



# Derivatives Weekly Statistics Report

From: 18/07/2011 To: 22/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	AL7T On 04-August-11			Index Future	384.72	385.5870	384.7240	385.5870	46.00
18/07/2011	AL7T On 03-November-11			Index Future	390.48	391.3540	390.4760	391.3540	0.00
18/07/2011	ALBI On 04-August-11			Index Future	353.28	354.0260	353.2810	354.0260	988.00
18/07/2011	ALBI On 03-November-11			Index Future	358.56	359.3200	358.5630	359.3200	0.00
18/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	CAAD On	19-September-11			Can-Do Future	0.02	0.0262	0.0192	0.0262	22,388.00
18/07/2011	CAAE On	19-September-11			Can-Do Future	0.18	0.1458	0.1768	0.1458	21,898.00
18/07/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	CRD1 On	04-August-11			Index Future	160.51	160.6620	160.5080	160.6620	2.00
18/07/2011	CRD1 On	03-November-11			Index Future	162.68	162.8340	162.6780	162.8340	0.00
18/07/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2011	GOVI On	04-August-11			GOVI	354.25	354.9770	354.2480	354.9770	181.00
18/07/2011	GOVI On	04-August-11	348.00	Call	GOVI	62480	7	6	7	0.00
18/07/2011	GOVI On	04-August-11	347.99	Call	GOVI	62580	7	6	7	0.00
18/07/2011	GOVI On	04-August-11	348.01	Call	GOVI	62380	7	6	7	0.00

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

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

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

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

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18/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1799	2	2	2	0.00
18/07/2011	R186 On 02-February-12			Bond Future	8.82	115.5762	115.1516	115.5762	2,500.00
18/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	4719	5	5	5	0.00
18/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	4977	5	5	5	0.00
18/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4468	5	4	5	0.00
18/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3279	3	3	3	0.00
18/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2905	3	3	3	0.00
18/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	3087	3	3	3	0.00
18/07/2011	R186 On 03-May-12			Bond Future	8.90	117.3278	116.8846	117.3278	0.00
18/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5484	6	5	6	0.00
18/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	5722	6	6	6	0.00
18/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5249	6	5	6	0.00
18/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4835	5	5	5	0.00
18/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4433	4	4	4	0.00
18/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4631	4	5	4	0.00
18/07/2011	R189 On 04-August-11			Bond Future	214.55	214.5567	214.5471	214.5567	0.00
18/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2547	3	3	3	0.00
18/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2597	3	3	3	0.00
18/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2497	3	2	3	0.00
18/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R197 On 04-August-11			Bond Future	234.92	234.9185	234.9167	234.9185	30.00
18/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3417	3	3	3	0.00
18/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3367	3	3	3	0.00
18/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3467	3	3	3	0.00
18/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R201 On 04-August-11			Bond Future	7.16	106.0198	105.8682	106.0198	395.00
18/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	416	1	0	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	525	1	1	1	0.00
18/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	320	0	0	0	0.00
18/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	190	0	0	0	0.00
18/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	93	0	0	0	0.00
18/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	135	0	0	0	0.00
18/07/2011	R201 On 03-November-11			Bond Future	7.26	107.5876	107.4353	107.5876	953.00
18/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2200	2	2	2	0.00
18/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2321	2	2	2	0.00
18/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2079	2	2	2	0.00
18/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	146	0	0	0	0.00
18/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	114	0	0	0	0.00
18/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	130	0	0	0	0.00
18/07/2011	R201 On 02-February-12			Bond Future	7.36	104.8175	104.6612	104.8175	0.00
18/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2520	3	3	3	0.00
18/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2415	3	2	3	0.00
18/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2629	3	3	3	0.00
18/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	226	0	0	0	0.00
18/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	265	0	0	0	0.00
18/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	244	0	0	0	0.00
18/07/2011	R201 On 03-May-12			Bond Future	7.50	106.3996	106.2421	106.3996	0.00
18/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1481	2	1	2	0.00
18/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1409	2	1	2	0.00
18/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1555	2	2	2	0.00
18/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	833	1	1	1	0.00
18/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	924	1	1	1	0.00
18/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	878	1	1	1	0.00
18/07/2011	R202 On 04-August-11			Bond Future	173.69	173.6933	173.6922	173.6933	22,108.00
18/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172692	173	173	173	0.00
18/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172642	173	173	173	0.00
18/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172742	173	173	173	0.00
18/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R202 On 03-November-11			Bond Future	176.26	176.2627	176.2610	176.2627	400.00
18/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175761	176	176	176	0.00
18/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175711	176	176	176	0.00
18/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175811	176	176	176	0.00
18/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R203 On 04-August-11			Bond Future	8.17	103.9444	103.6832	103.9444	824.00
18/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	172	0	0	0	0.00
18/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	120	0	0	0	0.00
18/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	240	0	0	0	0.00
18/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	811	1	1	1	0.00
18/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1170	1	1	1	0.00
18/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	982	1	1	1	0.00
18/07/2011	R203 On 03-November-11			Bond Future	8.28	101.3209	101.0559	101.3209	1,604.00
18/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1832	2	2	2	0.00
18/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1691	2	2	2	0.00
18/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	1977	2	2	2	0.00
18/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	768	1	1	1	0.00
18/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	933	1	1	1	0.00
18/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	848	1	1	1	0.00
