



# Derivatives Weekly Statistics Report

From: 15/08/2011 To: 15/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	AL7T On 03-November-11			Index Future	401.60	399.6480	401.6020	399.6480	16.00
15/08/2011	AL7T On 02-February-12			Index Future	407.72	405.7330	407.7160	405.7330	0.00
15/08/2011	ALBI On 03-November-11			Index Future	367.79	366.3480	367.7940	366.3480	1,358.00
15/08/2011	ALBI On 02-February-12			Index Future	373.39	371.9260	373.3940	371.9260	0.00
15/08/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CAAD On 19-September-11			Can-Do Future	0.01	0.0093	0.0124	0.0093	22,388.00
15/08/2011	CAAE On 19-September-11			Can-Do Future	0.23	0.2482	0.2271	0.2482	21,898.00
15/08/2011	CAAG On 24-October-11			Can-Do Future	7.18	7.2758	7.1827	7.2758	0.00
15/08/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	534	1	1	1	0.00
15/08/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	496	1	0	1	0.00
15/08/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	574	1	1	1	0.00
15/08/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	329	0	0	0	14,286.00
15/08/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	161	0	0	0	6,757.00
15/08/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	378	0	0	0	0.00
15/08/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	41	0	0	0	0.00
15/08/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	146	0	0	0	0.00
15/08/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	63	0	0	0	0.00
15/08/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	51	0	0	0	0.00
15/08/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
15/08/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2011	GOVI On 03-November-11			GOVI	368.70	367.2520	368.6950	367.2520	162.00
15/08/2011	GOVI On 03-November-11	357.00	Call	GOVI	116950	10	12	10	0.00
15/08/2011	GOVI On 03-November-11	357.01	Call	GOVI	116850	10	12	10	0.00
15/08/2011	GOVI On 03-November-11	356.99	Call	GOVI	117050	10	12	10	0.00
15/08/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12			GOVI	374.31	372.8440	374.3090	372.8440	0.00
15/08/2011	GOVI On 02-February-12	369.00	Call	GOVI	53090	4	5	4	0.00
15/08/2011	GOVI On 02-February-12	369.01	Call	GOVI	52990	4	5	4	0.00
15/08/2011	GOVI On 02-February-12	368.99	Call	GOVI	53190	4	5	4	0.00
15/08/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
15/08/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
15/08/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2011	IGOV On 03-November-11			Index Future	162.11	161.8190	162.1110	161.8190	83.00
15/08/2011	IGOV On 02-February-12			Index Future	164.58	164.2830	164.5790	164.2830	0.00
15/08/2011	ILBI On 02-February-12			Index Future	451.25	450.5230	451.2520	450.5230	29.00
15/08/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/08/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/08/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/08/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/08/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/08/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
15/08/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	17,600.00
15/08/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	400.00
15/08/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	1,000.00
15/08/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	5,541.00
15/08/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
15/08/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	1,340.00
15/08/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	2,890.00
15/08/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.90	94.1000	94.1000	94.1000	44,710.00
15/08/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	490.00
15/08/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	290.00
15/08/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	1,250.00
