



Derivatives Weekly Statistics Report

From: 13/06/2011 To: 17/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	AL7T On 04-August-11			Index Future	386.34	386.6910	386.3430	386.6910	30.00
13/06/2011	AL7T On 03-November-11			Index Future	392.15	392.5030	392.1460	392.5030	0.00
13/06/2011	ALBI On 04-August-11			Index Future	355.01	355.3110	355.0140	355.3110	1,019.00
13/06/2011	ALBI On 03-November-11			Index Future	360.35	360.6510	360.3460	360.6510	0.00
13/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CAAD On	19-September-11			Can-Do Future	0.03	0.0264	0.0296	0.0264	22,388.00
13/06/2011	CAAE On	19-September-11			Can-Do Future	0.11	0.1181	0.1127	0.1181	21,898.00
13/06/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CRD1 On	04-August-11			Index Future	160.31	160.3530	160.3140	160.3530	2.00
13/06/2011	CRD1 On	03-November-11			Index Future	162.47	162.5090	162.4700	162.5090	0.00
13/06/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2011	GOVI On	04-August-11			GOVI	355.86	356.1390	355.8610	356.1390	179.00
13/06/2011	GOVI On	04-August-11	348.00	Call	GOVI	78610	8	8	8	0.00
13/06/2011	GOVI On	04-August-11	347.99	Call	GOVI	78710	8	8	8	0.00
13/06/2011	GOVI On	04-August-11	348.01	Call	GOVI	78510	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11			GOVI	361.21	361.4920	361.2050	361.4920	0.00
13/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	42050	4	4	4	0.00
13/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	41950	4	4	4	0.00
13/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	42150	5	4	5	0.00
13/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
13/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
13/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2011	IGOV On 04-August-11			Index Future	155.99	155.8010	155.9940	155.8010	628.00
13/06/2011	IGOV On 03-November-11			Index Future	158.34	158.1430	158.3370	158.1430	0.00
13/06/2011	ILBI On 04-August-11			Index Future	416.89	416.6370	416.8870	416.6370	0.00
13/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	3,891.00
13/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3700	94.3900	94.3700	5,000.00
13/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3200	94.3400	94.3200	0.00
13/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2500	94.2700	94.2500	15,600.00
13/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1500	94.1600	94.1500	0.00
13/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.97	94.0800	94.0300	94.0800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.04	93.9500	93.9600	93.9500	5,491.00
13/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.33	93.6600	93.6700	93.6600	1,090.00
13/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.70	93.2800	93.3000	93.2800	2,890.00
13/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	44,710.00
13/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.26	92.7200	92.7400	92.7200	490.00
13/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.53	92.4800	92.4700	92.4800	290.00
13/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/06/2011	OTH1 On 04-August-11			Index Future	350.07	350.4610	350.0650	350.4610	3.00
13/06/2011	OTH1 On 03-November-11			Index Future	355.32	355.7290	355.3220	355.7290	0.00
13/06/2011	R157 On 04-August-11			Bond Future	7.56	126.0892	126.0150	126.0892	7,196.00

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

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

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13/06/2011	R186 On 03-May-12			Bond Future	8.80	118.0513	117.8094	118.0513	0.00
13/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6298	6	6	6	0.00
13/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6548	7	7	7	0.00
13/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6052	6	6	6	0.00
13/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4713	5	5	5	0.00
13/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4335	4	4	4	0.00
13/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4521	4	5	4	0.00
13/06/2011	R189 On 04-August-11			Bond Future	213.83	213.7120	213.8311	213.7120	0.00
13/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	1831	2	2	2	0.00
13/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	1881	2	2	2	0.00
13/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1781	2	2	2	0.00
13/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11			Bond Future	235.48	235.3331	235.4807	235.3331	0.00
13/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3981	4	4	4	0.00
13/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3931	4	4	4	0.00
13/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	4031	4	4	4	0.00
13/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R201 On 04-August-11			Bond Future	7.17	105.8591	105.8348	105.8591	171.00
13/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	573	1	1	1	0.00
13/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	669	1	1	1	0.00
13/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	487	1	0	1	0.00
13/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	390	0	0	0	0.00
13/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	270	0	0	0	0.00
13/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	325	0	0	0	0.00
13/06/2011	R201 On 03-November-11			Bond Future	7.27	107.4353	107.4072	107.4353	695.00
13/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2244	2	2	2	0.00
13/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2127	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2361	2	2	2	0.00
13/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	182	0	0	0	0.00
13/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	223	0	0	0	0.00
13/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	202	0	0	0	0.00
13/06/2011	R201 On 02-February-12			Bond Future	7.37	104.6586	104.6326	104.6586	0.00
13/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2554	3	3	3	0.00
13/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2452	2	2	2	0.00
13/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2661	3	3	3	0.00
13/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	287	0	0	0	0.00
13/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	331	0	0	0	0.00
13/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	306	0	0	0	0.00
13/06/2011	R201 On 03-May-12			Bond Future	7.51	106.2516	106.2206	106.2516	0.00
13/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1535	2	2	2	0.00
13/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1463	1	1	1	0.00
13/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1608	2	2	2	0.00
13/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	908	1	1	1	0.00
13/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	999	1	1	1	0.00
13/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	953	1	1	1	0.00
13/06/2011	R202 On 04-August-11			Bond Future	0.06	175.6467	175.7696	175.6467	0.00
13/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	26255	26	26	26	0.00
13/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	27515	27	28	27	0.00
13/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	24983	25	25	25	0.00
13/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
13/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	14426	14	14	14	0.00
13/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	15803	16	16	16	0.00
13/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	13034	13	13	13	0.00
13/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R203 On 04-August-11			Bond Future	8.10	104.0872	103.9967	104.0872	824.00
13/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	600	1	1	1	0.00
13/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	506	1	1	1	0.00
13/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	704	1	1	1	0.00
13/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	961	1	1	1	0.00
13/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1242	1	1	1	0.00
13/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1097	1	1	1	0.00
13/06/2011	R203 On 03-November-11			Bond Future	8.21	101.4721	101.3804	101.4721	1,630.00
13/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2221	2	2	2	0.00
13/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2371	2	2	2	0.00
13/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2075	2	2	2	0.00
13/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	992	1	1	1	0.00
13/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	837	1	1	1	0.00
13/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	912	1	1	1	0.00
13/06/2011	R203 On 02-February-12			Bond Future	8.33	103.0171	102.9247	103.0171	0.00
13/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3075	3	3	3	0.00
13/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3219	3	3	3	0.00
13/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2934	3	3	3	0.00
13/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1319	1	1	1	0.00
13/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1174	1	1	1	0.00
13/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1245	1	1	1	0.00
13/06/2011	R203 On 03-May-12			Bond Future	8.46	100.4217	100.3247	100.4217	0.00
13/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2966	3	3	3	0.00
13/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2840	3	3	3	0.00
13/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3095	3	3	3	0.00
13/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1654	2	2	2	0.00
13/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1814	2	2	2	0.00
13/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1732	2	2	2	0.00
13/06/2011	R204 On 04-August-11			Bond Future	8.28	99.7121	99.5828	99.7121	70.00
13/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	367	0	0	0	0.00
13/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	446	1	0	1	0.00
13/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	300	0	0	0	0.00
13/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2069	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1667	2	2	2	0.00
13/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1862	2	2	2	0.00
13/06/2011	R204 On 03-November-11			Bond Future	8.38	101.1954	101.0648	101.1954	2,133.00
13/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2883	3	3	3	0.00
13/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2711	3	3	3	0.00
13/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3059	3	3	3	0.00
13/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	873	1	1	1	0.00
13/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1034	1	1	1	0.00
13/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	951	1	1	1	0.00
13/06/2011	R204 On 02-February-12			Bond Future	8.48	98.7038	98.5724	98.7038	0.00
13/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3743	4	4	4	0.00
13/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3574	4	4	4	0.00
13/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3915	4	4	4	0.00
13/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1089	1	1	1	0.00
13/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1237	1	1	1	0.00
13/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1161	1	1	1	0.00
13/06/2011	R204 On 03-May-12			Bond Future	8.60	100.2026	100.0659	100.2026	0.00
13/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3162	3	3	3	0.00
13/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3301	3	3	3	0.00
13/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3025	3	3	3	0.00
13/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2514	2	3	2	0.00
13/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2307	2	2	2	0.00
13/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2409	2	2	2	0.00
13/06/2011	R206 On 04-August-11			Bond Future	6.97	101.7169	101.6991	101.7169	9,866.00
13/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	385	0	0	0	0.00
13/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	327	0	0	0	0.00
13/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	449	0	0	0	0.00
13/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	261	0	0	0	0.00
13/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	360	0	0	0	0.00
13/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	307	0	0	0	0.00
13/06/2011	R206 On 03-November-11			Bond Future	7.07	103.2296	103.2095	103.2296	0.00
13/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1521	2	2	2	0.00
13/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1603	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1439	1	1	1	0.00
13/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	182	0	0	0	0.00
13/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	149	0	0	0	0.00
13/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	165	0	0	0	0.00
13/06/2011	R206 On 02-February-12			Bond Future	7.19	101.0376	101.0179	101.0376	0.00
13/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1694	2	2	2	0.00
13/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1765	2	2	2	0.00
13/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1625	2	2	2	0.00
13/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	280	0	0	0	0.00
13/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	244	0	0	0	0.00
13/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	261	0	0	0	0.00
13/06/2011	R206 On 03-May-12			Bond Future	7.36	102.5733	102.5514	102.5733	0.00
13/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	901	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	856	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	947	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	650	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	715	1	1	1	0.00
13/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	682	1	1	1	0.00
13/06/2011	R207 On 04-August-11			Bond Future	8.35	94.0374	93.9287	94.0374	5,725.00
13/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	728	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	853	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	615	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1489	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1151	1	1	1	0.00
13/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1313	1	1	1	0.00
13/06/2011	R207 On 03-November-11			Bond Future	8.44	95.4359	95.3244	95.4359	600.00
13/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2861	3	3	3	0.00
13/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2680	3	3	3	0.00
13/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3042	3	3	3	0.00
13/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1075	1	1	1	0.00
13/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1257	1	1	1	0.00
13/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1166	1	1	1	0.00