18/07/2011	R203 On 02-February-12			Bond Future	8.40	102.8632	102.5956	102.8632	0.00
18/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2714	3	3	3	0.00
18/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2855	3	3	3	0.00
18/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2577	3	3	3	0.00
18/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1291	1	1	1	0.00
18/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1139	1	1	1	0.00
18/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1213	1	1	1	0.00
18/07/2011	R203 On 03-May-12			Bond Future	8.54	100.2531	99.9841	100.2531	0.00
18/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2642	3	3	3	0.00
18/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2520	3	3	3	0.00
18/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2766	3	3	3	0.00
18/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1666	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1835	2	2	2	0.00
18/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1749	2	2	2	0.00
18/07/2011	R204 On 04-August-11			Bond Future	8.33	99.5398	99.2980	99.5398	220.00
18/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	56	0	0	0	0.00
18/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	86	0	0	0	0.00
18/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	35	0	0	0	0.00
18/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2089	2	2	2	0.00
18/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1592	1	2	1	0.00
18/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1835	2	2	2	0.00
18/07/2011	R204 On 03-November-11			Bond Future	8.43	101.0075	100.7680	101.0075	2,130.00
18/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2474	3	2	3	0.00
18/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2649	3	3	3	0.00
18/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2304	2	2	2	0.00
18/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	923	1	1	1	0.00
18/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	760	1	1	1	0.00
18/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	839	1	1	1	0.00
18/07/2011	R204 On 02-February-12			Bond Future	8.54	98.5168	98.2700	98.5168	0.00
18/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3380	4	3	4	0.00
18/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3213	3	3	3	0.00
18/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3551	4	4	4	0.00
18/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1028	1	1	1	0.00
18/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1178	1	1	1	0.00
18/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1100	1	1	1	0.00
18/07/2011	R204 On 03-May-12			Bond Future	8.66	100.0025	99.7542	100.0025	0.00
18/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2838	3	3	3	0.00
18/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	2973	3	3	3	0.00
18/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2706	3	3	3	0.00
18/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2507	2	3	2	0.00
18/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2291	2	2	2	0.00
18/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2397	2	2	2	0.00
18/07/2011	R206 On 04-August-11			Bond Future	6.95	101.8278	101.7391	101.8278	9,866.00
18/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	261	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	200	0	0	0	0.00
18/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	333	0	0	0	0.00
18/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	105	0	0	0	0.00
18/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	193	0	0	0	0.00
18/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	144	0	0	0	0.00
18/07/2011	R206 On 03-November-11			Bond Future	7.05	103.3339	103.2436	103.3339	0.00
18/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1497	2	1	2	0.00
18/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1412	1	1	1	0.00
18/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1583	2	2	2	0.00
18/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	95	0	0	0	0.00
18/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	121	0	0	0	0.00
18/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	107	0	0	0	0.00
18/07/2011	R206 On 02-February-12			Bond Future	7.17	101.1430	101.0519	101.1430	0.00
18/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1676	2	2	2	0.00
18/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1749	2	2	2	0.00
18/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1605	2	2	2	0.00
18/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	226	0	0	0	0.00
18/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	194	0	0	0	0.00
18/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	209	0	0	0	0.00
18/07/2011	R206 On 03-May-12			Bond Future	7.34	102.6703	102.5780	102.6703	0.00
18/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	872	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	827	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	919	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	596	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	660	1	1	1	0.00
18/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	627	1	1	1	0.00
18/07/2011	R207 On 04-August-11			Bond Future	8.43	93.7347	93.5070	93.7347	6,115.00
18/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	200	0	0	0	0.00
18/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	279	0	0	0	0.00
18/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	139	0	0	0	0.00
18/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1435	1	1	1	0.00
18/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	999	1	1	1	0.00
18/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1207	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R207 On 03-November-11			Bond Future	8.52	95.1187	94.8914	95.1187	600.00
18/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2350	3	2	3	0.00
18/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2525	3	3	3	0.00
18/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2176	2	2	2	0.00
18/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1186	1	1	1	0.00
18/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	991	1	1	1	0.00
18/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1088	1	1	1	0.00
18/07/2011	R207 On 02-February-12			Bond Future	8.62	92.9279	92.6960	92.9279	0.00
18/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3328	3	3	3	0.00
18/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3157	3	3	3	0.00
18/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3503	4	4	4	0.00
18/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1219	1	1	1	0.00
18/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1396	1	1	1	0.00
18/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1305	1	1	1	0.00
18/07/2011	R207 On 03-May-12			Bond Future	8.73	94.3304	94.0999	94.3304	0.00
18/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2866	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3006	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2730	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2877	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2630	3	3	3	0.00
18/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2751	3	3	3	0.00
18/07/2011	R208 On 04-August-11			Bond Future	8.47	91.5431	91.2412	91.5431	1,511.00
18/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	177	0	0	0	0.00