15/08/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/08/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN05 On 03-November-11	7.50	Put	JNOTE	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
15/08/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/08/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/08/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/08/2011	OTH1 On 03-November-11			Index Future	362.55	361.0960	362.5530	361.0960	0.00
15/08/2011	OTH1 On 02-February-12			Index Future	368.07	366.5950	368.0730	366.5950	0.00
15/08/2011	R157 On 03-November-11			Bond Future	6.99	123.3285	123.6369	123.3285	16,175.00
15/08/2011	R157 On 03-November-11	8.25	Call	Bond Future	4642	4	5	4	0.00
15/08/2011	R157 On 03-November-11	8.30	Call	Bond Future	4820	5	5	5	0.00
15/08/2011	R157 On 03-November-11	8.20	Call	Bond Future	4464	4	4	4	0.00
15/08/2011	R157 On 03-November-11	6.55	Call	Bond Future	166	0	0	0	1,200.00
15/08/2011	R157 On 03-November-11	7.00	Call	Bond Future	741	1	1	1	400.00
15/08/2011	R157 On 03-November-11	7.10	Call	Bond Future	953	1	1	1	0.00
15/08/2011	R157 On 03-November-11	7.55	Call	Bond Future	2215	2	2	2	0.00
15/08/2011	R157 On 03-November-11	7.55	Put	Bond Future	124	0	0	0	1,200.00
15/08/2011	R157 On 03-November-11	7.10	Put	Bond Future	536	1	1	1	400.00
15/08/2011	R157 On 03-November-11	7.00	Put	Bond Future	700	1	1	1	0.00
15/08/2011	R157 On 03-November-11	8.20	Put	Bond Future	8	0	0	0	0.00
15/08/2011	R157 On 03-November-11	6.55	Put	Bond Future	1834	2	2	2	0.00
15/08/2011	R157 On 03-November-11	8.30	Put	Bond Future	5	0	0	0	0.00
15/08/2011	R157 On 03-November-11	8.25	Put	Bond Future	6	0	0	0	0.00
15/08/2011	R157 On 02-February-12			Bond Future	7.06	125.2086	125.5178	125.2086	0.00
15/08/2011	R157 On 02-February-12	8.50	Call	Bond Future	5011	5	5	5	0.00
15/08/2011	R157 On 02-February-12	8.55	Call	Bond Future	5169	5	5	5	0.00
15/08/2011	R157 On 02-February-12	8.45	Call	Bond Future	4853	5	5	5	0.00
15/08/2011	R157 On 02-February-12	8.45	Put	Bond Future	95	0	0	0	0.00
15/08/2011	R157 On 02-February-12	8.55	Put	Bond Future	77	0	0	0	0.00
15/08/2011	R157 On 02-February-12	8.50	Put	Bond Future	86	0	0	0	0.00
15/08/2011	R157 On 03-May-12			Bond Future	7.15	120.2792	120.5930	120.2792	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
15/08/2011	R157 On 03-May-12	8.25	Call	Bond Future	3859	4	4	4	0.00
15/08/2011	R157 On 03-May-12	8.30	Call	Bond Future	3994	4	4	4	0.00
15/08/2011	R157 On 03-May-12	8.20	Call	Bond Future	3726	3	4	3	0.00
15/08/2011	R157 On 03-May-12	8.20	Put	Bond Future	354	0	0	0	0.00
15/08/2011	R157 On 03-May-12	8.30	Put	Bond Future	307	0	0	0	0.00
15/08/2011	R157 On 03-May-12	8.25	Put	Bond Future	329	0	0	0	0.00
15/08/2011	R157 On 02-August-12			Bond Future	7.26	122.0556	122.3790	122.0556	0.00
15/08/2011	R157 On 02-August-12	8.00	Call	Bond Future	3034	3	3	3	0.00
15/08/2011	R157 On 02-August-12	7.95	Call	Bond Future	2926	3	3	3	0.00
15/08/2011	R157 On 02-August-12	8.05	Call	Bond Future	3143	3	3	3	0.00
15/08/2011	R157 On 02-August-12	8.05	Put	Bond Future	779	1	1	1	0.00
15/08/2011	R157 On 02-August-12	7.95	Put	Bond Future	858	1	1	1	0.00
15/08/2011	R157 On 02-August-12	8.00	Put	Bond Future	818	1	1	1	0.00
15/08/2011	R186 On 03-November-11			Bond Future	8.38	121.4096	122.0106	121.4096	25,308.00
15/08/2011	R186 On 03-November-11	9.00	Call	Bond Future	6271	6	6	6	0.00
15/08/2011	R186 On 03-November-11	9.05	Call	Bond Future	6647	6	7	6	0.00
15/08/2011	R186 On 03-November-11	8.95	Call	Bond Future	5900	5	6	5	0.00
15/08/2011	R186 On 03-November-11	8.75	Call	Bond Future	4492	4	4	4	5,600.00
15/08/2011	R186 On 03-November-11	8.10	Call	Bond Future	1204	1	1	1	1,275.00
15/08/2011	R186 On 03-November-11	9.10	Call	Bond Future	7029	7	7	7	0.00
15/08/2011	R186 On 03-November-11	8.35	Call	Bond Future	2190	2	2	2	425.00
15/08/2011	R186 On 03-November-11	8.55	Call	Bond Future	3239	3	3	3	0.00
15/08/2011	R186 On 03-November-11	8.55	Put	Bond Future	1599	2	2	2	425.00
15/08/2011	R186 On 03-November-11	9.10	Put	Bond Future	391	1	0	1	1,275.00
