



Derivatives Weekly Statistics Report

From: 27/06/2011 To: 27/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	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
27/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	AL7T On 04-August-11			Index Future	386.90	386.0910	386.8990	386.0910	30.00
27/06/2011	AL7T On 03-November-11			Index Future	392.70	391.8830	392.7020	391.8830	0.00
27/06/2011	ALBI On 04-August-11			Index Future	355.54	354.9360	355.5350	354.9360	1,019.00
27/06/2011	ALBI On 03-November-11			Index Future	360.87	360.2610	360.8670	360.2610	0.00
27/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	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
27/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0239	0.0263	0.0239	22,388.00
27/06/2011	CAAE On 19-September-11			Can-Do Future	0.13	0.1443	0.1347	0.1443	21,898.00
27/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	CRD1 On 04-August-11			Index Future	160.82	160.5650	160.8200	160.5650	2.00
27/06/2011	CRD1 On 03-November-11			Index Future	162.99	162.7290	162.9880	162.7290	0.00
27/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	GOVI On 04-August-11			GOVI	356.42	355.8140	356.4230	355.8140	179.00
27/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	84230	8	8	8	0.00
27/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	84130	8	8	8	0.00
27/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	84330	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
27/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 03-November-11			GOVI	361.77	361.1520	361.7690	361.1520	0.00
27/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	47690	4	5	4	0.00
27/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	47590	4	5	4	0.00
27/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	47790	4	5	4	0.00
27/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
27/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2011	IGOV On 04-August-11			Index Future	155.92	155.6290	155.9200	155.6290	68.00
27/06/2011	IGOV On 03-November-11			Index Future	158.26	157.9640	158.2590	157.9640	0.00
27/06/2011	ILBI On 04-August-11			Index Future	415.96	415.9580	415.9580	415.9580	0.00
27/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	5,000.00
27/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
27/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	16,600.00
27/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.80	94.1900	94.2000	94.1900	100.00
27/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.92	94.0500	94.0800	94.0500	1,000.00
27/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9800	93.9900	93.9800	5,491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.40	93.5700	93.6000	93.5700	1,090.00
27/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2700	93.3100	93.2700	2,890.00
27/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0100	93.0500	93.0100	44,710.00
27/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7500	92.7900	92.7500	490.00
27/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.4600	92.5000	92.4600	290.00
27/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.79	92.2200	92.2100	92.2200	0.00
27/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/06/2011	OTH1 On 04-August-11			Index Future	350.36	349.8220	350.3610	349.8220	3.00
27/06/2011	OTH1 On 03-November-11			Index Future	355.62	355.0700	355.6160	355.0700	0.00
27/06/2011	R157 On 04-August-11			Bond Future	7.43	126.3594	126.5086	126.3594	6,655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	710	1	1	1	1,000.00
27/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	829	1	1	1	0.00
27/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	602	1	1	1	0.00
27/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	217	0	0	0	1,320.00
27/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	958	1	1	1	440.00
27/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1556	1	2	1	0.00
27/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2978	3	3	3	0.00
27/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	13	0	0	0	1,320.00
27/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	125	0	0	0	440.00
27/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	304	0	0	0	0.00
27/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	535	1	1	1	0.00
27/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1137	1	1	1	0.00
27/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	371	0	0	0	0.00
27/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	447	1	0	1	0.00
27/06/2011	R157 On 03-November-11			Bond Future	7.54	121.4248	121.5758	121.4248	3,358.00
27/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2798	3	3	3	0.00
27/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2647	3	3	3	0.00
27/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2951	3	3	3	0.00
27/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	197	0	0	0	0.00
27/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	252	0	0	0	0.00
27/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	223	0	0	0	0.00
27/06/2011	R157 On 02-February-12			Bond Future	7.66	123.2748	123.4261	123.2748	0.00
27/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3326	3	3	3	0.00
27/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3460	3	3	3	0.00
27/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3194	3	3	3	0.00
27/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	528	1	1	1	0.00
27/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	460	1	0	1	0.00
27/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	493	1	0	1	0.00
27/06/2011	R157 On 03-May-12			Bond Future	7.80	118.3324	118.4858	118.3324	0.00
27/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2466	2	2	2	0.00
27/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2572	2	3	2	0.00
27/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2362	2	2	2	0.00
27/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1097	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