18/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	248	0	0	0	0.00
18/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	122	0	0	0	0.00
18/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1768	2	2	2	0.00
18/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1280	1	1	1	0.00
18/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1515	1	2	1	0.00
18/07/2011	R208 On 03-November-11			Bond Future	8.56	89.4973	89.1963	89.4973	6,037.00
18/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2291	3	2	3	0.00
18/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2474	3	2	3	0.00
18/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2114	2	2	2	0.00
18/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	401	0	0	0	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	778	1	1	1	665.00
18/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1216	1	1	1	0.00
18/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	2859	3	3	3	0.00
18/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	874	1	1	1	1,995.00
18/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2153	2	2	2	665.00
18/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2919	3	3	3	0.00
18/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1283	1	1	1	0.00
18/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	4076	4	4	4	0.00
18/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1063	1	1	1	0.00
18/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1169	1	1	1	0.00
18/07/2011	R208 On 02-February-12			Bond Future	8.65	90.8602	90.5546	90.8602	0.00
18/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3534	4	4	4	0.00
18/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3718	4	4	4	0.00
18/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3354	4	3	4	0.00
18/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1638	2	2	2	0.00
18/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1443	1	1	1	0.00
18/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1538	1	2	1	0.00
18/07/2011	R208 On 03-May-12			Bond Future	8.75	88.8389	88.5239	88.8389	0.00
18/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3768	4	4	4	0.00
18/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3604	4	4	4	0.00
18/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	3935	4	4	4	0.00
18/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2249	2	2	2	0.00
18/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2468	2	2	2	0.00
18/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2357	2	2	2	0.00
18/07/2011	R209 On 04-August-11			Bond Future	8.98	75.6307	75.3685	75.6307	0.00
18/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	32	0	0	0	0.00
18/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	51	0	0	0	0.00
18/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	19	0	0	0	0.00
18/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	7885	8	8	8	0.00
18/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	4244	4	4	4	0.00
18/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3442	3	3	3	0.00
18/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3838	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R209 On 03-November-11			Bond Future	9.04	73.6061	73.3320	73.6061	1,316.00
18/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1337	1	1	1	0.00
18/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1203	1	1	1	0.00
18/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1481	2	1	2	0.00
18/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3372	3	3	3	0.00
18/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3892	4	4	4	0.00
18/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3626	3	4	3	0.00
18/07/2011	R209 On 02-February-12			Bond Future	9.11	74.7281	74.4499	74.7281	0.00
18/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	2901	3	3	3	0.00
18/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2726	3	3	3	0.00
18/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3082	3	3	3	0.00
18/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3549	3	4	3	0.00
18/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3957	4	4	4	0.00
18/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3749	4	4	4	0.00
18/07/2011	R209 On 03-May-12			Bond Future	9.18	72.7098	72.4352	72.7098	0.00
18/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3377	4	3	4	0.00
18/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3553	4	4	4	0.00
18/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3207	3	3	3	0.00
18/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4965	5	5	5	0.00
18/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4548	4	5	4	0.00
18/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4752	5	5	5	0.00
18/07/2011	R210 On 04-August-11			Bond Future	130.39	130.3946	130.3939	130.3946	615.00
18/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24394	24	24	24	0.00
18/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24444	24	24	24	0.00
18/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24344	24	24	24	0.00
18/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 04-August-11			Bond Future	108.06	108.0592	108.0564	108.0592	0.00
18/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106556	107	107	107	0.00
18/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106506	107	107	107	0.00
18/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106606	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 03-November-11			Bond Future	109.65	109.6576	109.6545	109.6576	529.00
18/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108405	108	108	108	0.00
18/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108355	108	108	108	0.00
18/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108455	108	108	108	0.00
18/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5091	106.5083	106.5091	3,852.00
18/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104008	104	104	104	0.00
18/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104058	104	104	104	0.00
18/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103958	104	104	104	0.00
18/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 03-November-11			Bond Future	108.08	108.0845	108.0836	108.0845	240.00
18/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105584	106	106	106	0.00
18/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105534	106	106	106	0.00
18/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105634	106	106	106	0.00
18/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 04-August-11			Bond Future	8.98	85.3393	85.0237	85.3393	0.00
18/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7813	7	8	7	0.00
18/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8722	8	9	8	0.00
18/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	8266	8	8	8	0.00
18/07/2011	R213 On 03-November-11			Bond Future	9.05	83.0603	82.7414	83.0603	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2809	2	3	2	0.00
18/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1998	2	2	2	0.00
18/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	2402	2	2	2	0.00
18/07/2011	R213 On 02-February-12			Bond Future	9.13	84.3262	84.0043	84.3262	0.00
18/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	1401	1	1	1	0.00