15/08/2011	R186 On 03-November-11	8.35	Put	Bond Future	2449	3	2	3	0.00
15/08/2011	R186 On 03-November-11	8.10	Put	Bond Future	3900	4	4	4	0.00
15/08/2011	R186 On 03-November-11	8.95	Put	Bond Future	594	1	1	1	0.00
15/08/2011	R186 On 03-November-11	8.75	Put	Bond Future	998	1	1	1	0.00
15/08/2011	R186 On 03-November-11	9.05	Put	Bond Future	451	1	0	1	0.00
15/08/2011	R186 On 03-November-11	9.00	Put	Bond Future	518	1	1	1	0.00
15/08/2011	R186 On 02-February-12			Bond Future	8.45	117.9675	118.5766	117.9675	2,500.00
15/08/2011	R186 On 02-February-12	9.00	Call	Bond Future	6768	6	7	6	0.00
15/08/2011	R186 On 02-February-12	8.95	Call	Bond Future	6454	6	6	6	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
15/08/2011	R186 On 02-February-12	9.05	Call	Bond Future	7086	7	7	7	0.00
15/08/2011	R186 On 02-February-12	9.05	Put	Bond Future	1589	2	2	2	0.00
15/08/2011	R186 On 02-February-12	8.95	Put	Bond Future	1840	2	2	2	0.00
15/08/2011	R186 On 02-February-12	9.00	Put	Bond Future	1711	2	2	2	0.00
15/08/2011	R186 On 03-May-12			Bond Future	8.52	119.7379	120.3542	119.7379	0.00
15/08/2011	R186 On 03-May-12	9.00	Call	Bond Future	7146	7	7	7	0.00
15/08/2011	R186 On 03-May-12	8.95	Call	Bond Future	6860	6	7	6	0.00
15/08/2011	R186 On 03-May-12	9.05	Call	Bond Future	7436	7	7	7	0.00
15/08/2011	R186 On 03-May-12	9.05	Put	Bond Future	2678	3	3	3	0.00
15/08/2011	R186 On 03-May-12	8.95	Put	Bond Future	2976	3	3	3	0.00
15/08/2011	R186 On 03-May-12	9.00	Put	Bond Future	2824	3	3	3	0.00
15/08/2011	R186 On 02-August-12			Bond Future	8.60	116.2194	116.8421	116.2194	0.00
15/08/2011	R186 On 02-August-12	8.75	Call	Bond Future	5831	6	6	6	0.00
15/08/2011	R186 On 02-August-12	8.80	Call	Bond Future	6090	6	6	6	0.00
15/08/2011	R186 On 02-August-12	8.70	Call	Bond Future	5582	5	6	5	0.00
15/08/2011	R186 On 02-August-12	8.70	Put	Bond Future	4672	5	5	5	0.00
15/08/2011	R186 On 02-August-12	8.80	Put	Bond Future	4289	5	4	5	0.00
15/08/2011	R186 On 02-August-12	8.75	Put	Bond Future	4475	5	4	5	0.00
15/08/2011	R189 On 03-November-11			Bond Future	213.53	213.2854	213.5253	213.2854	0.00
15/08/2011	R189 On 03-November-11	212.00	Call	Bond Future	1525	1	2	1	0.00
15/08/2011	R189 On 03-November-11	211.95	Call	Bond Future	1575	1	2	1	0.00
15/08/2011	R189 On 03-November-11	212.05	Call	Bond Future	1475	1	1	1	0.00
15/08/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R197 On 03-November-11			Bond Future	244.10	244.0877	244.1041	244.0877	183.00
15/08/2011	R197 On 03-November-11	238.50	Call	Bond Future	5604	6	6	6	0.00
15/08/2011	R197 On 03-November-11	238.55	Call	Bond Future	5554	6	6	6	0.00
15/08/2011	R197 On 03-November-11	238.45	Call	Bond Future	5654	6	6	6	0.00
15/08/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R201 On 03-November-11			Bond Future	6.67	108.9074	109.1112	108.9074	1,348.00
15/08/2011	R201 On 03-November-11	8.00	Call	Bond Future	3749	4	4	4	0.00
15/08/2011	R201 On 03-November-11	8.05	Call	Bond Future	3886	4	4	4	0.00
15/08/2011	R201 On 03-November-11	7.95	Call	Bond Future	3613	3	4	3	0.00
15/08/2011	R201 On 03-November-11	7.95	Put	Bond Future	5	0	0	0	0.00
15/08/2011	R201 On 03-November-11	8.05	Put	Bond Future	3	0	0	0	0.00
15/08/2011	R201 On 03-November-11	8.00	Put	Bond Future	3	0	0	0	0.00
15/08/2011	R201 On 02-February-12			Bond Future	6.72	106.1551	106.3620	106.1551	0.00
15/08/2011	R201 On 02-February-12	8.25	Call	Bond Future	4007	4	4	4	0.00
15/08/2011	R201 On 02-February-12	8.30	Call	Bond Future	4130	4	4	4	0.00
15/08/2011	R201 On 02-February-12	8.20	Call	Bond Future	3885	4	4	4	0.00
15/08/2011	R201 On 02-February-12	8.20	Put	Bond Future	35	0	0	0	0.00
15/08/2011	R201 On 02-February-12	8.30	Put	Bond Future	27	0	0	0	0.00
15/08/2011	R201 On 02-February-12	8.25	Put	Bond Future	30	0	0	0	0.00
15/08/2011	R201 On 03-May-12			Bond Future	6.78	107.7509	107.9600	107.7509	0.00
15/08/2011	R201 On 03-May-12	7.75	Call	Bond Future	2587	2	3	2	0.00
