00
18/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	248	0	0	0	0.00
18/07/2011	R157 On 02-February-12			Bond Future	7.80	123.1271	122.9455	123.1271	0.00
18/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	2902	3	3	3	0.00
18/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3031	3	3	3	0.00
18/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2775	3	3	3	0.00
18/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	589	1	1	1	0.00
18/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	512	0	1	0	0.00
18/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	549	1	1	1	0.00
18/07/2011	R157 On 03-May-12			Bond Future	7.96	118.1728	117.9912	118.1728	0.00
18/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2105	2	2	2	0.00
18/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2008	2	2	2	0.00
18/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2204	2	2	2	0.00
18/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1119	1	1	1	0.00

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18/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1238	1	1	1	0.00
18/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1177	1	1	1	0.00
18/07/2011	R186 On 04-August-11			Bond Future	8.66	117.3238	116.9020	117.3238	12,586.00
18/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	67	0	0	0	0.00
18/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	103	0	0	0	0.00
18/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	42	0	0	0	0.00
18/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	155	0	0	0	600.00
18/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1225	2	1	2	200.00
18/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	2879	3	3	3	0.00
18/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9169	10	9	10	0.00
18/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
18/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	196	0	0	0	200.00
18/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	833	1	1	1	0.00
18/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4442	4	4	4	0.00
18/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	3088	3	3	3	0.00
18/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3522	3	4	3	0.00
18/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3975	4	4	4	0.00
18/07/2011	R186 On 03-November-11			Bond Future	8.74	119.0589	118.6355	119.0589	13,414.00
18/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4177	4	4	4	0.00
18/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4467	5	4	5	0.00
18/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	3897	4	4	4	0.00
18/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	2872	3	3	3	5,600.00
18/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	734	1	1	1	1,275.00
18/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1338	2	1	2	425.00
18/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2014	2	2	2	0.00
18/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	4765	5	5	5	0.00
18/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1502	1	2	1	1,275.00
18/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3749	4	4	4	425.00
18/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4972	5	5	5	0.00
18/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6805	6	7	6	0.00
18/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1966	2	2	2	0.00
18/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2753	3	3	3	0.00
18/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1646	2	2	2	0.00

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18/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1799	2	2	2	0.00
18/07/2011	R186 On 02-February-12			Bond Future	8.82	115.5762	115.1516	115.5762	2,500.00
18/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	4719	5	5	5	0.00
18/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4468	5	4	5	0.00
18/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	4977	5	5	5	0.00
18/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2905	3	3	3	0.00
18/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3279	3	3	3	0.00
18/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	3087	3	3	3	0.00
18/07/2011	R186 On 03-May-12			Bond Future	8.90	117.3278	116.8846	117.3278	0.00
18/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5484	6	5	6	0.00
18/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	5722	6	6	6	0.00
18/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5249	6	5	6	0.00
18/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4835	5	5	5	0.00
18/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4433	4	4	4	0.00
18/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4631	4	5	4	0.00
18/07/2011	R189 On 04-August-11			Bond Future	214.55	214.5567	214.5471	214.5567	0.00
18/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2547	3	3	3	0.00
18/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2597	3	3	3	0.00
18/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2497	3	2	3	0.00
18/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R197 On 04-August-11			Bond Future	234.92	234.9185	234.9167	234.9185	30.00
18/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3417	3	3	3	0.00
18/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3367	3	3	3	0.00
18/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3467	3	3	3	0.00
18/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R201 On 04-August-11			Bond Future	7.16	106.0198	105.8682	106.0198	395.00
18/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	416	1	0	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
18/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	320	0	0	0	0.00
18/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	525	1	1	1	0.00
18/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	93	0	0	0	0.00
18/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	190	0	0	0	0.00
18/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	135	0	0	0	0.00
18/07/2011	R201 On 03-November-11			Bond Future	7.26	107.5876	107.4353	107.5876	953.00
18/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2200	2	2	2	0.00
18/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2079	2	2	2	0.00
18/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2321	2	2	2	0.00
18/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	114	0	0	0	0.00
18/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	146	0	0	0	0.00
18/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	130	0	0	0	0.00
18/07/2011	R201 On 02-February-12			Bond Future	7.36	104.8175	104.6612	104.8175	0.00