13/06/2011	R207 On 02-February-12			Bond Future	8.54	93.2472	93.1388	93.2472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3792	4	4	4	0.00
13/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3616	4	4	4	0.00
13/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3972	4	4	4	0.00
13/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1245	1	1	1	0.00
13/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1413	1	1	1	0.00
13/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1326	1	1	1	0.00
13/06/2011	R207 On 03-May-12			Bond Future	8.64	94.6670	94.5511	94.6670	0.00
13/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3272	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3418	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3128	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2823	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2591	3	3	3	0.00
13/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2706	3	3	3	0.00
13/06/2011	R208 On 04-August-11			Bond Future	8.38	91.9558	91.8099	91.9558	1,361.00
13/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	768	1	1	1	0.00
13/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	897	1	1	1	0.00
13/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	652	1	1	1	0.00
13/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1729	2	2	2	0.00
13/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1360	1	1	1	0.00
13/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1538	1	2	1	0.00
13/06/2011	R208 On 03-November-11			Bond Future	8.46	89.9245	89.7759	89.9245	5,998.00
13/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2897	3	3	3	0.00
13/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3089	3	3	3	0.00
13/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2710	3	3	3	0.00
13/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1299	1	1	1	0.00
13/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1099	1	1	1	0.00
13/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1196	1	1	1	0.00
13/06/2011	R208 On 02-February-12			Bond Future	8.55	91.2949	91.1439	91.2949	0.00
13/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4110	4	4	4	0.00
13/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4300	4	4	4	0.00
13/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3923	4	4	4	0.00
13/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1618	2	2	2	0.00
13/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1436	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1525	1	2	1	0.00
13/06/2011	R208 On 03-May-12			Bond Future	8.64	89.2858	89.1328	89.2858	0.00
13/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4308	4	4	4	0.00
13/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4137	4	4	4	0.00
13/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4482	5	4	5	0.00
13/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2187	2	2	2	0.00
13/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2392	2	2	2	0.00
13/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2288	2	2	2	0.00
13/06/2011	R209 On 04-August-11			Bond Future	8.74	77.3812	77.1887	77.3812	0.00
13/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	719	1	1	1	0.00
13/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	852	1	1	1	0.00
13/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9714	10	10	10	0.00
13/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	601	1	1	1	0.00
13/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3006	3	3	3	0.00
13/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	0	0	0.00
13/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2422	2	2	2	0.00
13/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2705	3	3	3	0.00
13/06/2011	R209 On 03-November-11			Bond Future	8.80	75.3898	75.1917	75.3898	1,318.00
13/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2473	3	2	3	0.00
13/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2287	2	2	2	0.00
13/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2668	3	3	3	0.00
13/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2700	3	3	3	0.00
13/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3117	3	3	3	0.00
13/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2902	3	3	3	0.00
13/06/2011	R209 On 02-February-12			Bond Future	8.87	76.5364	76.3406	76.5364	0.00
13/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4177	4	4	4	0.00
13/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3968	4	4	4	0.00
13/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4391	5	4	5	0.00
13/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2968	3	3	3	0.00
13/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3308	3	3	3	0.00
13/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3134	3	3	3	0.00
13/06/2011	R209 On 03-May-12			Bond Future	8.93	74.5561	74.3549	74.5561	0.00
13/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4597	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4801	5	5	5	0.00
13/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4398	5	4	5	0.00
13/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4236	4	4	4	0.00
13/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3876	4	4	4	0.00
13/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4052	4	4	4	0.00
13/06/2011	R210 On 04-August-11			Bond Future	131.77	131.6833	131.7660	131.6833	425.00
13/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25766	26	26	26	0.00
13/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25816	26	26	26	0.00
13/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25716	26	26	26	0.00
13/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11			Bond Future	1.08	107.5280	107.5942	107.5280	0.00
13/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	2291	2	2	2	0.00
13/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	2560	2	3	2	0.00
13/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	2021	2	2	2	0.00
13/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11			Bond Future	0.83	109.1257	109.1898	109.1257	0.00
13/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	2204	2	2	2	0.00
13/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	2465	2	2	2	0.00
13/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	1943	2	2	2	0.00
13/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 04-August-11			Bond Future	2.04	106.6611	106.7293	106.6611	0.00
13/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	4364	4	4	4	0.00
13/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	3899	4	4	4	0.00
13/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	4827	5	5	5	0.00
13/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11			Bond Future	1.93	108.2468	108.3142	108.2468	0.00
13/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	5325	5	5	5	0.00
13/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	5778	6	6	6	0.00
13/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	4869	5	5	5	0.00
13/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11			Bond Future	8.76	86.9862	86.7908	86.9862	0.00
13/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6046	6	6	6	0.00
13/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	6954	7	7	7	0.00
13/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6498	6	6	6	0.00
13/06/2011	R213 On 03-November-11			Bond Future	8.83	84.7399	84.5391	84.7399	0.00
13/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1011	1	1	1	0.00
13/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	201	0	0	0	0.00
13/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	604	0	1	0	0.00
13/06/2011	R213 On 02-February-12			Bond Future	8.90	86.0284	85.8226	86.0284	0.00
13/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	808	1	1	1	0.00
13/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	1196	1	1	1	0.00
13/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	417	1	0	1	0.00
13/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12			Bond Future	8.97	83.7938	83.5907	83.7938	0.00
13/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	2170	2	2	2	0.00
13/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2543	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1794	2	2	2	0.00
13/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11			Bond Future	0.06	0.0640	175.7696	0.0640	10,198.00
13/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	26255	0	26	0	0.00
13/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27515	0	28	0	0.00
13/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24983	0	25	0	0.00
13/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11			Bond Future	0.01	0.0050	177.4717	0.0050	400.00
13/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	0	28	0	0.00
13/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	0	26	0	0.00
13/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	0	29	0	0.00
13/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11			Bond Future	0.83	0.8450	109.1898	0.8450	529.00
13/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	889	0	1	0	0.00
13/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1153	0	1	0	0.00
13/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	624	0	1	0	0.00
13/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11			Bond Future	2.04	2.0480	106.7293	2.0480	3,769.00
13/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	88	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	890	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	400	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11			Bond Future	1.93	2.0000	108.3142	2.0000	240.00
13/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	662	0	1	0	0.00
13/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1139	0	1	0	0.00
13/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	183	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/06/2011	TRT1 On 04-August-11			Index Future	351.59	351.8690	351.5870	351.8690	100.00
13/06/2011	TRT1 On 03-November-11			Index Future	356.32	356.6010	356.3160	356.6010	0.00
14/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	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
14/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	AL7T On 04-August-11			Index Future	385.75	386.3430	385.7510	386.3430	30.00
14/06/2011	AL7T On 03-November-11			Index Future	391.54	392.1460	391.5440	392.1460	0.00
14/06/2011	ALBI On 04-August-11			Index Future	354.59	355.0140	354.5930	355.0140	1,019.00
14/06/2011	ALBI On 03-November-11			Index Future	359.92	360.3460	359.9180	360.3460	0.00
14/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	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
14/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0296	0.0316	0.0296	22,388.00
14/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1127	0.1053	0.1127	21,898.00
14/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	CRD1 On 04-August-11			Index Future	160.23	160.3140	160.2260	160.3140	2.00
14/06/2011	CRD1 On 03-November-11			Index Future	162.38	162.4700	162.3820	162.4700	0.00
14/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2011	GOVI On 04-August-11			GOVI	355.46	355.8610	355.4560	355.8610	179.00
14/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	74560	8	7	8	0.00
14/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	74660	8	7	8	0.00
14/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	74460	8	7	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
14/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 03-November-11			GOVI	360.79	361.2050	360.7940	361.2050	0.00
14/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	37940	4	4	4	0.00
14/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	37840	4	4	4	0.00
14/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	38040	4	4	4	0.00
14/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
14/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
14/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2011	IGOV On 04-August-11			Index Future	156.02	155.9940	156.0230	155.9940	629.00
14/06/2011	IGOV On 03-November-11			Index Future	158.37	158.3370	158.3660	158.3370	0.00
14/06/2011	ILBI On 04-August-11			Index Future	417.24	416.8870	417.2440	416.8870	0.00
14/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	3,891.00
14/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	5,000.00
14/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3400	94.3300	94.3400	0.00
14/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2700	94.2500	94.2700	15,600.00
14/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.86	94.1600	94.1400	94.1600	0.00
14/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.99	94.0300	94.0100	94.0300	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
14/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.06	93.9600	93.9400	93.9600	5,491.00
14/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.35	93.6700	93.6500	93.6700	1,090.00
14/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.74	93.3000	93.2600	93.3000	2,890.00
14/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.00	93.0300	93.0000	93.0300	44,710.00
14/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.28	92.7400	92.7200	92.7400	490.00
14/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.55	92.4700	92.4500	92.4700	290.00
14/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
14/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
14/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
14/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/06/2011	OTH1 On 04-August-11			Index Future	349.56	350.0650	349.5570	350.0650	3.00
14/06/2011	OTH1 On 03-November-11			Index Future	354.81	355.3220	354.8070	355.3220	0.00
14/06/2011	R157 On 04-August-11			Bond Future	7.57	126.0150	125.9916	126.0150	7,196.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	539	1	1	1	1,000.00
14/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	631	1	1	1	0.00
14/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	456	0	0	0	0.00
14/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	168	0	0	0	1,320.00
14/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	733	1	1	1	440.00
14/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1224	1	1	1	0.00
14/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2509	3	3	3	0.00
14/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	61	0	0	0	1,320.00
14/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	310	0	0	0	440.00
14/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	596	1	1	1	0.00
14/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	906	1	1	1	0.00
14/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1605	2	2	2	0.00
14/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	690	1	1	1	0.00