15/08/2011	R201 On 03-May-12	7.80	Call	Bond Future	2687	3	3	3	0.00
15/08/2011	R201 On 03-May-12	7.70	Call	Bond Future	2489	2	2	2	0.00
15/08/2011	R201 On 03-May-12	7.70	Put	Bond Future	286	0	0	0	0.00
15/08/2011	R201 On 03-May-12	7.80	Put	Bond Future	247	0	0	0	0.00
15/08/2011	R201 On 03-May-12	7.75	Put	Bond Future	266	0	0	0	0.00
15/08/2011	R201 On 02-August-12			Bond Future	6.88	104.9349	105.1491	104.9349	0.00
15/08/2011	R201 On 02-August-12	7.50	Call	Bond Future	1942	2	2	2	0.00
15/08/2011	R201 On 02-August-12	7.45	Call	Bond Future	1862	2	2	2	0.00
15/08/2011	R201 On 02-August-12	7.55	Call	Bond Future	2024	2	2	2	0.00
15/08/2011	R201 On 02-August-12	7.55	Put	Bond Future	545	1	1	1	0.00
15/08/2011	R201 On 02-August-12	7.45	Put	Bond Future	600	1	1	1	0.00
15/08/2011	R201 On 02-August-12	7.50	Put	Bond Future	572	1	1	1	0.00
15/08/2011	R202 On 03-November-11			Bond Future	183.82	183.8063	183.8185	183.8063	24,666.00
15/08/2011	R202 On 03-November-11	0.50	Call	Bond Future	183319	183	183	183	0.00
15/08/2011	R202 On 03-November-11	0.55	Call	Bond Future	183269	183	183	183	0.00
15/08/2011	R202 On 03-November-11	0.45	Call	Bond Future	183369	183	183	183	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
15/08/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12			Bond Future	183.95	183.9403	183.9526	183.9403	0.00
15/08/2011	R202 On 02-February-12	177.00	Call	Bond Future	6953	7	7	7	0.00
15/08/2011	R202 On 02-February-12	177.05	Call	Bond Future	6903	7	7	7	0.00
15/08/2011	R202 On 02-February-12	176.95	Call	Bond Future	7003	7	7	7	0.00
15/08/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R203 On 03-November-11			Bond Future	7.67	103.5763	103.9016	103.5763	2,133.00
15/08/2011	R203 On 03-November-11	8.50	Call	Bond Future	3912	4	4	4	0.00
15/08/2011	R203 On 03-November-11	8.45	Call	Bond Future	3703	3	4	3	0.00
15/08/2011	R203 On 03-November-11	8.55	Call	Bond Future	4124	4	4	4	0.00
15/08/2011	R203 On 03-November-11	8.55	Put	Bond Future	69	0	0	0	0.00
15/08/2011	R203 On 03-November-11	8.45	Put	Bond Future	99	0	0	0	0.00
15/08/2011	R203 On 03-November-11	8.50	Put	Bond Future	82	0	0	0	0.00
15/08/2011	R203 On 02-February-12			Bond Future	7.76	105.1490	105.4795	105.1490	0.00
15/08/2011	R203 On 02-February-12	8.75	Call	Bond Future	4713	4	5	4	0.00
15/08/2011	R203 On 02-February-12	8.70	Call	Bond Future	4528	4	5	4	0.00
15/08/2011	R203 On 02-February-12	8.80	Call	Bond Future	4903	5	5	5	0.00
15/08/2011	R203 On 02-February-12	8.80	Put	Bond Future	304	0	0	0	0.00
15/08/2011	R203 On 02-February-12	8.70	Put	Bond Future	358	0	0	0	0.00
15/08/2011	R203 On 02-February-12	8.75	Put	Bond Future	328	0	0	0	0.00
15/08/2011	R203 On 03-May-12			Bond Future	7.85	102.5682	102.9068	102.5682	0.00
15/08/2011	R203 On 03-May-12	8.75	Call	Bond Future	4494	4	4	4	0.00
15/08/2011	R203 On 03-May-12	8.70	Call	Bond Future	4330	4	4	4	0.00
15/08/2011	R203 On 03-May-12	8.80	Call	Bond Future	4660	4	5	4	0.00
15/08/2011	R203 On 03-May-12	8.80	Put	Bond Future	637	1	1	1	0.00
15/08/2011	R203 On 03-May-12	8.70	Put	Bond Future	722	1	1	1	0.00
15/08/2011	R203 On 03-May-12	8.75	Put	Bond Future	678	1	1	1	0.00
15/08/2011	R203 On 02-August-12			Bond Future	7.96	104.0859	104.4306	104.0859	0.00
15/08/2011	R203 On 02-August-12	8.50	Call	Bond Future	3415	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
15/08/2011	R203 On 02-August-12	8.45	Call	Bond Future	3272	3	3	3	0.00
15/08/2011	R203 On 02-August-12	8.55	Call	Bond Future	3561	3	4	3	0.00
15/08/2011	R203 On 02-August-12	8.55	Put	Bond Future	1146	1	1	1	0.00
15/08/2011	R203 On 02-August-12	8.45	Put	Bond Future	1262	1	1	1	0.00
15/08/2011	R203 On 02-August-12	8.50	Put	Bond Future	1202	1	1	1	0.00
15/08/2011	R204 On 03-November-11			Bond Future	7.92	103.1048	103.5020	103.1048	2,872.00
15/08/2011	R204 On 03-November-11	8.75	Call	Bond Future	4478	4	4	4	0.00
15/08/2011	R204 On 03-November-11	8.80	Call	Bond Future	4715	4	5	4	0.00