18/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	623	0	1	0	0.00
18/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	1010	1	1	1	0.00
18/07/2011	R213 On 03-May-12			Bond Future	9.21	82.0536	81.7287	82.0536	0.00
18/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	308	1	0	1	0.00
18/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	681	1	1	1	0.00
18/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	68	0	0	0	0.00
18/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
18/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
18/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
18/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
18/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
18/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
18/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
18/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
18/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
18/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
18/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
18/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
18/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
18/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
18/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
18/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
18/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
18/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
18/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
18/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
18/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/07/2011	TRT1 On 04-August-11			Index Future	350.11	350.8210	350.1130	350.8210	100.00
18/07/2011	TRT1 On 03-November-11			Index Future	354.85	355.5640	354.8470	355.5640	0.00
19/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0457 On 15-January-20			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
19/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	AL7T On 04-August-11			Index Future	385.48	384.7240	385.4830	384.7240	46.00
19/07/2011	AL7T On 03-November-11			Index Future	391.24	390.4760	391.2360	390.4760	0.00
19/07/2011	ALBI On 04-August-11			Index Future	353.87	353.2810	353.8740	353.2810	988.00
19/07/2011	ALBI On 03-November-11			Index Future	359.16	358.5630	359.1550	358.5630	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
19/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	CAAD On 19-September-11			Can-Do Future	0.02	0.0192	0.0242	0.0192	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2011	CAAE On 19-September-11			Can-Do Future	0.15	0.1768	0.1547	0.1768	21,898.00
19/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	CRD1 On 04-August-11			Index Future	160.70	160.5080	160.6960	160.5080	2.00
19/07/2011	CRD1 On 03-November-11			Index Future	162.87	162.6780	162.8690	162.6780	0.00
19/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2011	GOVI On 04-August-11			GOVI	354.84	354.2480	354.8430	354.2480	182.00
19/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	68430	6	7	6	0.00
19/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	68330	6	7	6	0.00
19/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	68530	6	7	6	0.00
19/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
19/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
19/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
19/07/2011	GOVI On 03-November-11			GOVI	360.14	359.5450	360.1390	359.5450	0.00
19/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	31390	3	3	3	0.00
19/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	31290	3	3	3	0.00
19/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	31490	3	3	3	0.00
19/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
19/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
19/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
19/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2011	IGOV On 04-August-11			Index Future	155.67	155.6750	155.6730	155.6750	81.00
19/07/2011	IGOV On 03-November-11			Index Future	158.00	158.0030	157.9960	158.0030	0.00
19/07/2011	ILBI On 04-August-11			Index Future	415.45	415.3490	415.4510	415.3490	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
19/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4050	94.4200	94.4050	5,000.00
19/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4070	94.4000	94.4070	0.00
19/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.63	94.3840	94.3700	94.3840	17,600.00
19/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.68	94.3210	94.3200	94.3210	600.00
19/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.77	94.2440	94.2300	94.2440	1,000.00
19/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.85	94.1850	94.1500	94.1850	5,541.00
19/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.13	93.8730	93.8700	93.8730	1,090.00
19/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.49	93.5010	93.5100	93.5010	2,890.00
19/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.80	93.1900	93.2000	93.1900	44,710.00
19/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.06	92.9290	92.9400	92.9290	490.00
19/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.36	92.6380	92.6400	92.6380	290.00
19/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.69	92.3600	92.3100	92.3600	0.00
19/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/07/2011	OTH1 On 04-August-11			Index Future	348.27	347.6940	348.2730	347.6940	3.00
19/07/2011	OTH1 On 03-November-11			Index Future	353.47	352.8930	353.4710	352.8930	0.00
19/07/2011	R157 On 04-August-11			Bond Future	7.52	126.0463	126.1714	126.0463	11,677.00
19/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	333	0	0	0	1,000.00
19/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	434	0	0	0	0.00
19/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	249	0	0	0	0.00
19/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	35	0	0	0	1,320.00
19/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	551	0	1	0	440.00
19/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1151	1	1	1	0.00
19/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2629	3	3	3	0.00
19/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	1	0	0	0	1,320.00
19/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	58	0	0	0	440.00
19/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	235	0	0	0	0.00
19/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	519	1	1	1	0.00
19/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1292	1	1	1	0.00
19/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	313	0	0	0	0.00
19/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	407	0	0	0	0.00
19/07/2011	R157 On 03-November-11			Bond Future	7.64	121.1014	121.2225	121.1014	3,358.00
19/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2444	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
19/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2296	2	2	2	0.00
19/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2596	2	3	2	0.00
19/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	196	0	0	0	0.00
19/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	254	0	0	0	0.00
19/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	223	0	0	0	0.00