18/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2520	3	3	3	0.00
18/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2629	3	3	3	0.00
18/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2415	3	2	3	0.00
18/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	265	0	0	0	0.00
18/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	226	0	0	0	0.00
18/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	244	0	0	0	0.00
18/07/2011	R201 On 03-May-12			Bond Future	7.50	106.3996	106.2421	106.3996	0.00
18/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1481	2	1	2	0.00
18/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1409	2	1	2	0.00
18/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1555	2	2	2	0.00
18/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	833	1	1	1	0.00
18/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	924	1	1	1	0.00
18/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	878	1	1	1	0.00
18/07/2011	R202 On 04-August-11			Bond Future	173.69	173.6933	173.6922	173.6933	22,108.00
18/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172692	173	173	173	0.00
18/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172642	173	173	173	0.00
18/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172742	173	173	173	0.00
18/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R202 On 03-November-11			Bond Future	176.26	176.2627	176.2610	176.2627	400.00
18/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175761	176	176	176	0.00
18/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175711	176	176	176	0.00
18/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175811	176	176	176	0.00
18/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R203 On 04-August-11			Bond Future	8.17	103.9444	103.6832	103.9444	824.00
18/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	172	0	0	0	0.00
18/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	240	0	0	0	0.00
18/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	120	0	0	0	0.00
18/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1170	1	1	1	0.00
18/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	811	1	1	1	0.00
18/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	982	1	1	1	0.00
18/07/2011	R203 On 03-November-11			Bond Future	8.28	101.3209	101.0559	101.3209	1,604.00
18/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1832	2	2	2	0.00
18/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	1977	2	2	2	0.00
18/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1691	2	2	2	0.00
18/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	933	1	1	1	0.00
18/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	768	1	1	1	0.00
18/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	848	1	1	1	0.00
18/07/2011	R203 On 02-February-12			Bond Future	8.40	102.8632	102.5956	102.8632	0.00
18/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2714	3	3	3	0.00
18/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2577	3	3	3	0.00
18/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2855	3	3	3	0.00
18/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1139	1	1	1	0.00
18/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1291	1	1	1	0.00
18/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1213	1	1	1	0.00
18/07/2011	R203 On 03-May-12			Bond Future	8.54	100.2531	99.9841	100.2531	0.00
18/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2642	3	3	3	0.00
18/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2520	3	3	3	0.00
18/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2766	3	3	3	0.00
18/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1666	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
18/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1835	2	2	2	0.00
18/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1749	2	2	2	0.00
18/07/2011	R204 On 04-August-11			Bond Future	8.33	99.5398	99.2980	99.5398	220.00
18/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	56	0	0	0	0.00
18/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	35	0	0	0	0.00
18/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	86	0	0	0	0.00
18/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1592	1	2	1	0.00
18/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2089	2	2	2	0.00
18/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1835	2	2	2	0.00
18/07/2011	R204 On 03-November-11			Bond Future	8.43	101.0075	100.7680	101.0075	2,130.00
18/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2474	3	2	3	0.00
18/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2304	2	2	2	0.00
18/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2649	3	3	3	0.00
18/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	760	1	1	1	0.00
18/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	923	1	1	1	0.00
18/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	839	1	1	1	0.00
18/07/2011	R204 On 02-February-12			Bond Future	8.54	98.5168	98.2700	98.5168	0.00
18/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3380	4	3	4	0.00
18/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3551	4	4	4	0.00
18/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3213	3	3	3	0.00
18/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1178	1	1	1	0.00
18/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1028	1	1	1	0.00
18/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1100	1	1	1	0.00
18/07/2011	R204 On 03-May-12			Bond Future	8.66	100.0025	99.7542	100.0025	0.00
18/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2838	3	3	3	0.00
18/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	2973	3	3	3	0.00
18/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2706	3	3	3	0.00
18/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2507	2	3	2	0.00
18/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2291	2	2	2	0.00
18/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2397	2	2	2	0.00
18/07/2011	R206 On 04-August-11			Bond Future	6.95	101.8278	101.7391	101.8278	9,866.00
18/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	261	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
18/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	333	0	0	0	0.00
18/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	200	0	0	0	0.00
18/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	193	0	0	0	0.00
18/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	105	0	0	0	0.00