15/08/2011	R204 On 03-November-11	8.70	Call	Bond Future	4243	4	4	4	0.00
15/08/2011	R204 On 03-November-11	8.70	Put	Bond Future	129	0	0	0	0.00
15/08/2011	R204 On 03-November-11	8.80	Put	Bond Future	92	0	0	0	0.00
15/08/2011	R204 On 03-November-11	8.75	Put	Bond Future	109	0	0	0	0.00
15/08/2011	R204 On 02-February-12			Bond Future	8.00	100.6443	101.0497	100.6443	0.00
15/08/2011	R204 On 02-February-12	9.00	Call	Bond Future	5424	5	5	5	0.00
15/08/2011	R204 On 02-February-12	9.05	Call	Bond Future	5636	5	6	5	0.00
15/08/2011	R204 On 02-February-12	8.95	Call	Bond Future	5214	5	5	5	0.00
15/08/2011	R204 On 02-February-12	8.95	Put	Bond Future	399	0	0	0	0.00
15/08/2011	R204 On 02-February-12	9.05	Put	Bond Future	333	0	0	0	0.00
15/08/2011	R204 On 02-February-12	9.00	Put	Bond Future	365	0	0	0	0.00
15/08/2011	R204 On 03-May-12			Bond Future	8.09	102.1574	102.5693	102.1574	0.00
15/08/2011	R204 On 03-May-12	8.75	Call	Bond Future	4400	4	4	4	0.00
15/08/2011	R204 On 03-May-12	8.80	Call	Bond Future	4577	4	5	4	0.00
15/08/2011	R204 On 03-May-12	8.70	Call	Bond Future	4226	4	4	4	0.00
15/08/2011	R204 On 03-May-12	8.70	Put	Bond Future	1212	1	1	1	0.00
15/08/2011	R204 On 03-May-12	8.80	Put	Bond Future	1080	1	1	1	0.00
15/08/2011	R204 On 03-May-12	8.75	Put	Bond Future	1144	1	1	1	0.00
15/08/2011	R204 On 02-August-12			Bond Future	8.20	99.6372	100.0541	99.6372	0.00
15/08/2011	R204 On 02-August-12	8.50	Call	Bond Future	3331	3	3	3	0.00
15/08/2011	R204 On 02-August-12	8.55	Call	Bond Future	3486	3	3	3	0.00
15/08/2011	R204 On 02-August-12	8.45	Call	Bond Future	3181	3	3	3	0.00
15/08/2011	R204 On 02-August-12	8.45	Put	Bond Future	1956	2	2	2	0.00
15/08/2011	R204 On 02-August-12	8.55	Put	Bond Future	1784	2	2	2	0.00
15/08/2011	R204 On 02-August-12	8.50	Put	Bond Future	1867	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
15/08/2011	R206 On 03-November-11			Bond Future	6.34	104.4992	104.6808	104.4992	12,577.00
15/08/2011	R206 On 03-November-11	7.75	Call	Bond Future	2828	3	3	3	0.00
15/08/2011	R206 On 03-November-11	7.70	Call	Bond Future	2730	3	3	3	0.00
15/08/2011	R206 On 03-November-11	7.80	Call	Bond Future	2927	3	3	3	0.00
15/08/2011	R206 On 03-November-11	7.80	Put	Bond Future	1	0	0	0	0.00
15/08/2011	R206 On 03-November-11	7.70	Put	Bond Future	2	0	0	0	0.00
15/08/2011	R206 On 03-November-11	7.75	Put	Bond Future	1	0	0	0	0.00
15/08/2011	R206 On 02-February-12			Bond Future	6.36	102.3253	102.5108	102.3253	0.00
15/08/2011	R206 On 02-February-12	8.00	Call	Bond Future	2944	3	3	3	0.00
15/08/2011	R206 On 02-February-12	7.95	Call	Bond Future	2858	3	3	3	0.00
15/08/2011	R206 On 02-February-12	8.05	Call	Bond Future	3029	3	3	3	0.00
15/08/2011	R206 On 02-February-12	8.05	Put	Bond Future	16	0	0	0	0.00
15/08/2011	R206 On 02-February-12	7.95	Put	Bond Future	20	0	0	0	0.00
15/08/2011	R206 On 02-February-12	8.00	Put	Bond Future	18	0	0	0	0.00
15/08/2011	R206 On 03-May-12			Bond Future	6.41	103.8639	104.0518	103.8639	0.00
15/08/2011	R206 On 03-May-12	7.50	Call	Bond Future	1887	2	2	2	0.00
15/08/2011	R206 On 03-May-12	7.45	Call	Bond Future	1821	2	2	2	0.00
15/08/2011	R206 On 03-May-12	7.55	Call	Bond Future	1955	2	2	2	0.00
15/08/2011	R206 On 03-May-12	7.55	Put	Bond Future	158	0	0	0	0.00
15/08/2011	R206 On 03-May-12	7.45	Put	Bond Future	180	0	0	0	0.00
15/08/2011	R206 On 03-May-12	7.50	Put	Bond Future	168	0	0	0	0.00
15/08/2011	R206 On 02-August-12			Bond Future	6.49	101.6365	101.8274	101.6365	0.00
15/08/2011	R206 On 02-August-12	7.25	Call	Bond Future	1329	1	1	1	0.00
15/08/2011	R206 On 02-August-12	7.20	Call	Bond Future	1277	1	1	1	0.00
15/08/2011	R206 On 02-August-12	7.30	Call	Bond Future	1382	1	1	1	0.00
15/08/2011	R206 On 02-August-12	7.30	Put	Bond Future	284	0	0	0	0.00
15/08/2011	R206 On 02-August-12	7.20	Put	Bond Future	314	0	0	0	0.00
15/08/2011	R206 On 02-August-12	7.25	Put	Bond Future	299	0	0	0	0.00
15/08/2011	R207 On 03-November-11			Bond Future	8.04	97.2136	97.6029	97.2136	7,499.00