19/07/2011	R157 On 02-February-12			Bond Future	7.77	122.9455	123.0722	122.9455	0.00
19/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	2995	3	3	3	0.00
19/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3126	3	3	3	0.00
19/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2866	3	3	3	0.00
19/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	554	1	1	1	0.00
19/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	480	1	0	1	0.00
19/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	516	1	1	1	0.00
19/07/2011	R157 On 03-May-12			Bond Future	7.92	117.9912	118.1058	117.9912	0.00
19/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2172	2	2	2	0.00
19/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2273	2	2	2	0.00
19/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2073	2	2	2	0.00
19/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1188	1	1	1	0.00
19/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1073	1	1	1	0.00
19/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1130	1	1	1	0.00
19/07/2011	R186 On 04-August-11			Bond Future	8.63	116.9020	117.1454	116.9020	12,586.00
19/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	73	0	0	0	0.00
19/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	114	0	0	0	0.00
19/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	46	0	0	0	0.00
19/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	171	0	0	0	600.00
19/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1338	1	1	1	200.00
19/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3074	3	3	3	0.00
19/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9413	9	9	9	0.00
19/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
19/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	147	0	0	0	200.00
19/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	703	1	1	1	0.00
19/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4203	4	4	4	0.00
19/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2860	3	3	3	0.00
19/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3289	4	3	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
19/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3737	4	4	4	0.00
19/07/2011	R186 On 03-November-11			Bond Future	8.71	118.6355	118.8746	118.6355	13,414.00
19/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4320	4	4	4	0.00
19/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4615	4	5	4	0.00
19/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4034	4	4	4	0.00
19/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	2985	3	3	3	5,600.00
19/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	773	1	1	1	1,275.00
19/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1402	1	1	1	425.00
19/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2102	2	2	2	0.00
19/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	4919	5	5	5	0.00
19/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1417	2	1	2	1,275.00
19/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3598	4	4	4	425.00
19/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4797	5	5	5	0.00
19/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6605	7	7	7	0.00
19/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1864	2	2	2	0.00
19/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2627	3	3	3	0.00
19/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1555	2	2	2	0.00
19/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1703	2	2	2	0.00
19/07/2011	R186 On 02-February-12			Bond Future	8.79	115.1516	115.3952	115.1516	2,500.00
19/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	4853	5	5	5	0.00
19/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4597	4	5	4	0.00
19/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5115	5	5	5	0.00
19/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2800	3	3	3	0.00
19/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3164	3	3	3	0.00
19/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2978	3	3	3	0.00
19/07/2011	R186 On 03-May-12			Bond Future	8.88	116.8846	117.1236	116.8846	0.00
19/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5607	5	6	5	0.00
19/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5369	5	5	5	0.00
19/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	5849	6	6	6	0.00
19/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4321	4	4	4	0.00
19/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4716	5	5	5	0.00
19/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4515	5	5	5	0.00
19/07/2011	R189 On 04-August-11			Bond Future	214.54	214.5471	214.5374	214.5471	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
19/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2537	3	3	3	0.00
19/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2487	2	2	2	0.00
19/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2587	3	3	3	0.00
19/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R197 On 04-August-11			Bond Future	234.91	234.9167	234.9149	234.9167	30.00
19/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3415	3	3	3	0.00
19/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3465	3	3	3	0.00
19/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3365	3	3	3	0.00
19/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R201 On 04-August-11			Bond Future	7.12	105.8682	105.9955	105.8682	395.00
19/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	500	0	1	0	0.00
19/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	392	0	0	0	0.00
19/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	620	1	1	1	0.00
19/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	61	0	0	0	0.00
19/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	135	0	0	0	0.00
19/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	91	0	0	0	0.00
19/07/2011	R201 On 03-November-11			Bond Future	7.21	107.4353	107.5594	107.4353	953.00
19/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2307	2	2	2	0.00
19/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2184	2	2	2	0.00
19/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2430	2	2	2	0.00
19/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	99	0	0	0	0.00
19/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	127	0	0	0	0.00
19/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	113	0	0	0	0.00
19/07/2011	R201 On 02-February-12			Bond Future	7.31	104.6612	104.7888	104.6612	0.00
19/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2625	3	3	3	0.00
19/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2735	3	3	3	0.00
19/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2518	2	3	2	0.00
19/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	241	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
19/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	205	0	0	0	0.00
19/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	221	0	0	0	0.00
19/07/2011	R201 On 03-May-12			Bond Future	7.45	106.2421	106.3614	106.2421	0.00
19/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1550	1	2	1	0.00
19/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1626	2	2	2	0.00
19/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1476	1	1	1	0.00
19/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	872	1	1	1	0.00
19/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	785	1	1	1	0.00