14/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	793	1	1	1	0.00
14/06/2011	R157 On 03-November-11			Bond Future	7.69	121.0794	121.0501	121.0794	3,358.00
14/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2407	2	2	2	0.00
14/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2550	3	3	3	0.00
14/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2267	2	2	2	0.00
14/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	398	0	0	0	0.00
14/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	322	0	0	0	0.00
14/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	358	0	0	0	0.00
14/06/2011	R157 On 02-February-12			Bond Future	7.82	122.9215	122.8941	122.9215	0.00
14/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	2960	3	3	3	0.00
14/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2836	3	3	3	0.00
14/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3086	3	3	3	0.00
14/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	618	1	1	1	0.00
14/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	702	1	1	1	0.00
14/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	659	1	1	1	0.00
14/06/2011	R157 On 03-May-12			Bond Future	7.97	117.9753	117.9498	117.9753	0.00
14/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2169	2	2	2	0.00
14/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2073	2	2	2	0.00
14/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2268	2	2	2	0.00
14/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1224	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
14/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1344	1	1	1	0.00
14/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1283	1	1	1	0.00
14/06/2011	R186 On 04-August-11			Bond Future	8.58	117.7668	117.6063	117.7668	11,137.00
14/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	598	1	1	1	0.00
14/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	721	1	1	1	0.00
14/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	491	1	0	1	0.00
14/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	862	1	1	1	600.00
14/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2370	2	2	2	200.00
14/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3962	4	4	4	0.00
14/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9898	10	10	10	0.00
14/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	25	0	0	0	600.00
14/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	574	1	1	1	200.00
14/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1274	1	1	1	0.00
14/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4187	4	4	4	0.00
14/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	3090	3	3	3	0.00
14/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3436	3	3	3	0.00
14/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3802	4	4	4	0.00
14/06/2011	R186 On 03-November-11			Bond Future	8.66	119.5217	119.3455	119.5217	13,789.00
14/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5030	5	5	5	0.00
14/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5326	5	5	5	0.00
14/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4741	5	5	5	0.00
14/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3665	4	4	4	5,600.00
14/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2100	2	2	2	0.00
14/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2836	3	3	3	0.00
14/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1795	2	2	2	0.00
14/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1942	2	2	2	0.00
14/06/2011	R186 On 02-February-12			Bond Future	8.74	116.0488	115.8758	116.0488	2,500.00
14/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5460	6	5	6	0.00
14/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5728	6	6	6	0.00
14/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5198	5	5	5	0.00
14/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3284	3	3	3	0.00
14/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2932	3	3	3	0.00
14/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3104	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
14/06/2011	R186 On 03-May-12			Bond Future	8.82	117.8094	117.6307	117.8094	0.00
14/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6187	6	6	6	0.00
14/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6435	7	6	7	0.00
14/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5944	6	6	6	0.00
14/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4784	5	5	5	0.00
14/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4400	4	4	4	0.00
14/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4588	5	5	5	0.00
14/06/2011	R189 On 04-August-11			Bond Future	214.01	213.8311	214.0101	213.8311	0.00
14/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2010	2	2	2	0.00
14/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2060	2	2	2	0.00
14/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	1960	2	2	2	0.00
14/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R197 On 04-August-11			Bond Future	235.70	235.4807	235.7026	235.4807	0.00
14/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	4203	4	4	4	0.00
14/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	4153	4	4	4	0.00
14/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	4253	4	4	4	0.00
14/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R201 On 04-August-11			Bond Future	7.18	105.8348	105.8136	105.8348	171.00
14/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	556	1	1	1	0.00
14/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	471	0	0	0	0.00
14/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	651	1	1	1	0.00
14/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	273	0	0	0	0.00
14/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	395	0	0	0	0.00
14/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	329	0	0	0	0.00
14/06/2011	R201 On 03-November-11			Bond Future	7.27	107.4072	107.3846	107.4072	695.00
14/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2224	2	2	2	0.00
14/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2107	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
14/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2340	2	2	2	0.00
14/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	183	0	0	0	0.00
14/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	225	0	0	0	0.00
14/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	205	0	0	0	0.00
14/06/2011	R201 On 02-February-12			Bond Future	7.38	104.6326	104.6092	104.6326	0.00
14/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2534	3	3	3	0.00
14/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2432	2	2	2	0.00
14/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2641	3	3	3	0.00
14/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	290	0	0	0	0.00
14/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	334	0	0	0	0.00
14/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	310	0	0	0	0.00
14/06/2011	R201 On 03-May-12			Bond Future	7.51	106.2206	106.1992	106.2206	0.00
14/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1521	2	2	2	0.00
14/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1449	1	1	1	0.00
14/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1594	2	2	2	0.00
14/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	915	1	1	1	0.00
14/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	1007	1	1	1	0.00
14/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	961	1	1	1	0.00
14/06/2011	R202 On 04-August-11			Bond Future	175.92	175.7696	175.9239	175.7696	0.00
14/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174924	26	175	26	0.00
14/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174874	28	175	28	0.00
14/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174974	25	175	25	0.00
14/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 03-November-11			Bond Future	178.54	177.4717	178.5369	177.4717	0.00
14/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	178037	14	178	14	0.00
14/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177987	16	178	16	0.00
14/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	178087	13	178	13	0.00
14/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	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
14/06/2011	R203 On 04-August-11			Bond Future	8.12	103.9967	103.9444	103.9967	824.00
14/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	571	1	1	1	0.00
14/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	673	1	1	1	0.00
14/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	480	1	0	1	0.00
14/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1269	1	1	1	0.00
14/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	983	1	1	1	0.00
14/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1120	1	1	1	0.00
14/06/2011	R203 On 03-November-11			Bond Future	8.22	101.3804	101.3255	101.3804	1,630.00
14/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2181	2	2	2	0.00
14/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2329	2	2	2	0.00
14/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2036	2	2	2	0.00
14/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	1008	1	1	1	0.00
14/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	850	1	1	1	0.00
14/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	927	1	1	1	0.00
14/06/2011	R203 On 02-February-12			Bond Future	8.34	102.9247	102.8676	102.9247	0.00
14/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3034	3	3	3	0.00
14/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3177	3	3	3	0.00
14/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2893	3	3	3	0.00
14/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1335	1	1	1	0.00
14/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1189	1	1	1	0.00
14/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1261	1	1	1	0.00
14/06/2011	R203 On 03-May-12			Bond Future	8.47	100.3247	100.2657	100.3247	0.00
14/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2928	3	3	3	0.00
14/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2802	3	3	3	0.00
14/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3056	3	3	3	0.00
14/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1674	2	2	2	0.00
14/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1835	2	2	2	0.00
14/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1753	2	2	2	0.00
14/06/2011	R204 On 04-August-11			Bond Future	8.30	99.5828	99.4645	99.5828	70.00
14/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	330	0	0	0	0.00
14/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	267	0	0	0	0.00
14/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	403	0	0	0	0.00
14/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1742	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
14/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2155	2	2	2	0.00
14/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1943	2	2	2	0.00
14/06/2011	R204 On 03-November-11			Bond Future	8.40	101.0648	100.9397	101.0648	2,133.00
14/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2793	3	3	3	0.00
14/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2624	3	3	3	0.00
14/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2967	3	3	3	0.00
14/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	906	1	1	1	0.00
14/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1072	1	1	1	0.00
14/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	986	1	1	1	0.00
14/06/2011	R204 On 02-February-12			Bond Future	8.51	98.5724	98.4462	98.5724	0.00
14/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3652	4	4	4	0.00
14/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3485	4	3	4	0.00
14/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3823	4	4	4	0.00
14/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1124	1	1	1	0.00
14/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1274	1	1	1	0.00
14/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1196	1	1	1	0.00
14/06/2011	R204 On 03-May-12			Bond Future	8.62	100.0659	99.9440	100.0659	0.00
14/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3090	3	3	3	0.00
14/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3227	3	3	3	0.00
14/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2955	3	3	3	0.00
14/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2566	3	3	3	0.00
14/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2355	2	2	2	0.00
14/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2459	2	2	2	0.00
14/06/2011	R206 On 04-August-11			Bond Future	6.97	101.6991	101.6858	101.6991	9,866.00
14/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	374	0	0	0	0.00
14/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	438	0	0	0	0.00
14/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	317	0	0	0	0.00
14/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	364	0	0	0	0.00
14/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	263	0	0	0	0.00
14/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	310	0	0	0	0.00
14/06/2011	R206 On 03-November-11			Bond Future	7.08	103.2095	103.1955	103.2095	0.00
14/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1509	2	2	2	0.00
14/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1590	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
14/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1427	1	1	1	0.00
14/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	184	0	0	0	0.00
14/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	150	0	0	0	0.00
14/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	167	0	0	0	0.00
14/06/2011	R206 On 02-February-12			Bond Future	7.20	101.0179	101.0018	101.0179	0.00
14/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1680	2	2	2	0.00
14/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1751	2	2	2	0.00
14/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1611	2	2	2	0.00
14/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	282	0	0	0	0.00
14/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	246	0	0	0	0.00
14/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	263	0	0	0	0.00
14/06/2011	R206 On 03-May-12			Bond Future	7.37	102.5514	102.5357	102.5514	0.00
14/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	891	1	1	1	0.00
14/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	847	1	1	1	0.00
14/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	937	1	1	1	0.00
14/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	656	1	1	1	0.00
14/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	722	1	1	1	0.00
14/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	688	1	1	1	0.00
14/06/2011	R207 On 04-August-11			Bond Future	8.38	93.9287	93.7461	93.9287	5,725.00