18/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	144	0	0	0	0.00
18/07/2011	R206 On 03-November-11			Bond Future	7.05	103.3339	103.2436	103.3339	0.00
18/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1497	2	1	2	0.00
18/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1583	2	2	2	0.00
18/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1412	1	1	1	0.00
18/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	121	0	0	0	0.00
18/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	95	0	0	0	0.00
18/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	107	0	0	0	0.00
18/07/2011	R206 On 02-February-12			Bond Future	7.17	101.1430	101.0519	101.1430	0.00
18/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1676	2	2	2	0.00
18/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1605	2	2	2	0.00
18/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1749	2	2	2	0.00
18/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	194	0	0	0	0.00
18/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	226	0	0	0	0.00
18/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	209	0	0	0	0.00
18/07/2011	R206 On 03-May-12			Bond Future	7.34	102.6703	102.5780	102.6703	0.00
18/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	872	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	827	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	919	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	596	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	660	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	627	1	1	1	0.00
18/07/2011	R207 On 04-August-11			Bond Future	8.43	93.7347	93.5070	93.7347	6,115.00
18/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	200	0	0	0	0.00
18/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	139	0	0	0	0.00
18/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	279	0	0	0	0.00
18/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	999	1	1	1	0.00
18/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1435	1	1	1	0.00
18/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1207	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
18/07/2011	R207 On 03-November-11			Bond Future	8.52	95.1187	94.8914	95.1187	600.00
18/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2350	3	2	3	0.00
18/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2176	2	2	2	0.00
18/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2525	3	3	3	0.00
18/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	991	1	1	1	0.00
18/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1186	1	1	1	0.00
18/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1088	1	1	1	0.00
18/07/2011	R207 On 02-February-12			Bond Future	8.62	92.9279	92.6960	92.9279	0.00
18/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3328	3	3	3	0.00
18/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3503	4	4	4	0.00
18/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3157	3	3	3	0.00
18/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1396	1	1	1	0.00
18/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1219	1	1	1	0.00
18/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1305	1	1	1	0.00
18/07/2011	R207 On 03-May-12			Bond Future	8.73	94.3304	94.0999	94.3304	0.00
18/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2866	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3006	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2730	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2877	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2630	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2751	3	3	3	0.00
18/07/2011	R208 On 04-August-11			Bond Future	8.47	91.5431	91.2412	91.5431	1,511.00
18/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	177	0	0	0	0.00
18/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	248	0	0	0	0.00
18/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	122	0	0	0	0.00
18/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1768	2	2	2	0.00
18/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1280	1	1	1	0.00
18/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1515	1	2	1	0.00
18/07/2011	R208 On 03-November-11			Bond Future	8.56	89.4973	89.1963	89.4973	6,037.00
18/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2291	3	2	3	0.00
18/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2474	3	2	3	0.00
18/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2114	2	2	2	0.00
18/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	401	0	0	0	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	2859	3	3	3	0.00
18/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	778	1	1	1	665.00
18/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1216	1	1	1	0.00
18/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2153	2	2	2	665.00
18/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	874	1	1	1	1,995.00
18/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2919	3	3	3	0.00
18/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1283	1	1	1	0.00
18/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	4076	4	4	4	0.00
18/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1063	1	1	1	0.00
18/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1169	1	1	1	0.00
18/07/2011	R208 On 02-February-12			Bond Future	8.65	90.8602	90.5546	90.8602	0.00
18/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3534	4	4	4	0.00
18/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3354	4	3	4	0.00
18/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3718	4	4	4	0.00
18/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1443	1	1	1	0.00
18/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1638	2	2	2	0.00
18/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1538	1	2	1	0.00
18/07/2011	R208 On 03-May-12			Bond Future	8.75	88.8389	88.5239	88.8389	0.00
18/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3768	4	4	4	0.00
18/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3604	4	4	4	0.00
18/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	3935	4	4	4	0.00
18/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2249	2	2	2	0.00
18/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2468	2	2	2	0.00
18/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2357	2	2	2	0.00
18/07/2011	R209 On 04-August-11			Bond Future	8.98	75.6307	75.3685	75.6307	0.00
18/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	32	0	0	0	0.00
18/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	51	0	0	0	0.00