27/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	992	1	1	1	0.00
27/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1044	1	1	1	0.00
27/06/2011	R186 On 04-August-11			Bond Future	8.55	117.8235	117.9276	117.8235	11,136.00
27/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	491	1	0	1	0.00
27/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	611	1	1	1	0.00
27/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	389	0	0	0	0.00
27/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	751	1	1	1	600.00
27/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2340	2	2	2	200.00
27/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	4053	4	4	4	0.00
27/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	10201	10	10	10	0.00
27/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	6	0	0	0	600.00
27/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	344	0	0	0	200.00
27/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	923	1	1	1	0.00
27/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3763	4	4	4	0.00
27/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2658	3	3	3	0.00
27/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3004	3	3	3	0.00
27/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3373	3	3	3	0.00
27/06/2011	R186 On 03-November-11			Bond Future	8.63	119.5681	119.6704	119.5681	13,789.00
27/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5107	5	5	5	0.00
27/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5413	5	5	5	0.00
27/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3698	4	4	4	5,600.00
27/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4809	5	5	5	0.00
27/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1843	2	2	2	0.00
27/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2544	3	3	3	0.00
27/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1557	2	2	2	0.00
27/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1695	2	2	2	0.00
27/06/2011	R186 On 02-February-12			Bond Future	8.70	116.0943	116.2039	116.0943	2,500.00
27/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5547	6	6	6	0.00
27/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5279	5	5	5	0.00
27/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5821	6	6	6	0.00
27/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2697	3	3	3	0.00
27/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3037	3	3	3	0.00
27/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2863	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
27/06/2011	R186 On 03-May-12			Bond Future	8.78	117.8541	117.9706	117.8541	0.00
27/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6275	6	6	6	0.00
27/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6027	6	6	6	0.00
27/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6528	6	7	6	0.00
27/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4153	4	4	4	0.00
27/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4527	5	5	5	0.00
27/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4336	4	4	4	0.00
27/06/2011	R189 On 04-August-11			Bond Future	214.68	214.6174	214.6765	214.6174	0.00
27/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2676	3	3	3	0.00
27/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2626	3	3	3	0.00
27/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2726	3	3	3	0.00
27/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R197 On 04-August-11			Bond Future	235.10	235.0236	235.0971	235.0236	30.00
27/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3597	4	4	4	0.00
27/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3647	4	4	4	0.00
27/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3547	3	4	3	0.00
27/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R201 On 04-August-11			Bond Future	7.06	106.0471	106.1777	106.0471	170.00
27/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	742	1	1	1	0.00
27/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	634	1	1	1	0.00
27/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	859	1	1	1	0.00
27/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	117	0	0	0	0.00
27/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	194	0	0	0	0.00
27/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	151	0	0	0	0.00
27/06/2011	R201 On 03-November-11			Bond Future	7.14	107.6215	107.7543	107.6215	775.00
27/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2515	2	3	2	0.00
27/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2638	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
27/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2393	2	2	2	0.00
27/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	142	0	0	0	0.00
27/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	112	0	0	0	0.00
27/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	126	0	0	0	0.00
27/06/2011	R201 On 02-February-12			Bond Future	7.24	104.8514	104.9845	104.8514	0.00
27/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2822	3	3	3	0.00
27/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2933	3	3	3	0.00
27/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2714	3	3	3	0.00
27/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	241	0	0	0	0.00
27/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	207	0	0	0	0.00
27/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	223	0	0	0	0.00
27/06/2011	R201 On 03-May-12			Bond Future	7.36	106.4426	106.5766	106.4426	0.00
27/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1725	2	2	2	0.00
27/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1803	2	2	2	0.00
27/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1647	2	2	2	0.00
27/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	828	1	1	1	0.00
27/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	747	1	1	1	0.00
27/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	787	1	1	1	0.00
27/06/2011	R202 On 04-August-11			Bond Future	175.06	174.4431	175.0596	174.4431	18,698.00
27/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174060	173	174	173	0.00