14/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	646	1	1	1	0.00
14/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	542	1	1	1	0.00
14/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	763	1	1	1	0.00
14/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1243	1	1	1	0.00
14/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1599	1	2	1	0.00
14/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1414	1	1	1	0.00
14/06/2011	R207 On 03-November-11			Bond Future	8.48	95.3244	95.1354	95.3244	600.00
14/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2734	3	3	3	0.00
14/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2556	3	3	3	0.00
14/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2910	3	3	3	0.00
14/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1132	1	1	1	0.00
14/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1322	1	1	1	0.00
14/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1228	1	1	1	0.00
14/06/2011	R207 On 02-February-12			Bond Future	8.57	93.1388	92.9495	93.1388	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
14/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3661	4	4	4	0.00
14/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3488	4	3	4	0.00
14/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3838	4	4	4	0.00
14/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1300	1	1	1	0.00
14/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1474	1	1	1	0.00
14/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1385	1	1	1	0.00
14/06/2011	R207 On 03-May-12			Bond Future	8.68	94.5511	94.3619	94.5511	0.00
14/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3165	3	3	3	0.00
14/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3309	3	3	3	0.00
14/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3024	3	3	3	0.00
14/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2909	3	3	3	0.00
14/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2671	3	3	3	0.00
14/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2788	3	3	3	0.00
14/06/2011	R208 On 04-August-11			Bond Future	8.39	91.8099	91.7006	91.8099	1,361.00
14/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	715	1	1	1	0.00
14/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	839	1	1	1	0.00
14/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	605	1	1	1	0.00
14/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1792	2	2	2	0.00
14/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1411	1	1	1	0.00
14/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1594	2	2	2	0.00
14/06/2011	R208 On 03-November-11			Bond Future	8.48	89.7759	89.6691	89.7759	5,998.00
14/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2822	3	3	3	0.00
14/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3012	3	3	3	0.00
14/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2638	3	3	3	0.00
14/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1334	1	1	1	0.00
14/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1129	1	1	1	0.00
14/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1228	1	1	1	0.00
14/06/2011	R208 On 02-February-12			Bond Future	8.57	91.1439	91.0337	91.1439	0.00
14/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4032	4	4	4	0.00
14/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4220	4	4	4	0.00
14/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3846	4	4	4	0.00
14/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1651	2	2	2	0.00
14/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1466	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
14/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1557	2	2	2	0.00
14/06/2011	R208 On 03-May-12			Bond Future	8.66	89.1328	89.0196	89.1328	0.00
14/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4234	4	4	4	0.00
14/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4064	4	4	4	0.00
14/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4406	4	4	4	0.00
14/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2225	2	2	2	0.00
14/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2433	2	2	2	0.00
14/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2327	2	2	2	0.00
14/06/2011	R209 On 04-August-11			Bond Future	8.77	77.1887	77.0050	77.1887	0.00
14/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	652	1	1	1	0.00
14/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	777	1	1	1	0.00
14/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	541	1	1	1	0.00
14/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9530	10	10	10	0.00
14/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	8	0	0	0	0.00
14/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3129	3	3	3	0.00
14/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2531	2	3	2	0.00
14/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2821	3	3	3	0.00
14/06/2011	R209 On 03-November-11			Bond Future	8.83	75.1917	75.0023	75.1917	1,318.00
14/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2372	2	2	2	0.00
14/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2190	2	2	2	0.00
14/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2562	3	3	3	0.00
14/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2783	3	3	3	0.00
14/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3209	3	3	3	0.00
14/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2990	3	3	3	0.00
14/06/2011	R209 On 02-February-12			Bond Future	8.89	76.3406	76.1456	76.3406	0.00
14/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	4059	4	4	4	0.00
14/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3853	4	4	4	0.00
14/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4270	4	4	4	0.00
14/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3042	3	3	3	0.00
14/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3388	3	3	3	0.00
14/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3211	3	3	3	0.00
14/06/2011	R209 On 03-May-12			Bond Future	8.96	74.3549	74.1547	74.3549	0.00
14/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4481	5	4	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
14/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4682	5	5	5	0.00
14/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4285	4	4	4	0.00
14/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4323	4	4	4	0.00
14/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3958	4	4	4	0.00
14/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4136	4	4	4	0.00
14/06/2011	R210 On 04-August-11			Bond Future	131.71	131.7660	131.7130	131.7660	425.00
14/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25713	26	26	26	0.00
14/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25763	26	26	26	0.00
14/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25663	26	26	26	0.00
14/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 04-August-11			Bond Future	107.69	107.5942	107.6898	107.5942	0.00
14/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106190	2	106	2	0.00
14/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106140	3	106	3	0.00
14/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106240	2	106	2	0.00
14/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 03-November-11			Bond Future	109.29	109.1898	109.2893	109.1898	0.00
14/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108039	2	108	2	0.00
14/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	107989	2	108	2	0.00
14/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108089	2	108	2	0.00
14/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 04-August-11			Bond Future	106.83	106.7293	106.8324	106.7293	0.00
14/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104332	4	104	4	0.00
14/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104382	4	104	4	0.00
14/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104282	5	104	5	0.00
14/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 03-November-11			Bond Future	108.42	108.3142	108.4192	108.3142	0.00
14/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105919	5	106	5	0.00
14/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105869	6	106	6	0.00
14/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105969	5	106	5	0.00
14/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 04-August-11			Bond Future	8.78	86.7908	86.6042	86.7908	0.00
14/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7141	7	7	7	0.00
14/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6232	6	6	6	0.00
14/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6685	6	7	6	0.00
14/06/2011	R213 On 03-November-11			Bond Future	8.85	84.5391	84.3471	84.5391	0.00
14/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1203	1	1	1	0.00
14/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	393	0	0	0	0.00
14/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	796	1	1	1	0.00
14/06/2011	R213 On 02-February-12			Bond Future	8.92	85.8226	85.6333	85.8226	0.00
14/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	619	1	1	1	0.00
14/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	1006	1	1	1	0.00
14/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	228	0	0	0	0.00
14/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-May-12			Bond Future	8.99	83.5907	83.3884	83.5907	0.00
14/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1968	2	2	2	0.00
14/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2341	3	2	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
14/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1592	2	2	2	0.00
14/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
14/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 04-August-11			Bond Future	0.06	175.7696	175.9233	175.7696	10,198.00
14/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	26409	26	26	26	0.00
14/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27668	28	28	28	0.00
14/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	25137	25	25	25	0.00
14/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	400.00
14/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
14/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
14/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
14/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ11 On 03-November-11			Bond Future	0.81	109.1898	109.2915	109.1898	529.00
14/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	991	1	1	1	0.00
14/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1255	1	1	1	0.00
14/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	725	1	1	1	0.00
14/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.7293	106.8364	106.7293	3,769.00
14/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	195	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	783	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
14/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	293	0	0	0	0.00
14/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3142	108.4202	108.3142	240.00
14/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	768	1	1	1	0.00
14/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1245	1	1	1	0.00
14/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	289	0	0	0	0.00
14/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/06/2011	TRT1 On 04-August-11			Index Future	351.22	351.5870	351.2150	351.5870	100.00
14/06/2011	TRT1 On 03-November-11			Index Future	355.94	356.3160	355.9400	356.3160	0.00
15/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	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
15/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	AL7T On 04-August-11			Index Future	383.97	385.7510	383.9660	385.7510	30.00
15/06/2011	AL7T On 03-November-11			Index Future	389.73	391.5440	389.7310	391.5440	0.00
15/06/2011	ALBI On 04-August-11			Index Future	353.02	354.5930	353.0180	354.5930	1,019.00
15/06/2011	ALBI On 03-November-11			Index Future	358.32	359.9180	358.3180	359.9180	0.00
15/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	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
15/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0316	0.0316	0.0316	22,388.00
15/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1053	0.1053	0.1053	21,898.00
15/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	CRD1 On 04-August-11			Index Future	159.75	160.2260	159.7460	160.2260	2.00
15/06/2011	CRD1 On 03-November-11			Index Future	161.90	162.3820	161.8960	162.3820	0.00
15/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2011	GOVI On 04-August-11			GOVI	353.91	355.4560	353.9110	355.4560	179.00
15/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	59110	7	6	7	0.00
15/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	59010	7	6	7	0.00
15/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	59210	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
15/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 03-November-11			GOVI	359.23	360.7940	359.2250	360.7940	0.00
15/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	22250	4	2	4	0.00
15/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	22150	4	2	4	0.00
15/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	22350	4	2	4	0.00
15/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
15/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
15/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2011	IGOV On 04-August-11			Index Future	155.97	156.0230	155.9710	156.0230	278.00
15/06/2011	IGOV On 03-November-11			Index Future	158.31	158.3660	158.3130	158.3660	0.00
15/06/2011	ILBI On 04-August-11			Index Future	417.20	417.2440	417.2040	417.2440	0.00
15/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/06/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4200	94.4250	94.4200	0.00
15/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	5,000.00
15/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3300	94.3350	94.3300	0.00
15/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2500	94.2430	94.2500	15,600.00
15/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.88	94.1400	94.1170	94.1400	0.00
15/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.05	94.0100	93.9470	94.0100	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.13	93.9400	93.8690	93.9400	5,491.00
15/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.47	93.6500	93.5340	93.6500	1,090.00
15/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.86	93.2600	93.1440	93.2600	2,890.00
15/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.11	93.0000	92.8930	93.0000	44,710.00
15/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.40	92.7200	92.6000	92.7200	490.00
15/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.66	92.4500	92.3400	92.4500	290.00