18/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	19	0	0	0	0.00
18/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	7885	8	8	8	0.00
18/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	4244	4	4	4	0.00
18/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3442	3	3	3	0.00
18/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3838	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
18/07/2011	R209 On 03-November-11			Bond Future	9.04	73.6061	73.3320	73.6061	1,316.00
18/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1337	1	1	1	0.00
18/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1481	2	1	2	0.00
18/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1203	1	1	1	0.00
18/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3892	4	4	4	0.00
18/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3372	3	3	3	0.00
18/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3626	3	4	3	0.00
18/07/2011	R209 On 02-February-12			Bond Future	9.11	74.7281	74.4499	74.7281	0.00
18/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	2901	3	3	3	0.00
18/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3082	3	3	3	0.00
18/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2726	3	3	3	0.00
18/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3957	4	4	4	0.00
18/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3549	3	4	3	0.00
18/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3749	4	4	4	0.00
18/07/2011	R209 On 03-May-12			Bond Future	9.18	72.7098	72.4352	72.7098	0.00
18/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3377	4	3	4	0.00
18/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3553	4	4	4	0.00
18/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3207	3	3	3	0.00
18/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4965	5	5	5	0.00
18/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4548	4	5	4	0.00
18/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4752	5	5	5	0.00
18/07/2011	R210 On 04-August-11			Bond Future	130.39	130.3946	130.3939	130.3946	615.00
18/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24394	24	24	24	0.00
18/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24444	24	24	24	0.00
18/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24344	24	24	24	0.00
18/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 04-August-11			Bond Future	108.06	108.0592	108.0564	108.0592	0.00
18/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106556	107	107	107	0.00
18/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106506	107	107	107	0.00
18/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106606	107	107	107	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
18/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 03-November-11			Bond Future	109.65	109.6576	109.6545	109.6576	529.00
18/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108405	108	108	108	0.00
18/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108355	108	108	108	0.00
18/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108455	108	108	108	0.00
18/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5091	106.5083	106.5091	3,852.00
18/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104008	104	104	104	0.00
18/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104058	104	104	104	0.00
18/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103958	104	104	104	0.00
18/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 03-November-11			Bond Future	108.08	108.0845	108.0836	108.0845	240.00
18/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105584	106	106	106	0.00
18/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105534	106	106	106	0.00
18/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105634	106	106	106	0.00
18/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 04-August-11			Bond Future	8.98	85.3393	85.0237	85.3393	0.00
18/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8722	8	9	8	0.00
18/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7813	7	8	7	0.00
18/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	8266	8	8	8	0.00
18/07/2011	R213 On 03-November-11			Bond Future	9.05	83.0603	82.7414	83.0603	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
18/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2809	2	3	2	0.00
18/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1998	2	2	2	0.00
18/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	2402	2	2	2	0.00
18/07/2011	R213 On 02-February-12			Bond Future	9.13	84.3262	84.0043	84.3262	0.00
18/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	1401	1	1	1	0.00
18/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	623	0	1	0	0.00
18/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	1010	1	1	1	0.00
18/07/2011	R213 On 03-May-12			Bond Future	9.21	82.0536	81.7287	82.0536	0.00
18/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	308	1	0	1	0.00
18/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	681	1	1	1	0.00
18/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	68	0	0	0	0.00
18/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
18/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
18/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
18/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
18/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
18/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
18/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
18/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
18/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 03-November-11	1.05	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
18/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
18/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
18/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
18/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
18/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
18/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
18/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
18/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
18/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
18/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
18/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
18/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	TRT1 On 04-August-11			Index Future	350.11	350.8210	350.1130	350.8210	100.00
18/07/2011	TRT1 On 03-November-11			Index Future	354.85	355.5640	354.8470	355.5640	0.00