15/08/2011	R207 On 03-November-11	8.75	Call	Bond Future	4149	4	4	4	0.00
15/08/2011	R207 On 03-November-11	8.80	Call	Bond Future	4394	4	4	4	0.00
15/08/2011	R207 On 03-November-11	8.70	Call	Bond Future	3908	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
15/08/2011	R207 On 03-November-11	7.90	Call	Bond Future	890	1	1	1	2,000.00
15/08/2011	R207 On 03-November-11	8.15	Call	Bond Future	1606	1	2	1	0.00
15/08/2011	R207 On 03-November-11	8.35	Call	Bond Future	2346	2	2	2	0.00
15/08/2011	R207 On 03-November-11	7.30	Call	Bond Future	105	0	0	0	900.00
15/08/2011	R207 On 03-November-11	7.95	Call	Bond Future	1013	1	1	1	0.00
15/08/2011	R207 On 03-November-11	8.40	Call	Bond Future	2552	2	3	2	0.00
15/08/2011	R207 On 03-November-11	7.75	Call	Bond Future	580	0	1	0	300.00
15/08/2011	R207 On 03-November-11	7.95	Put	Bond Future	1526	2	2	2	300.00
15/08/2011	R207 On 03-November-11	8.40	Put	Bond Future	508	1	1	1	900.00
15/08/2011	R207 On 03-November-11	7.75	Put	Bond Future	2257	3	2	3	0.00
15/08/2011	R207 On 03-November-11	8.35	Put	Bond Future	582	1	1	1	2,000.00
15/08/2011	R207 On 03-November-11	7.30	Put	Bond Future	4468	5	4	5	0.00
15/08/2011	R207 On 03-November-11	8.15	Put	Bond Future	971	1	1	1	2,000.00
15/08/2011	R207 On 03-November-11	8.70	Put	Bond Future	207	0	0	0	0.00
15/08/2011	R207 On 03-November-11	7.90	Put	Bond Future	1692	2	2	2	0.00
15/08/2011	R207 On 03-November-11	8.80	Put	Bond Future	149	0	0	0	0.00
15/08/2011	R207 On 03-November-11	8.75	Put	Bond Future	175	0	0	0	0.00
15/08/2011	R207 On 02-February-12			Bond Future	8.12	95.0535	95.4491	95.0535	0.00
15/08/2011	R207 On 02-February-12	9.00	Call	Bond Future	5303	5	5	5	0.00
15/08/2011	R207 On 02-February-12	9.05	Call	Bond Future	5522	5	6	5	0.00
15/08/2011	R207 On 02-February-12	8.95	Call	Bond Future	5087	5	5	5	0.00
15/08/2011	R207 On 02-February-12	8.95	Put	Bond Future	573	1	1	1	0.00
15/08/2011	R207 On 02-February-12	9.05	Put	Bond Future	485	1	0	1	0.00
15/08/2011	R207 On 02-February-12	9.00	Put	Bond Future	527	1	1	1	0.00
15/08/2011	R207 On 03-May-12			Bond Future	8.21	96.4812	96.8820	96.4812	0.00
15/08/2011	R207 On 03-May-12	8.75	Call	Bond Future	4327	4	4	4	0.00
15/08/2011	R207 On 03-May-12	8.80	Call	Bond Future	4509	4	5	4	0.00
15/08/2011	R207 On 03-May-12	8.70	Call	Bond Future	4148	4	4	4	0.00
15/08/2011	R207 On 03-May-12	8.70	Put	Bond Future	1513	2	2	2	0.00
15/08/2011	R207 On 03-May-12	8.80	Put	Bond Future	1351	1	1	1	0.00
15/08/2011	R207 On 03-May-12	8.75	Put	Bond Future	1430	2	1	2	0.00
15/08/2011	R207 On 02-August-12			Bond Future	8.31	94.2675	94.6774	94.2675	0.00
15/08/2011	R207 On 02-August-12	8.75	Call	Bond Future	4058	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
15/08/2011	R207 On 02-August-12	8.80	Call	Bond Future	4233	4	4	4	0.00
15/08/2011	R207 On 02-August-12	8.70	Call	Bond Future	3888	4	4	4	0.00
15/08/2011	R207 On 02-August-12	8.70	Put	Bond Future	1835	2	2	2	0.00
15/08/2011	R207 On 02-August-12	8.80	Put	Bond Future	1669	2	2	2	0.00
15/08/2011	R207 On 02-August-12	8.75	Put	Bond Future	1749	2	2	2	0.00
15/08/2011	R208 On 03-November-11			Bond Future	8.10	91.4343	91.9407	91.4343	6,767.00
15/08/2011	R208 On 03-November-11	8.75	Call	Bond Future	4116	4	4	4	0.00
15/08/2011	R208 On 03-November-11	8.80	Call	Bond Future	4370	4	4	4	0.00
15/08/2011	R208 On 03-November-11	8.70	Call	Bond Future	3866	3	4	3	0.00
15/08/2011	R208 On 03-November-11	7.95	Call	Bond Future	950	1	1	1	1,995.00
15/08/2011	R208 On 03-November-11	8.90	Call	Bond Future	4886	4	5	4	0.00
15/08/2011	R208 On 03-November-11	8.20	Call	Bond Future	1702	1	2	1	665.00
15/08/2011	R208 On 03-November-11	8.40	Call	Bond Future	2478	2	2	2	0.00
15/08/2011	R208 On 03-November-11	8.40	Put	Bond Future	670	1	1	1	665.00
15/08/2011	R208 On 03-November-11	8.90	Put	Bond Future	157	0	0	0	1,995.00
15/08/2011	R208 On 03-November-11	8.20	Put	Bond Future	1098	1	1	1	0.00
15/08/2011	R208 On 03-November-11	8.70	Put	Bond Future	290	0	0	0	0.00