15/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/06/2011	OTH1 On 04-August-11			Index Future	347.82	349.5570	347.8220	349.5570	3.00
15/06/2011	OTH1 On 03-November-11			Index Future	353.04	354.8070	353.0440	354.8070	0.00
15/06/2011	R157 On 04-August-11			Bond Future	7.64	125.9916	125.7107	125.9916	6,656.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	418	1	0	1	1,000.00
15/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	497	1	0	1	0.00
15/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	348	0	0	0	0.00
15/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	118	0	0	0	1,320.00
15/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2250	3	2	3	0.00
15/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	586	1	1	1	440.00
15/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1027	1	1	1	0.00
15/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	394	0	0	0	440.00
15/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	83	0	0	0	1,320.00
15/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	730	1	1	1	0.00
15/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	1079	1	1	1	0.00
15/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1835	2	2	2	0.00
15/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	836	1	1	1	0.00
15/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	953	1	1	1	0.00
15/06/2011	R157 On 03-November-11			Bond Future	7.76	121.0501	120.7682	121.0501	3,358.00
15/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2190	2	2	2	0.00
15/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2055	2	2	2	0.00
15/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2327	3	2	3	0.00
15/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	381	0	0	0	0.00
15/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	468	0	0	0	0.00
15/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	423	0	0	0	0.00
15/06/2011	R157 On 02-February-12			Bond Future	7.90	122.8941	122.6071	122.8941	0.00
15/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	2752	3	3	3	0.00
15/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	2874	3	3	3	0.00
15/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2631	3	3	3	0.00
15/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	784	1	1	1	0.00
15/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	693	1	1	1	0.00
15/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	738	1	1	1	0.00
15/06/2011	R157 On 03-May-12			Bond Future	8.06	117.9498	117.6576	117.9498	0.00
15/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	1998	2	2	2	0.00
15/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	1906	2	2	2	0.00
15/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2092	2	2	2	0.00
15/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1340	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
15/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1469	1	1	1	0.00
15/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1404	1	1	1	0.00
15/06/2011	R186 On 04-August-11			Bond Future	8.65	117.6063	116.9394	117.6063	11,137.00
15/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	442	1	0	1	0.00
15/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	542	1	1	1	0.00
15/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	357	0	0	0	0.00
15/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	657	1	1	1	600.00
15/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9240	10	9	10	0.00
15/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	1968	2	2	2	200.00
15/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3441	4	3	4	0.00
15/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	720	1	1	1	200.00
15/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	33	0	0	0	600.00
15/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1539	1	2	1	0.00
15/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4720	4	5	4	0.00
15/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	3552	3	4	3	0.00
15/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3923	3	4	3	0.00
15/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	4313	4	4	4	0.00
15/06/2011	R186 On 03-November-11			Bond Future	8.73	119.3455	118.6815	119.3455	13,789.00
15/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	4590	5	5	5	0.00
15/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	4874	5	5	5	0.00
15/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3297	4	3	4	5,600.00
15/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4315	5	4	5	0.00
15/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2338	2	2	2	0.00
15/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	3132	3	3	3	0.00
15/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	2007	2	2	2	0.00
15/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	2167	2	2	2	0.00
15/06/2011	R186 On 02-February-12			Bond Future	8.81	115.8758	115.1966	115.8758	2,500.00
15/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5048	5	5	5	0.00
15/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	4797	5	5	5	0.00
15/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5305	6	5	6	0.00
15/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	3188	3	3	3	0.00
15/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3563	3	4	3	0.00
15/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3371	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
15/06/2011	R186 On 03-May-12			Bond Future	8.90	117.6307	116.9465	117.6307	0.00
15/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	5796	6	6	6	0.00
15/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6035	6	6	6	0.00
15/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5561	6	6	6	0.00
15/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	5085	5	5	5	0.00
15/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4684	4	5	4	0.00
15/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4881	5	5	5	0.00
15/06/2011	R189 On 04-August-11			Bond Future	214.07	214.0101	214.0700	214.0101	0.00
15/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2070	2	2	2	0.00
15/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2120	2	2	2	0.00
15/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2020	2	2	2	0.00
15/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R197 On 04-August-11			Bond Future	235.78	235.7026	235.7767	235.7026	0.00
15/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	4277	4	4	4	0.00
15/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	4227	4	4	4	0.00
15/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	4327	4	4	4	0.00
15/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R201 On 04-August-11			Bond Future	7.25	105.8136	105.5959	105.8136	171.00
15/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	433	1	0	1	0.00
15/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	517	1	1	1	0.00
15/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	360	0	0	0	0.00
15/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	502	0	1	0	0.00
15/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	357	0	0	0	0.00
15/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	424	0	0	0	0.00
15/06/2011	R201 On 03-November-11			Bond Future	7.35	107.3846	107.1653	107.3846	775.00
15/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2043	2	2	2	0.00
15/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2156	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
15/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	1930	2	2	2	0.00
15/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	267	0	0	0	0.00
15/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	219	0	0	0	0.00
15/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	243	0	0	0	0.00
15/06/2011	R201 On 02-February-12			Bond Future	7.47	104.6092	104.3859	104.6092	0.00
15/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2357	3	2	3	0.00
15/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2461	3	2	3	0.00
15/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2257	2	2	2	0.00
15/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	383	0	0	0	0.00
15/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	334	0	0	0	0.00
15/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	356	0	0	0	0.00
15/06/2011	R201 On 03-May-12			Bond Future	7.61	106.1992	105.9707	106.1992	0.00
15/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1390	2	1	2	0.00
15/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1322	1	1	1	0.00
15/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1460	2	1	2	0.00
15/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	1010	1	1	1	0.00
15/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	1108	1	1	1	0.00
15/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	1058	1	1	1	0.00
15/06/2011	R202 On 04-August-11			Bond Future	175.70	175.9239	175.6955	175.9239	3,110.00
15/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174696	175	175	175	0.00
15/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174646	175	175	175	0.00
15/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174746	175	175	175	0.00
15/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	1	0	0	0	0.00
15/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	1	0	0	0	0.00
15/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	1	0	0	0	0.00
15/06/2011	R202 On 03-November-11			Bond Future	178.30	178.5369	178.3049	178.5369	0.00
15/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177805	178	178	178	0.00
15/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177755	178	178	178	0.00
15/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177855	178	178	178	0.00
15/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	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
15/06/2011	R203 On 04-August-11			Bond Future	8.20	103.9444	103.5553	103.9444	824.00
15/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	423	1	0	1	0.00
15/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	349	0	0	0	0.00
15/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	507	1	1	1	0.00
15/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	1206	1	1	1	0.00
15/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1527	1	2	1	0.00
15/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1361	1	1	1	0.00
15/06/2011	R203 On 03-November-11			Bond Future	8.31	101.3255	100.9328	101.3255	1,630.00
15/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	1932	2	2	2	0.00
15/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	1797	2	2	2	0.00
15/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2072	2	2	2	0.00
15/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	986	1	1	1	0.00
15/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	1162	1	1	1	0.00
15/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	1071	1	1	1	0.00
15/06/2011	R203 On 02-February-12			Bond Future	8.43	102.8676	102.4687	102.8676	0.00
15/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	2778	3	3	3	0.00
15/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2644	3	3	3	0.00
15/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	2915	3	3	3	0.00
15/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1326	1	1	1	0.00
15/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1485	1	1	1	0.00
15/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1404	1	1	1	0.00
15/06/2011	R203 On 03-May-12			Bond Future	8.57	100.2657	99.8624	100.2657	0.00
15/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2571	3	3	3	0.00
15/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	2814	3	3	3	0.00
15/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2691	3	3	3	0.00
15/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1835	2	2	2	0.00
15/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	2007	2	2	2	0.00
15/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1920	2	2	2	0.00
15/06/2011	R204 On 04-August-11			Bond Future	8.38	99.4645	99.0303	99.4645	70.00
15/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	230	0	0	0	0.00
15/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	286	0	0	0	0.00
15/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	182	0	0	0	0.00
15/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2504	2	3	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
15/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	2059	2	2	2	0.00
15/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	2277	2	2	2	0.00
15/06/2011	R204 On 03-November-11			Bond Future	8.48	100.9397	100.5034	100.9397	2,133.00
15/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2503	3	3	3	0.00
15/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2669	3	3	3	0.00
15/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2343	3	2	3	0.00
15/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1227	1	1	1	0.00
15/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	1044	1	1	1	0.00
15/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	1132	1	1	1	0.00
15/06/2011	R204 On 02-February-12			Bond Future	8.59	98.4462	97.9989	98.4462	0.00
15/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3349	4	3	4	0.00
15/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3513	4	4	4	0.00
15/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3189	3	3	3	0.00
15/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1425	1	1	1	0.00
15/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1261	1	1	1	0.00
15/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1341	1	1	1	0.00
15/06/2011	R204 On 03-May-12			Bond Future	8.71	99.9440	99.4874	99.9440	0.00
15/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	2840	3	3	3	0.00
15/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	2971	3	3	3	0.00
15/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2712	3	3	3	0.00
15/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2780	3	3	3	0.00
15/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2556	2	3	2	0.00
15/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2666	2	3	2	0.00
15/06/2011	R206 On 04-August-11			Bond Future	7.06	101.6858	101.4998	101.6858	9,866.00
15/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	280	0	0	0	0.00
15/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	233	0	0	0	0.00
15/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	334	0	0	0	0.00
15/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	345	0	0	0	0.00
15/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	466	0	0	0	0.00
15/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	402	0	0	0	0.00
15/06/2011	R206 On 03-November-11			Bond Future	7.17	103.1955	103.0073	103.1955	0.00
15/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1358	2	1	2	0.00