27/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174110	173	174	173	0.00
27/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174010	173	174	173	0.00
27/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R202 On 03-November-11			Bond Future	177.66	177.0316	177.6566	177.0316	400.00
27/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177157	177	177	177	0.00
27/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177107	176	177	176	0.00
27/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177207	177	177	177	0.00
27/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	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
27/06/2011	R203 On 04-August-11			Bond Future	8.06	104.0681	104.2207	104.0681	824.00
27/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	577	1	1	1	0.00
27/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	691	1	1	1	0.00
27/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	477	0	0	0	0.00
27/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	989	1	1	1	0.00
27/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	724	1	1	1	0.00
27/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	850	1	1	1	0.00
27/06/2011	R203 On 03-November-11			Bond Future	8.16	101.4492	101.6052	101.4492	1,630.00
27/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2301	2	2	2	0.00
27/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2149	2	2	2	0.00
27/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2457	2	2	2	0.00
27/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	699	1	1	1	0.00
27/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	841	1	1	1	0.00
27/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	768	1	1	1	0.00
27/06/2011	R203 On 02-February-12			Bond Future	8.28	102.9951	103.1493	102.9951	0.00
27/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3166	3	3	3	0.00
27/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3020	3	3	3	0.00
27/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3314	3	3	3	0.00
27/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1045	1	1	1	0.00
27/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1181	1	1	1	0.00
27/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1111	1	1	1	0.00
27/06/2011	R203 On 03-May-12			Bond Future	8.40	100.3964	100.5526	100.3964	0.00
27/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3055	3	3	3	0.00
27/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3188	3	3	3	0.00
27/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2925	3	3	3	0.00
27/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1671	2	2	2	0.00
27/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1519	2	2	2	0.00
27/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1593	2	2	2	0.00
27/06/2011	R204 On 04-August-11			Bond Future	8.24	99.6043	99.7715	99.6043	70.00
27/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	307	0	0	0	0.00
27/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	242	0	0	0	0.00
27/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	385	0	0	0	0.00
27/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1417	2	1	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
27/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1823	2	2	2	0.00
27/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1613	2	2	2	0.00
27/06/2011	R204 On 03-November-11			Bond Future	8.34	101.0805	101.2529	101.0805	2,134.00
27/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2934	3	3	3	0.00
27/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3116	3	3	3	0.00
27/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2756	3	3	3	0.00
27/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	891	1	1	1	0.00
27/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	742	1	1	1	0.00
27/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	814	1	1	1	0.00
27/06/2011	R204 On 02-February-12			Bond Future	8.44	98.5875	98.7645	98.5875	0.00
27/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3817	4	4	4	0.00
27/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3993	4	4	4	0.00
27/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3644	4	4	4	0.00
27/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1115	1	1	1	0.00
27/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	975	1	1	1	0.00
27/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1043	1	1	1	0.00
27/06/2011	R204 On 03-May-12			Bond Future	8.56	100.0854	100.2613	100.0854	0.00
27/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3212	3	3	3	0.00
27/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3073	3	3	3	0.00
27/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3354	3	3	3	0.00
27/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2165	2	2	2	0.00
27/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2367	2	2	2	0.00
27/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2264	2	2	2	0.00
27/06/2011	R206 On 04-August-11			Bond Future	6.89	101.7923	101.8767	101.7923	9,866.00
27/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	440	0	0	0	0.00
27/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	515	0	1	0	0.00
27/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	372	0	0	0	0.00
27/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	228	0	0	0	0.00
27/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	149	0	0	0	0.00
27/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	185	0	0	0	0.00
27/06/2011	R206 On 03-November-11			Bond Future	6.98	103.3038	103.3882	103.3038	0.00
27/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1650	2	2	2	0.00
27/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1564	1	2	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
27/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1735	2	2	2	0.00
27/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	102	0	0	0	0.00
27/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	128	0	0	0	0.00
27/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	116	0	0	0	0.00
27/06/2011	R206 On 02-February-12			Bond Future	7.09	101.1126	101.1985	101.1126	0.00