19/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	827	1	1	1	0.00
19/07/2011	R202 On 04-August-11			Bond Future	173.69	173.6922	173.6911	173.6922	22,118.00
19/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172691	173	173	173	0.00
19/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172741	173	173	173	0.00
19/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172641	173	173	173	0.00
19/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R202 On 03-November-11			Bond Future	176.25	176.2610	176.2549	176.2610	400.00
19/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175755	176	176	176	0.00
19/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175705	176	176	176	0.00
19/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175805	176	176	176	0.00
19/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R203 On 04-August-11			Bond Future	8.14	103.6832	103.8350	103.6832	824.00
19/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	201	0	0	0	0.00
19/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	279	0	0	0	0.00
19/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	141	0	0	0	0.00
19/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1039	1	1	1	0.00
19/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	698	1	1	1	0.00
19/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	859	1	1	1	0.00
19/07/2011	R203 On 03-November-11			Bond Future	8.25	101.0559	101.2066	101.0559	1,604.00
19/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1922	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
19/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2072	2	2	2	0.00
19/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1777	2	2	2	0.00
19/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	868	1	1	1	0.00
19/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	712	1	1	1	0.00
19/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	787	1	1	1	0.00
19/07/2011	R203 On 02-February-12			Bond Future	8.37	102.5956	102.7490	102.5956	0.00
19/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2808	3	3	3	0.00
19/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2668	3	3	3	0.00
19/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2952	3	3	3	0.00
19/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1083	1	1	1	0.00
19/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1229	1	1	1	0.00
19/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1154	1	1	1	0.00
19/07/2011	R203 On 03-May-12			Bond Future	8.50	99.9841	100.1269	99.9841	0.00
19/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2721	3	3	3	0.00
19/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2848	3	3	3	0.00
19/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2597	3	3	3	0.00
19/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1769	2	2	2	0.00
19/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1605	2	2	2	0.00
19/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1685	2	2	2	0.00
19/07/2011	R204 On 04-August-11			Bond Future	8.30	99.2980	99.4698	99.2980	220.00
19/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	66	0	0	0	0.00
19/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	41	0	0	0	0.00
19/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	102	0	0	0	0.00
19/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1436	2	1	2	0.00
19/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1923	2	2	2	0.00
19/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1674	2	2	2	0.00
19/07/2011	R204 On 03-November-11			Bond Future	8.40	100.7680	100.9345	100.7680	2,130.00
19/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2581	2	3	2	0.00
19/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2407	2	2	2	0.00
19/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2761	3	3	3	0.00
19/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	705	1	1	1	0.00
19/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	860	1	1	1	0.00
19/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	779	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
19/07/2011	R204 On 02-February-12			Bond Future	8.51	98.2700	98.4412	98.2700	0.00
19/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3493	3	3	3	0.00
19/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3667	4	4	4	0.00
19/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3323	3	3	3	0.00
19/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1117	1	1	1	0.00
19/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	973	1	1	1	0.00
19/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1042	1	1	1	0.00
19/07/2011	R204 On 03-May-12			Bond Future	8.63	99.7542	99.9196	99.7542	0.00
19/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2924	3	3	3	0.00
19/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2790	3	3	3	0.00
19/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3061	3	3	3	0.00
19/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2213	2	2	2	0.00
19/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2426	3	2	3	0.00
19/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2318	2	2	2	0.00
19/07/2011	R206 On 04-August-11			Bond Future	6.89	101.7391	101.8656	101.7391	9,866.00
19/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	337	0	0	0	0.00
19/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	420	0	0	0	0.00
19/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	265	0	0	0	0.00
19/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	132	0	0	0	0.00
19/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	65	0	0	0	0.00
19/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	93	0	0	0	0.00
19/07/2011	R206 On 03-November-11			Bond Future	6.99	103.2436	103.3701	103.2436	0.00
19/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1605	1	2	1	0.00
19/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1692	2	2	2	0.00
19/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1518	1	2	1	0.00
19/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	100	0	0	0	0.00
19/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	77	0	0	0	0.00
19/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	89	0	0	0	0.00
19/07/2011	R206 On 02-February-12			Bond Future	7.10	101.0519	101.1806	101.0519	0.00
19/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1778	2	2	2	0.00
19/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1706	2	2	2	0.00
19/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1853	2	2	2	0.00
19/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	170	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
19/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	198	0	0	0	0.00
19/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	182	0	0	0	0.00
19/07/2011	R206 On 03-May-12			Bond Future	7.27	102.5780	102.6969	102.5780	0.00
19/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	939	1	1	1	0.00
19/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	987	1	1	1	0.00
19/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	892	1	1	1	0.00
19/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	606	1	1	1	0.00
19/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	545	1	1	1	0.00
19/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	575	1	1	1	0.00