15/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1279	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
15/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1436	2	1	2	0.00
15/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	184	0	0	0	0.00
15/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	224	0	0	0	0.00
15/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	205	0	0	0	0.00
15/06/2011	R206 On 02-February-12			Bond Future	7.31	101.0018	100.8110	101.0018	0.00
15/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1534	2	2	2	0.00
15/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1468	2	1	2	0.00
15/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1603	2	2	2	0.00
15/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	289	0	0	0	0.00
15/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	330	0	0	0	0.00
15/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	308	0	0	0	0.00
15/06/2011	R206 On 03-May-12			Bond Future	7.49	102.5357	102.3421	102.5357	0.00
15/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	788	1	1	1	0.00
15/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	747	1	1	1	0.00
15/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	831	1	1	1	0.00
15/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	744	1	1	1	0.00
15/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	816	1	1	1	0.00
15/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	779	1	1	1	0.00
15/06/2011	R207 On 04-August-11			Bond Future	8.45	93.7461	93.3764	93.7461	5,725.00
15/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	506	1	1	1	0.00
15/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	606	1	1	1	0.00
15/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	419	1	0	1	0.00
15/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1845	2	2	2	0.00
15/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1456	1	1	1	0.00
15/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1644	1	2	1	0.00
15/06/2011	R207 On 03-November-11			Bond Future	8.54	95.1354	94.7587	95.1354	600.00
15/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2494	3	2	3	0.00
15/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2662	3	3	3	0.00
15/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2325	3	2	3	0.00
15/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1468	1	1	1	0.00
15/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1261	1	1	1	0.00
15/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1365	1	1	1	0.00
15/06/2011	R207 On 02-February-12			Bond Future	8.64	92.9495	92.5669	92.9495	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
15/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3407	4	3	4	0.00
15/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3578	4	4	4	0.00
15/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3241	3	3	3	0.00
15/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1610	1	2	1	0.00
15/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1423	1	1	1	0.00
15/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1513	1	2	1	0.00
15/06/2011	R207 On 03-May-12			Bond Future	8.75	94.3619	93.9693	94.3619	0.00
15/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	2954	3	3	3	0.00
15/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3092	3	3	3	0.00
15/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2819	3	3	3	0.00
15/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	3096	3	3	3	0.00
15/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2847	3	3	3	0.00
15/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2970	3	3	3	0.00
15/06/2011	R208 On 04-August-11			Bond Future	8.47	91.7006	91.2472	91.7006	1,361.00
15/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	547	1	1	1	0.00
15/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	651	1	1	1	0.00
15/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	455	1	0	1	0.00
15/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	2095	2	2	2	0.00
15/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1677	1	2	1	0.00
15/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1879	2	2	2	0.00
15/06/2011	R208 On 03-November-11			Bond Future	8.56	89.6691	89.2022	89.6691	5,998.00
15/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2525	3	3	3	0.00
15/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2351	3	2	3	0.00
15/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2705	3	3	3	0.00
15/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1288	1	1	1	0.00
15/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1514	1	2	1	0.00
15/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1398	1	1	1	0.00
15/06/2011	R208 On 02-February-12			Bond Future	8.65	91.0337	90.5603	91.0337	0.00
15/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3720	4	4	4	0.00
15/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3542	4	4	4	0.00
15/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	3901	4	4	4	0.00
15/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1621	1	2	1	0.00
15/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1820	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
15/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1718	2	2	2	0.00
15/06/2011	R208 On 03-May-12			Bond Future	8.74	89.0196	88.5407	89.0196	0.00
15/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	3941	4	4	4	0.00
15/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3778	4	4	4	0.00
15/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4108	4	4	4	0.00
15/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2406	2	2	2	0.00
15/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2625	2	3	2	0.00
15/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2513	2	3	2	0.00
15/06/2011	R209 On 04-August-11			Bond Future	8.84	77.0050	76.4110	77.0050	0.00
15/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	485	1	0	1	0.00
15/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	586	1	1	1	0.00
15/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	396	1	0	1	0.00
15/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	8940	10	9	10	0.00
15/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	12	0	0	0	0.00
15/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3578	3	4	3	0.00
15/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2934	3	3	3	0.00
15/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	3248	3	3	3	0.00
15/06/2011	R209 On 03-November-11			Bond Future	8.91	75.0023	74.3998	75.0023	1,318.00
15/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2084	2	2	2	0.00
15/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2260	3	2	3	0.00
15/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1917	2	2	2	0.00
15/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3539	3	4	3	0.00
15/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	3083	3	3	3	0.00
15/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3305	3	3	3	0.00
15/06/2011	R209 On 02-February-12			Bond Future	8.97	76.1456	75.5273	76.1456	0.00
15/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3713	4	4	4	0.00
15/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3913	4	4	4	0.00
15/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3517	4	4	4	0.00
15/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3671	3	4	3	0.00
15/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3303	3	3	3	0.00
15/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3483	3	3	3	0.00
15/06/2011	R209 On 03-May-12			Bond Future	9.04	74.1547	73.5287	74.1547	0.00
15/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4142	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
15/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4335	5	4	5	0.00
15/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	3956	4	4	4	0.00
15/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4620	4	5	4	0.00
15/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4237	4	4	4	0.00
15/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4423	4	4	4	0.00
15/06/2011	R210 On 04-August-11			Bond Future	131.75	131.7130	131.7546	131.7130	425.00
15/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25755	26	26	26	0.00
15/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25805	26	26	26	0.00
15/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25705	26	26	26	0.00
15/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 04-August-11			Bond Future	107.72	107.6898	107.7226	107.6898	0.00
15/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106223	106	106	106	0.00
15/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106173	106	106	106	0.00
15/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106273	106	106	106	0.00
15/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 03-November-11			Bond Future	109.32	109.2893	109.3225	109.2893	0.00
15/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108073	108	108	108	0.00
15/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108123	108	108	108	0.00
15/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108023	108	108	108	0.00
15/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 04-August-11			Bond Future	106.87	106.8324	106.8666	106.8324	0.00
15/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104367	104	104	104	0.00
15/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104417	104	104	104	0.00
15/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104317	104	104	104	0.00
15/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 03-November-11			Bond Future	108.45	108.4192	108.4537	108.4192	0.00
15/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105954	106	106	106	0.00
15/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105904	106	106	106	0.00
15/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	106004	106	106	106	0.00
15/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 04-August-11			Bond Future	8.85	86.6042	86.0322	86.6042	0.00
15/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6804	6	7	6	0.00
15/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7713	7	8	7	0.00
15/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	7257	7	7	7	0.00
15/06/2011	R213 On 03-November-11			Bond Future	8.92	84.3471	83.7750	84.3471	0.00
15/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1775	1	2	1	0.00
15/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	965	0	1	0	0.00
15/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1369	1	1	1	0.00
15/06/2011	R213 On 02-February-12			Bond Future	9.00	85.6333	85.0459	85.6333	0.00
15/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	31	1	0	1	0.00
15/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	419	1	0	1	0.00
15/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	360	0	0	0	0.00
15/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-May-12			Bond Future	9.07	83.3884	82.8013	83.3884	0.00
15/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1381	2	1	2	0.00
15/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	1754	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
15/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1005	2	1	2	0.00
15/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 04-August-11			Bond Future	0.06	175.9233	175.7081	175.9233	10,198.00
15/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	26194	26	26	26	0.00
15/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24921	25	25	25	0.00
15/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27453	28	27	28	0.00
15/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	400.00
15/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
15/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
15/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
15/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ11 On 03-November-11			Bond Future	0.81	109.2915	109.3236	109.2915	529.00
15/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1023	1	1	1	0.00
15/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	757	1	1	1	0.00
15/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1287	1	1	1	0.00
15/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8364	106.8657	106.8364	3,769.00
15/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	224	0	0	0	0.00
15/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	754	1	1	1	0.00
15/06/2011	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
15/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	264	0	0	0	0.00
15/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.4202	108.4492	108.4202	240.00
15/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	797	1	1	1	0.00
15/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1274	1	1	1	0.00
15/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	318	0	0	0	0.00
15/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/06/2011	TRT1 On 04-August-11			Index Future	349.68	351.2150	349.6830	351.2150	100.00
15/06/2011	TRT1 On 03-November-11			Index Future	354.39	355.9400	354.3890	355.9400	0.00
17/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	AL7T On 04-August-11			Index Future	384.17	383.9660	384.1700	383.9660	30.00
17/06/2011	AL7T On 03-November-11			Index Future	389.94	389.7310	389.9360	389.7310	0.00
17/06/2011	ALBI On 04-August-11			Index Future	353.26	353.0180	353.2590	353.0180	1,019.00
17/06/2011	ALBI On 03-November-11			Index Future	358.56	358.3180	358.5610	358.3180	0.00
17/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	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
17/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0316	0.0320	0.0316	22,388.00
17/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1053	0.1072	0.1053	21,898.00
17/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	CRD1 On 04-August-11			Index Future	159.90	159.7460	159.9020	159.7460	2.00
17/06/2011	CRD1 On 03-November-11			Index Future	162.06	161.8960	162.0550	161.8960	0.00
17/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2011	GOVI On 04-August-11			GOVI	354.15	353.9110	354.1460	353.9110	179.00
17/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	61460	6	6	6	0.00
17/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	61560	6	6	6	0.00
17/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	61360	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
17/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
17/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
17/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
17/06/2011	GOVI On 03-November-11			GOVI	359.46	359.2250	359.4610	359.2250	0.00
17/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	24610	2	2	2	0.00
17/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	24510	2	2	2	0.00