27/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1819	2	2	2	0.00
27/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1747	2	2	2	0.00
27/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1893	2	2	2	0.00
27/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	192	0	0	0	0.00
27/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	221	0	0	0	0.00
27/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	205	0	0	0	0.00
27/06/2011	R206 On 03-May-12			Bond Future	7.24	102.6468	102.7346	102.6468	0.00
27/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	988	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1036	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	940	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	616	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	556	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	586	1	1	1	0.00
27/06/2011	R207 On 04-August-11			Bond Future	8.34	93.8602	94.0145	93.8602	5,725.00
27/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	623	1	1	1	0.00
27/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	512	0	1	0	0.00
27/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	749	1	1	1	0.00
27/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	961	1	1	1	0.00
27/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1300	1	1	1	0.00
27/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1123	1	1	1	0.00
27/06/2011	R207 On 03-November-11			Bond Future	8.43	95.2521	95.4080	95.2521	600.00
27/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2827	3	3	3	0.00
27/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3011	3	3	3	0.00
27/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2643	3	3	3	0.00
27/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1137	1	1	1	0.00
27/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	961	1	1	1	0.00
27/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1048	1	1	1	0.00
27/06/2011	R207 On 02-February-12			Bond Future	8.52	93.0684	93.2201	93.0684	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
27/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3782	4	4	4	0.00
27/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3964	4	4	4	0.00
27/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3604	4	4	4	0.00
27/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1319	1	1	1	0.00
27/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1156	1	1	1	0.00
27/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1235	1	1	1	0.00
27/06/2011	R207 On 03-May-12			Bond Future	8.63	94.4775	94.6354	94.4775	0.00
27/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3253	3	3	3	0.00
27/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3109	3	3	3	0.00
27/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3401	3	3	3	0.00
27/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2490	3	2	3	0.00
27/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2720	3	3	3	0.00
27/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2603	3	3	3	0.00
27/06/2011	R208 On 04-August-11			Bond Future	8.36	91.7249	91.8828	91.7249	1,361.00
27/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	642	1	1	1	0.00
27/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	770	1	1	1	0.00
27/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	529	1	1	1	0.00
27/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1533	2	2	2	0.00
27/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1160	1	1	1	0.00
27/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1339	1	1	1	0.00
27/06/2011	R208 On 03-November-11			Bond Future	8.45	89.6869	89.8531	89.6869	6,003.00
27/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2857	3	3	3	0.00
27/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2667	3	3	3	0.00
27/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3053	3	3	3	0.00
27/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	986	1	1	1	0.00
27/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1179	1	1	1	0.00
27/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1079	1	1	1	0.00
27/06/2011	R208 On 02-February-12			Bond Future	8.53	91.0569	91.2193	91.0569	0.00
27/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4087	4	4	4	0.00
27/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3898	4	4	4	0.00
27/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4280	4	4	4	0.00
27/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1341	1	1	1	0.00
27/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1517	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
27/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1426	1	1	1	0.00
27/06/2011	R208 On 03-May-12			Bond Future	8.63	89.0422	89.2064	89.0422	0.00
27/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4286	4	4	4	0.00
27/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4462	4	4	4	0.00
27/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4114	4	4	4	0.00
27/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2296	2	2	2	0.00
27/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2094	2	2	2	0.00
27/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2192	2	2	2	0.00
27/06/2011	R209 On 04-August-11			Bond Future	8.80	76.6556	76.7031	76.6556	0.00
27/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	410	0	0	0	0.00
27/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	511	1	1	1	0.00
27/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	325	0	0	0	0.00
27/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9223	9	9	9	0.00
27/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	3	0	0	0	0.00
27/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3215	3	3	3	0.00
27/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2567	3	3	3	0.00
27/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2881	3	3	3	0.00
27/06/2011	R209 On 03-November-11			Bond Future	8.87	74.6492	74.6961	74.6492	1,318.00
27/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2104	2	2	2	0.00
27/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2286	2	2	2	0.00