19/07/2011	R207 On 04-August-11			Bond Future	8.39	93.5070	93.7176	93.5070	6,115.00
19/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	241	0	0	0	0.00
19/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	169	0	0	0	0.00
19/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	334	0	0	0	0.00
19/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	843	1	1	1	0.00
19/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1254	1	1	1	0.00
19/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1037	1	1	1	0.00
19/07/2011	R207 On 03-November-11			Bond Future	8.48	94.8914	95.0965	94.8914	600.00
19/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2474	2	2	2	0.00
19/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2294	2	2	2	0.00
19/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2654	3	3	3	0.00
19/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	915	1	1	1	0.00
19/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1099	1	1	1	0.00
19/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1007	1	1	1	0.00
19/07/2011	R207 On 02-February-12			Bond Future	8.58	92.6960	92.9063	92.6960	0.00
19/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3463	3	3	3	0.00
19/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3641	4	4	4	0.00
19/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3288	3	3	3	0.00
19/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1317	1	1	1	0.00
19/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1147	1	1	1	0.00
19/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1230	1	1	1	0.00
19/07/2011	R207 On 03-May-12			Bond Future	8.69	94.0999	94.2990	94.0999	0.00
19/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2966	3	3	3	0.00
19/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2827	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
19/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3109	3	3	3	0.00
19/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2534	3	3	3	0.00
19/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2775	3	3	3	0.00
19/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2652	3	3	3	0.00
19/07/2011	R208 On 04-August-11			Bond Future	8.44	91.2412	91.4282	91.2412	1,511.00
19/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	203	0	0	0	0.00
19/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	284	0	0	0	0.00
19/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	141	0	0	0	0.00
19/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1600	2	2	2	0.00
19/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1129	1	1	1	0.00
19/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1354	2	1	2	0.00
19/07/2011	R208 On 03-November-11			Bond Future	8.53	89.1963	89.3850	89.1963	6,037.00
19/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2401	2	2	2	0.00
19/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2589	2	3	2	0.00
19/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2220	2	2	2	0.00
19/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	433	0	0	0	1,995.00
19/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	2984	3	3	3	0.00
19/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	831	1	1	1	665.00
19/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1289	1	1	1	0.00
19/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2037	2	2	2	665.00
19/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	810	1	1	1	1,995.00
19/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2783	3	3	3	0.00
19/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1200	1	1	1	0.00
19/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3919	4	4	4	0.00
19/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	990	1	1	1	0.00
19/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1091	1	1	1	0.00
19/07/2011	R208 On 02-February-12			Bond Future	8.62	90.5546	90.7447	90.5546	0.00
19/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3651	4	4	4	0.00
19/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3468	3	3	3	0.00
19/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3838	4	4	4	0.00
19/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1373	1	1	1	0.00
19/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1562	2	2	2	0.00
19/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1465	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2011	R208 On 03-May-12			Bond Future	8.71	88.5239	88.7093	88.5239	0.00
19/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3873	4	4	4	0.00
19/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4043	4	4	4	0.00
19/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3707	4	4	4	0.00
19/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2386	2	2	2	0.00
19/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2172	2	2	2	0.00
19/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2276	2	2	2	0.00
19/07/2011	R209 On 04-August-11			Bond Future	8.96	75.3685	75.4840	75.3685	0.00
19/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	31	0	0	0	0.00
19/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	51	0	0	0	0.00
19/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	18	0	0	0	0.00
19/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8001	8	8	8	0.00
19/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	4127	4	4	4	0.00
19/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3326	3	3	3	0.00
19/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3721	4	4	4	0.00
19/07/2011	R209 On 03-November-11			Bond Future	9.03	73.3320	73.4536	73.3320	1,316.00
19/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1371	1	1	1	0.00
19/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1518	1	2	1	0.00
19/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1234	1	1	1	0.00
19/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3802	4	4	4	0.00
19/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3288	3	3	3	0.00
19/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3538	4	4	4	0.00
19/07/2011	R209 On 02-February-12			Bond Future	9.10	74.4499	74.5775	74.4499	0.00
19/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	2955	3	3	3	0.00
19/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3138	3	3	3	0.00
19/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2777	3	3	3	0.00
19/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3881	4	4	4	0.00
19/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3478	4	3	4	0.00
19/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3675	4	4	4	0.00
19/07/2011	R209 On 03-May-12			Bond Future	9.17	72.4352	72.5463	72.4352	0.00
19/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3423	3	3	3	0.00
19/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3252	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
19/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3600	4	4	4	0.00
19/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4484	5	4	5	0.00
19/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4899	5	5	5	0.00
19/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4687	5	5	5	0.00
19/07/2011	R210 On 04-August-11			Bond Future	130.39	130.3939	130.3932	130.3939	615.00
19/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24393	24	24	24	0.00
19/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24343	24	24	24	0.00