15/08/2011	R208 On 03-November-11	7.95	Put	Bond Future	1881	2	2	2	0.00
15/08/2011	R208 On 03-November-11	8.80	Put	Bond Future	215	0	0	0	0.00
15/08/2011	R208 On 03-November-11	8.75	Put	Bond Future	250	0	0	0	0.00
15/08/2011	R208 On 02-February-12			Bond Future	8.17	92.8231	93.3419	92.8231	0.00
15/08/2011	R208 On 02-February-12	9.00	Call	Bond Future	5419	5	5	5	0.00
15/08/2011	R208 On 02-February-12	8.95	Call	Bond Future	5192	5	5	5	0.00
15/08/2011	R208 On 02-February-12	9.05	Call	Bond Future	5648	5	6	5	0.00
15/08/2011	R208 On 02-February-12	9.05	Put	Bond Future	586	1	1	1	0.00
15/08/2011	R208 On 02-February-12	8.95	Put	Bond Future	689	1	1	1	0.00
15/08/2011	R208 On 02-February-12	9.00	Put	Bond Future	636	1	1	1	0.00
15/08/2011	R208 On 03-May-12			Bond Future	8.25	90.8235	91.3474	90.8235	0.00
15/08/2011	R208 On 03-May-12	9.00	Call	Bond Future	5440	5	5	5	0.00
15/08/2011	R208 On 03-May-12	8.95	Call	Bond Future	5236	5	5	5	0.00
15/08/2011	R208 On 03-May-12	9.05	Call	Bond Future	5648	5	6	5	0.00
15/08/2011	R208 On 03-May-12	9.05	Put	Bond Future	1139	1	1	1	0.00
15/08/2011	R208 On 03-May-12	8.95	Put	Bond Future	1277	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
15/08/2011	R208 On 03-May-12	9.00	Put	Bond Future	1205	1	1	1	0.00
15/08/2011	R208 On 02-August-12			Bond Future	8.34	92.1658	92.6995	92.1658	0.00
15/08/2011	R208 On 02-August-12	8.75	Call	Bond Future	4249	4	4	4	0.00
15/08/2011	R208 On 02-August-12	8.70	Call	Bond Future	4067	4	4	4	0.00
15/08/2011	R208 On 02-August-12	8.80	Call	Bond Future	4437	4	4	4	0.00
15/08/2011	R208 On 02-August-12	8.80	Put	Bond Future	1868	2	2	2	0.00
15/08/2011	R208 On 02-August-12	8.70	Put	Bond Future	2050	2	2	2	0.00
15/08/2011	R208 On 02-August-12	8.75	Put	Bond Future	1956	2	2	2	0.00
15/08/2011	R209 On 03-November-11			Bond Future	8.73	75.7325	75.8206	75.7325	1,316.00
15/08/2011	R209 On 03-November-11	8.75	Call	Bond Future	2015	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.80	Call	Bond Future	2228	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.70	Call	Bond Future	1814	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.70	Put	Bond Future	2015	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.80	Put	Bond Future	1631	2	2	2	0.00
15/08/2011	R209 On 03-November-11	8.75	Put	Bond Future	1815	2	2	2	0.00
15/08/2011	R209 On 02-February-12			Bond Future	8.78	76.8909	76.9780	76.8909	0.00
15/08/2011	R209 On 02-February-12	9.00	Call	Bond Future	3978	4	4	4	0.00
15/08/2011	R209 On 02-February-12	9.05	Call	Bond Future	4208	4	4	4	0.00
15/08/2011	R209 On 02-February-12	8.95	Call	Bond Future	3755	4	4	4	0.00
15/08/2011	R209 On 02-February-12	8.95	Put	Bond Future	2458	3	2	3	0.00
15/08/2011	R209 On 02-February-12	9.05	Put	Bond Future	2147	2	2	2	0.00
15/08/2011	R209 On 02-February-12	9.00	Put	Bond Future	2298	2	2	2	0.00
15/08/2011	R209 On 03-May-12			Bond Future	8.85	74.8985	74.9923	74.8985	0.00
15/08/2011	R209 On 03-May-12	9.00	Call	Bond Future	4452	4	4	4	0.00
15/08/2011	R209 On 03-May-12	9.05	Call	Bond Future	4668	5	5	5	0.00
15/08/2011	R209 On 03-May-12	8.95	Call	Bond Future	4243	4	4	4	0.00
15/08/2011	R209 On 03-May-12	8.95	Put	Bond Future	3444	4	3	4	0.00
15/08/2011	R209 On 03-May-12	9.05	Put	Bond Future	3106	3	3	3	0.00
15/08/2011	R209 On 03-May-12	9.00	Put	Bond Future	3270	3	3	3	0.00
15/08/2011	R209 On 02-August-12			Bond Future	8.91	76.0107	76.1033	76.0107	0.00
15/08/2011	R209 On 02-August-12	9.25	Call	Bond Future	5706	6	6	6	0.00
15/08/2011	R209 On 02-August-12	9.30	Call	Bond Future	5935	6	6	6	0.00
15/08/2011	R209 On 02-August-12	9.20	Call	Bond Future	5485	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
15/08/2011	R209 On 02-August-12	9.20	Put	Bond Future	3327	3	3	3	0.00
15/08/2011	R209 On 02-August-12	9.30	Put	Bond Future	3046	3	3	3	0.00
15/08/2011	R209 On 02-August-12	9.25	Put	Bond Future	3181	3	3	3	0.00
15/08/2011	R210 On 03-November-11			Bond Future	135.80	135.7935	135.8029	135.7935	600.00