17/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	24710	2	2	2	0.00
17/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
17/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
17/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
17/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/06/2011	IGOV On 04-August-11			Index Future	155.92	155.9710	155.9210	155.9710	68.00
17/06/2011	IGOV On 03-November-11			Index Future	158.26	158.3130	158.2620	158.3130	0.00
17/06/2011	ILBI On 04-August-11			Index Future	417.31	417.2040	417.3090	417.2040	0.00
17/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	5,000.00
17/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.69	94.3350	94.3100	94.3350	0.00
17/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2430	94.2600	94.2430	15,600.00
17/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.86	94.1170	94.1400	94.1170	100.00
17/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.02	93.9470	93.9800	93.9470	1,000.00
17/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.08	93.8690	93.9200	93.8690	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
17/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.41	93.5340	93.5900	93.5340	1,090.00
17/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.80	93.1440	93.2000	93.1440	2,890.00
17/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.07	92.8930	92.9300	92.8930	44,710.00
17/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.36	92.6000	92.6400	92.6000	490.00
17/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.65	92.3400	92.3500	92.3400	290.00
17/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.95	6.7400	92.0500	6.7400	0.00
17/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/06/2011	OTH1 On 04-August-11			Index Future	348.09	347.8220	348.0920	347.8220	3.00
17/06/2011	OTH1 On 03-November-11			Index Future	353.32	353.0440	353.3170	353.0440	0.00
17/06/2011	R157 On 04-August-11			Bond Future	7.62	125.7107	125.7964	125.7107	6,656.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	438	0	0	0	1,000.00
17/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	521	0	1	0	0.00
17/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	365	0	0	0	0.00
17/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	123	0	0	0	1,320.00
17/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	613	1	1	1	440.00
17/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1072	1	1	1	0.00
17/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2322	2	2	2	0.00
17/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	69	0	0	0	1,320.00
17/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	354	0	0	0	440.00
17/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	671	1	1	1	0.00
17/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	1010	1	1	1	0.00
17/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1755	2	2	2	0.00
17/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	775	1	1	1	0.00
17/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	887	1	1	1	0.00
17/06/2011	R157 On 03-November-11			Bond Future	7.74	120.7682	120.8559	120.7682	3,358.00
17/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2249	2	2	2	0.00
17/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2389	2	2	2	0.00
17/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2113	2	2	2	0.00
17/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	438	0	0	0	0.00
17/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	355	0	0	0	0.00
17/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	394	0	0	0	0.00
17/06/2011	R157 On 02-February-12			Bond Future	7.88	122.6071	122.6958	122.6071	0.00
17/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	2809	3	3	3	0.00
17/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2687	3	3	3	0.00
17/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	2932	3	3	3	0.00
17/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	662	1	1	1	0.00
17/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	751	1	1	1	0.00
17/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	706	1	1	1	0.00
17/06/2011	R157 On 03-May-12			Bond Future	8.04	117.6576	117.7433	117.6576	0.00
17/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2042	2	2	2	0.00
17/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2137	2	2	2	0.00
17/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	1949	2	2	2	0.00
17/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1427	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
17/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1300	1	1	1	0.00
17/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1362	1	1	1	0.00
17/06/2011	R186 On 04-August-11			Bond Future	8.64	116.9394	117.0423	116.9394	11,137.00
17/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	439	0	0	0	0.00
17/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	539	1	1	1	0.00
17/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	353	0	0	0	0.00
17/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	656	1	1	1	600.00
17/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	1990	2	2	2	200.00
17/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3489	3	3	3	0.00
17/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9337	9	9	9	0.00
17/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	27	0	0	0	600.00
17/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	665	1	1	1	200.00
17/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1458	2	1	2	0.00
17/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4613	5	5	5	0.00
17/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	3448	4	3	4	0.00
17/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3817	4	4	4	0.00
17/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	4207	4	4	4	0.00
17/06/2011	R186 On 03-November-11			Bond Future	8.72	118.6815	118.7825	118.6815	13,789.00
17/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	4632	5	5	5	0.00
17/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	4918	5	5	5	0.00
17/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4355	4	4	4	0.00
17/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3327	3	3	3	5,600.00
17/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2277	2	2	2	0.00
17/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	3061	3	3	3	0.00
17/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1950	2	2	2	0.00
17/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	2107	2	2	2	0.00
17/06/2011	R186 On 02-February-12			Bond Future	8.80	115.1966	115.2959	115.1966	2,500.00
17/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5088	5	5	5	0.00
17/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5347	5	5	5	0.00
17/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	4836	5	5	5	0.00
17/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3502	4	4	4	0.00
17/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	3131	3	3	3	0.00
17/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3312	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
17/06/2011	R186 On 03-May-12			Bond Future	8.88	116.9465	117.0527	116.9465	0.00
17/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	5838	6	6	6	0.00
17/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5602	6	6	6	0.00
17/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6079	6	6	6	0.00
17/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4622	5	5	5	0.00
17/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	5020	5	5	5	0.00
17/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4817	5	5	5	0.00
17/06/2011	R189 On 04-August-11			Bond Future	214.13	214.0700	214.1296	214.0700	0.00
17/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2130	2	2	2	0.00
17/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2080	2	2	2	0.00
17/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2180	2	2	2	0.00
17/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R197 On 04-August-11			Bond Future	234.51	235.7767	234.5073	235.7767	0.00
17/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3007	4	3	4	0.00
17/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3057	4	3	4	0.00
17/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	2957	4	3	4	0.00
17/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R201 On 04-August-11			Bond Future	7.23	105.5959	105.6624	105.5959	171.00
17/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	459	0	0	0	0.00
17/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	382	0	0	0	0.00
17/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	546	1	1	1	0.00
17/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	320	0	0	0	0.00
17/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	458	1	0	1	0.00
17/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	383	0	0	0	0.00
17/06/2011	R201 On 03-November-11			Bond Future	7.33	107.1653	107.2299	107.1653	775.00
17/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2091	2	2	2	0.00
17/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	1976	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
17/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2205	2	2	2	0.00
17/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	203	0	0	0	0.00
17/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	249	0	0	0	0.00
17/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	226	0	0	0	0.00
17/06/2011	R201 On 02-February-12			Bond Future	7.44	104.3859	104.4533	104.3859	0.00
17/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2406	2	2	2	0.00
17/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2305	2	2	2	0.00
17/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2511	2	3	2	0.00
17/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	316	0	0	0	0.00
17/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	363	0	0	0	0.00
17/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	338	0	0	0	0.00
17/06/2011	R201 On 03-May-12			Bond Future	7.58	105.9707	106.0373	105.9707	0.00
17/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1423	1	1	1	0.00
17/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1494	1	1	1	0.00
17/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1354	1	1	1	0.00
17/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	1074	1	1	1	0.00
17/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	977	1	1	1	0.00
17/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	1024	1	1	1	0.00
17/06/2011	R202 On 04-August-11			Bond Future	175.18	175.6955	175.1847	175.6955	4,935.00
17/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174185	175	174	175	0.00
17/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174235	175	174	175	0.00
17/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174135	175	174	175	0.00
17/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R202 On 03-November-11			Bond Future	177.79	178.3049	177.7855	178.3049	0.00
17/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177285	178	177	178	0.00
17/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177235	178	177	178	0.00
17/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177335	178	177	178	0.00
17/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
17/06/2011	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
17/06/2011	R203 On 04-August-11			Bond Future	8.19	103.5553	103.5884	103.5553	824.00
17/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	419	0	0	0	0.00
17/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	504	1	1	1	0.00
17/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	345	0	0	0	0.00
17/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1490	2	1	2	0.00
17/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	1170	1	1	1	0.00
17/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1324	1	1	1	0.00
17/06/2011	R203 On 03-November-11			Bond Future	8.30	100.9328	100.9647	100.9328	1,630.00
17/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	1941	2	2	2	0.00
17/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2082	2	2	2	0.00
17/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	1805	2	2	2	0.00
17/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	1138	1	1	1	0.00
17/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	964	1	1	1	0.00
17/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	1048	1	1	1	0.00
17/06/2011	R203 On 02-February-12			Bond Future	8.43	102.4687	102.4993	102.4687	0.00
17/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	2788	3	3	3	0.00
17/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	2926	3	3	3	0.00
17/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2654	3	3	3	0.00
17/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1464	1	1	1	0.00
17/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1307	1	1	1	0.00
17/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1383	1	1	1	0.00
17/06/2011	R203 On 03-May-12			Bond Future	8.56	99.8624	99.8918	99.8624	0.00
17/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2700	3	3	3	0.00
17/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	2824	3	3	3	0.00
17/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2580	3	3	3	0.00
17/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1987	2	2	2	0.00
17/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1816	2	2	2	0.00
17/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1899	2	2	2	0.00
17/06/2011	R204 On 04-August-11			Bond Future	8.37	99.0303	99.0944	99.0303	70.00
17/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	229	0	0	0	0.00
17/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	181	0	0	0	0.00
17/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	287	0	0	0	0.00
17/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1996	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
17/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2439	3	2	3	0.00
17/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	2212	2	2	2	0.00
17/06/2011	R204 On 03-November-11			Bond Future	8.47	100.5034	100.5656	100.5034	2,133.00
17/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2531	3	3	3	0.00
17/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2370	2	2	2	0.00
17/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2698	3	3	3	0.00
17/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	1011	1	1	1	0.00
17/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1192	1	1	1	0.00
17/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	1098	1	1	1	0.00
17/06/2011	R204 On 02-February-12			Bond Future	8.58	97.9989	98.0641	97.9989	0.00
17/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3383	3	3	3	0.00
17/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3222	3	3	3	0.00
17/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3548	4	4	4	0.00