27/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1931	2	2	2	0.00
27/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3256	3	3	3	0.00
27/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2813	3	3	3	0.00
27/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3028	3	3	3	0.00
27/06/2011	R209 On 02-February-12			Bond Future	8.93	75.7813	75.8277	75.7813	0.00
27/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3781	4	4	4	0.00
27/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3987	4	4	4	0.00
27/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3580	4	4	4	0.00
27/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3433	3	3	3	0.00
27/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3076	3	3	3	0.00
27/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3251	3	3	3	0.00
27/06/2011	R209 On 03-May-12			Bond Future	9.00	73.7872	73.8330	73.7872	0.00
27/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4222	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
27/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4031	4	4	4	0.00
27/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4418	4	4	4	0.00
27/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4015	4	4	4	0.00
27/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4391	4	4	4	0.00
27/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4199	4	4	4	0.00
27/06/2011	R210 On 04-August-11			Bond Future	131.07	131.0253	131.0665	131.0253	425.00
27/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25066	25	25	25	0.00
27/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25016	25	25	25	0.00
27/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25116	25	25	25	0.00
27/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 04-August-11			Bond Future	107.96	107.9276	107.9601	107.9276	0.00
27/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106460	106	106	106	0.00
27/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106510	106	107	106	0.00
27/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106410	106	106	106	0.00
27/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 03-November-11			Bond Future	109.56	109.5292	109.5619	109.5292	529.00
27/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108312	108	108	108	0.00
27/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108262	108	108	108	0.00
27/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108362	108	108	108	0.00
27/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 04-August-11			Bond Future	106.88	106.8440	106.8779	106.8440	3,852.00
27/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104378	104	104	104	0.00
27/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104328	104	104	104	0.00
27/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104428	104	104	104	0.00
27/06/2011	R212 On 04-August-11	2.45	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
27/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 03-November-11			Bond Future	108.46	108.4296	108.4636	108.4296	240.00
27/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105964	106	106	106	0.00
27/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105914	106	106	106	0.00
27/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	106014	106	106	106	0.00
27/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 04-August-11			Bond Future	8.81	86.3699	86.3779	86.3699	0.00
27/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7367	7	7	7	0.00
27/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6459	6	6	6	0.00
27/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6911	7	7	7	0.00
27/06/2011	R213 On 03-November-11			Bond Future	8.88	84.1159	84.1159	84.1159	0.00
27/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1434	1	1	1	0.00
27/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	624	1	1	1	0.00
27/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1028	1	1	1	0.00
27/06/2011	R213 On 02-February-12			Bond Future	8.95	85.3976	85.3976	85.3976	0.00
27/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	383	0	0	0	0.00
27/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	771	1	1	1	0.00
27/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	8	0	0	0	0.00
27/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-May-12			Bond Future	9.02	83.1482	83.1559	83.1482	0.00
27/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1735	2	2	2	0.00
27/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2108	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
27/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1359	1	1	1	0.00
27/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
27/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
27/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
27/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
27/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
27/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
27/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
27/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
27/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
27/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
27/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
27/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
27/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
27/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
27/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
27/06/2011	RZ12 On 04-August-11	2.05	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
27/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
27/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
27/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
27/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
27/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
27/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	TRT1 On 04-August-11			Index Future	352.15	351.5880	352.1510	351.5880	100.00
27/06/2011	TRT1 On 03-November-11			Index Future	356.90	356.3260	356.8980	356.3260	0.00