15/08/2011	R210 On 03-November-11	131.00	Call	Bond Future	4803	5	5	5	0.00
15/08/2011	R210 On 03-November-11	130.95	Call	Bond Future	4853	5	5	5	0.00
15/08/2011	R210 On 03-November-11	131.05	Call	Bond Future	4753	5	5	5	0.00
15/08/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11			Bond Future	111.87	111.8687	111.8740	111.8687	529.00
15/08/2011	R211 On 03-November-11	1.25	Call	Bond Future	110624	111	111	111	0.00
15/08/2011	R211 On 03-November-11	1.30	Call	Bond Future	110574	111	111	111	0.00
15/08/2011	R211 On 03-November-11	1.20	Call	Bond Future	110674	111	111	111	0.00
15/08/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12			Bond Future	112.24	112.2343	112.2395	112.2343	0.00
15/08/2011	R211 On 02-February-12	110.50	Call	Bond Future	1739	2	2	2	0.00
15/08/2011	R211 On 02-February-12	110.55	Call	Bond Future	1689	2	2	2	0.00
15/08/2011	R211 On 02-February-12	110.45	Call	Bond Future	1789	2	2	2	0.00
15/08/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11			Bond Future	110.64	110.4791	110.6370	110.4791	2,667.00
15/08/2011	R212 On 03-November-11	2.50	Call	Bond Future	108137	108	108	108	0.00
15/08/2011	R212 On 03-November-11	2.55	Call	Bond Future	108087	108	108	108	0.00
15/08/2011	R212 On 03-November-11	2.45	Call	Bond Future	108187	108	108	108	0.00
15/08/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R212 On 02-February-12			Bond Future	110.85	110.6930	110.8531	110.6930	0.00
15/08/2011	R212 On 02-February-12	108.50	Call	Bond Future	2353	2	2	2	0.00
15/08/2011	R212 On 02-February-12	108.45	Call	Bond Future	2403	2	2	2	0.00
15/08/2011	R212 On 02-February-12	108.55	Call	Bond Future	2303	2	2	2	0.00
15/08/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11			Bond Future	8.69	85.2085	85.6728	85.2085	0.00
15/08/2011	R213 On 03-November-11	8.75	Call	Bond Future	529	0	1	0	0.00
15/08/2011	R213 On 03-November-11	8.80	Call	Bond Future	933	0	1	0	0.00
15/08/2011	R213 On 03-November-11	8.70	Call	Bond Future	123	0	0	0	0.00
15/08/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12			Bond Future	8.75	86.4983	86.9723	86.4983	0.00
15/08/2011	R213 On 02-February-12	9.00	Call	Bond Future	1958	1	2	1	0.00
15/08/2011	R213 On 02-February-12	9.05	Call	Bond Future	2345	2	2	2	0.00
15/08/2011	R213 On 02-February-12	8.95	Call	Bond Future	1567	1	2	1	0.00
15/08/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12			Bond Future	8.82	84.2652	84.7407	84.2652	0.00
15/08/2011	R213 On 03-May-12	9.25	Call	Bond Future	3320	3	3	3	0.00
15/08/2011	R213 On 03-May-12	9.30	Call	Bond Future	3693	3	4	3	0.00
15/08/2011	R213 On 03-May-12	9.20	Call	Bond Future	2944	2	3	2	0.00
15/08/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-August-12			Bond Future	8.89	85.5067	85.9989	85.5067	0.00
15/08/2011	R213 On 02-August-12	9.25	Call	Bond Future	2747	2	3	2	0.00
15/08/2011	R213 On 02-August-12	9.30	Call	Bond Future	3119	3	3	3	0.00
15/08/2011	R213 On 02-August-12	9.20	Call	Bond Future	2373	2	2	2	0.00
15/08/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/08/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
15/08/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
15/08/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
15/08/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
15/08/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
15/08/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
15/08/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
15/08/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
15/08/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
15/08/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
15/08/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
15/08/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/08/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/08/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
15/08/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00