17/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1231	1	1	1	0.00
17/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1393	1	1	1	0.00
17/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1309	1	1	1	0.00
17/06/2011	R204 On 03-May-12			Bond Future	8.70	99.4874	99.5504	99.4874	0.00
17/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	2865	3	3	3	0.00
17/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2736	3	3	3	0.00
17/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	2997	3	3	3	0.00
17/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2519	3	3	3	0.00
17/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2741	3	3	3	0.00
17/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2628	3	3	3	0.00
17/06/2011	R206 On 04-August-11			Bond Future	7.03	101.4998	101.5507	101.4998	9,866.00
17/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	296	0	0	0	0.00
17/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	353	0	0	0	0.00
17/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	247	0	0	0	0.00
17/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	429	0	0	0	0.00
17/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	313	0	0	0	0.00
17/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	367	0	0	0	0.00
17/06/2011	R206 On 03-November-11			Bond Future	7.14	103.0073	103.0573	103.0073	0.00
17/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1394	1	1	1	0.00
17/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1473	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
17/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1314	1	1	1	0.00
17/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	209	0	0	0	0.00
17/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	171	0	0	0	0.00
17/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	190	0	0	0	0.00
17/06/2011	R206 On 02-February-12			Bond Future	7.28	100.8110	100.8627	100.8110	0.00
17/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1570	2	2	2	0.00
17/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1640	2	2	2	0.00
17/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1503	1	2	1	0.00
17/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	313	0	0	0	0.00
17/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	275	0	0	0	0.00
17/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	292	0	0	0	0.00
17/06/2011	R206 On 03-May-12			Bond Future	7.46	102.3421	102.3920	102.3421	0.00
17/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	811	1	1	1	0.00
17/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	855	1	1	1	0.00
17/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	769	1	1	1	0.00
17/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	788	1	1	1	0.00
17/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	718	1	1	1	0.00
17/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	752	1	1	1	0.00
17/06/2011	R207 On 04-August-11			Bond Future	8.44	93.3764	93.4104	93.3764	5,725.00
17/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	500	1	1	1	0.00
17/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	412	0	0	0	0.00
17/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	600	1	1	1	0.00
17/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1416	1	1	1	0.00
17/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1804	2	2	2	0.00
17/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1604	2	2	2	0.00
17/06/2011	R207 On 03-November-11			Bond Future	8.54	94.7587	94.7974	94.7587	600.00
17/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2504	2	3	2	0.00
17/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2334	2	2	2	0.00
17/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2674	3	3	3	0.00
17/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1234	1	1	1	0.00
17/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1438	1	1	1	0.00
17/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1336	1	1	1	0.00
17/06/2011	R207 On 02-February-12			Bond Future	8.64	92.5669	92.5992	92.5669	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
17/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3418	3	3	3	0.00
17/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3251	3	3	3	0.00
17/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3590	4	4	4	0.00
17/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1403	1	1	1	0.00
17/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1587	2	2	2	0.00
17/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1492	2	1	2	0.00
17/06/2011	R207 On 03-May-12			Bond Future	8.75	93.9693	94.0058	93.9693	0.00
17/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	2964	3	3	3	0.00
17/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2828	3	3	3	0.00
17/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3103	3	3	3	0.00
17/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2821	3	3	3	0.00
17/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	3069	3	3	3	0.00
17/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2943	3	3	3	0.00
17/06/2011	R208 On 04-August-11			Bond Future	8.46	91.2472	91.2834	91.2472	1,361.00
17/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	539	1	1	1	0.00
17/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	644	1	1	1	0.00
17/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	447	0	0	0	0.00
17/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	2051	2	2	2	0.00
17/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1634	2	2	2	0.00
17/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1835	2	2	2	0.00
17/06/2011	R208 On 03-November-11			Bond Future	8.55	89.2022	89.2435	89.2022	5,998.00
17/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2537	3	3	3	0.00
17/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2718	3	3	3	0.00
17/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2362	2	2	2	0.00
17/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1484	2	1	2	0.00
17/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1260	1	1	1	0.00
17/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1368	1	1	1	0.00
17/06/2011	R208 On 02-February-12			Bond Future	8.64	90.5603	90.6006	90.5603	0.00
17/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3735	4	4	4	0.00
17/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	3917	4	4	4	0.00
17/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3556	4	4	4	0.00
17/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1794	2	2	2	0.00
17/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1596	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
17/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1693	2	2	2	0.00
17/06/2011	R208 On 03-May-12			Bond Future	8.74	88.5407	88.5800	88.5407	0.00
17/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	3955	4	4	4	0.00
17/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4122	4	4	4	0.00
17/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3791	4	4	4	0.00
17/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2599	3	3	3	0.00
17/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2380	2	2	2	0.00
17/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2488	3	2	3	0.00
17/06/2011	R209 On 04-August-11			Bond Future	8.83	76.4110	76.4898	76.4110	0.00
17/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	481	0	0	0	0.00
17/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	583	1	1	1	0.00
17/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	392	0	0	0	0.00
17/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9016	9	9	9	0.00
17/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	9	0	0	0	0.00
17/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3496	4	3	4	0.00
17/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2852	3	3	3	0.00
17/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	3166	3	3	3	0.00
17/06/2011	R209 On 03-November-11			Bond Future	8.89	74.3998	74.4854	74.3998	1,318.00
17/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2103	2	2	2	0.00
17/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1935	2	2	2	0.00
17/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2281	2	2	2	0.00
17/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	3019	3	3	3	0.00
17/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3471	4	3	4	0.00
17/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3238	3	3	3	0.00
17/06/2011	R209 On 02-February-12			Bond Future	8.96	75.5273	75.6195	75.5273	0.00
17/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3747	4	4	4	0.00
17/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3550	4	4	4	0.00
17/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3949	4	4	4	0.00
17/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3247	3	3	3	0.00
17/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3612	4	4	4	0.00
17/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3425	3	3	3	0.00
17/06/2011	R209 On 03-May-12			Bond Future	9.03	73.5287	73.6198	73.5287	0.00
17/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4176	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
17/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	3988	4	4	4	0.00
17/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4370	4	4	4	0.00
17/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4180	4	4	4	0.00
17/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4561	5	5	5	0.00
17/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4366	4	4	4	0.00
17/06/2011	R210 On 04-August-11			Bond Future	130.91	131.7546	130.9125	131.7546	425.00
17/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	24912	26	25	26	0.00
17/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	24862	26	25	26	0.00
17/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	24962	26	25	26	0.00
17/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R211 On 04-August-11			Bond Future	107.76	107.7226	107.7553	107.7226	0.00
17/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106255	106	106	106	0.00
17/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106305	106	106	106	0.00
17/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106205	106	106	106	0.00
17/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R211 On 03-November-11			Bond Future	109.36	109.3225	109.3551	109.3225	0.00
17/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108105	108	108	108	0.00
17/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108155	108	108	108	0.00
17/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108055	108	108	108	0.00
17/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R212 On 04-August-11			Bond Future	106.70	106.8666	106.7041	106.8666	0.00
17/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104204	104	104	104	0.00
17/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104154	104	104	104	0.00
17/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104254	104	104	104	0.00
17/06/2011	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
17/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R212 On 03-November-11			Bond Future	108.29	108.4537	108.2883	108.4537	0.00
17/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105788	106	106	106	0.00
17/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105738	106	106	106	0.00
17/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105838	106	106	106	0.00
17/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 04-August-11			Bond Future	8.84	86.0322	86.0803	86.0322	0.00
17/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7665	8	8	8	0.00
17/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6756	7	7	7	0.00
17/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	7209	7	7	7	0.00
17/06/2011	R213 On 03-November-11			Bond Future	8.92	83.7750	83.8224	83.7750	0.00
17/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1728	2	2	2	0.00
17/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	917	1	1	1	0.00
17/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1321	1	1	1	0.00
17/06/2011	R213 On 02-February-12			Bond Future	8.99	85.0459	85.1004	85.0459	0.00
17/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	86	0	0	0	0.00
17/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	474	0	0	0	0.00
17/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	305	0	0	0	0.00
17/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 03-May-12			Bond Future	9.06	82.8013	82.8475	82.8013	0.00
17/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1427	1	1	1	0.00
17/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	1800	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
17/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1051	1	1	1	0.00
17/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ02 On 04-August-11			Bond Future	0.08	175.7081	175.1869	175.7081	10,198.00
17/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	25672	26	26	26	0.00
17/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24400	25	24	25	0.00
17/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26932	27	27	27	0.00
17/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	400.00
17/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
17/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
17/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
17/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ11 On 03-November-11			Bond Future	0.80	109.3236	109.3557	109.3236	529.00
17/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1055	1	1	1	0.00
17/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	790	1	1	1	0.00
17/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1319	1	1	1	0.00
17/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ12 On 04-August-11			Bond Future	2.04	106.8657	106.7001	106.8657	3,769.00
17/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
17/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	58	0	0	0	0.00
17/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
17/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	919	1	1	1	0.00
17/06/2011	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
17/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	429	0	0	0	0.00
17/06/2011	RZ12 On 03-November-11			Bond Future	1.93	108.4492	108.2853	108.4492	240.00
17/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	633	1	1	1	0.00
17/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1110	1	1	1	0.00
17/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	154	0	0	0	0.00
17/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/06/2011	TRT1 On 04-August-11			Index Future	349.94	349.6830	349.9360	349.6830	100.00
17/06/2011	TRT1 On 03-November-11			Index Future	354.65	354.3890	354.6470	354.3890	0.00