19/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24443	24	24	24	0.00
19/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R211 On 04-August-11			Bond Future	108.05	108.0564	108.0540	108.0564	0.00
19/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106554	107	107	107	0.00
19/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106604	107	107	107	0.00
19/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106504	107	107	107	0.00
19/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R211 On 03-November-11			Bond Future	109.65	109.6545	109.6490	109.6545	529.00
19/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108399	108	108	108	0.00
19/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108349	108	108	108	0.00
19/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108449	108	108	108	0.00
19/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5083	106.5076	106.5083	3,852.00
19/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104008	104	104	104	0.00
19/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103958	104	104	104	0.00
19/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104058	104	104	104	0.00
19/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/07/2011	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
19/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R212 On 03-November-11			Bond Future	108.08	108.0836	108.0798	108.0836	240.00
19/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105580	106	106	106	0.00
19/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105530	106	106	106	0.00
19/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105630	106	106	106	0.00
19/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 04-August-11			Bond Future	8.96	85.0237	85.1497	85.0237	0.00
19/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8596	9	9	9	0.00
19/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7687	8	8	8	0.00
19/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	8140	8	8	8	0.00
19/07/2011	R213 On 03-November-11			Bond Future	9.04	82.7414	82.8656	82.7414	0.00
19/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2685	3	3	3	0.00
19/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1874	2	2	2	0.00
19/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	2278	2	2	2	0.00
19/07/2011	R213 On 02-February-12			Bond Future	9.11	84.0043	84.1344	84.0043	0.00
19/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	1271	1	1	1	0.00
19/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	492	1	0	1	0.00
19/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	880	1	1	1	0.00
19/07/2011	R213 On 03-May-12			Bond Future	9.19	81.7287	81.8494	81.7287	0.00
19/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	429	0	0	0	0.00
19/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	802	1	1	1	0.00
19/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	53	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
19/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
19/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
19/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
19/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
19/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
19/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
19/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
19/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
19/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
19/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
19/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
19/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
19/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
19/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
19/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
19/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
19/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
19/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	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
19/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
19/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
19/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
19/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
19/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/07/2011	TRT1 On 04-August-11			Index Future	350.68	350.1130	350.6810	350.1130	100.00
19/07/2011	TRT1 On 03-November-11			Index Future	355.42	354.8470	355.4230	354.8470	0.00
20/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	AL7T On 04-August-11			Index Future	387.96	385.4830	387.9570	385.4830	46.00
20/07/2011	AL7T On 03-November-11			Index Future	393.75	391.2360	393.7470	391.2360	0.00
20/07/2011	ALBI On 04-August-11			Index Future	355.93	353.8740	355.9300	353.8740	988.00
20/07/2011	ALBI On 03-November-11			Index Future	361.24	359.1550	361.2420	359.1550	0.00
20/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0242	0.0275	0.0242	22,388.00
20/07/2011	CAAE On 19-September-11			Can-Do Future	0.14	0.1547	0.1413	0.1547	21,898.00
20/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	CRD1 On 04-August-11			Index Future	161.30	160.6960	161.3030	160.6960	2.00
20/07/2011	CRD1 On 03-November-11			Index Future	163.49	162.8690	163.4850	162.8690	0.00
20/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2011	GOVI On 04-August-11			GOVI	356.83	354.8430	356.8280	354.8430	182.00
20/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	88280	7	9	7	0.00
20/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	88380	7	9	7	0.00
20/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	88180	7	9	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
20/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
20/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
20/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
20/07/2011	GOVI On 03-November-11			GOVI	362.15	360.1390	362.1540	360.1390	0.00
20/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	51540	3	5	3	0.00
20/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	51440	3	5	3	0.00
20/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	51640	3	5	3	0.00
20/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
20/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
20/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
20/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2011	IGOV On 04-August-11			Index Future	155.87	155.6730	155.8690	155.6730	85.00
20/07/2011	IGOV On 03-November-11			Index Future	158.20	157.9960	158.1950	157.9960	0.00
20/07/2011	ILBI On 04-August-11			Index Future	416.07	415.4510	416.0730	415.4510	0.00
20/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4200	94.4250	94.4200	0.00
20/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	0.00
20/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	17,600.00
20/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.65	94.3200	94.3500	94.3200	600.00
20/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.73	94.2300	94.2700	94.2300	1,000.00
20/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.81	94.1500	94.1900	94.1500	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.08	93.8700	93.9200	93.8700	1,090.00
20/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.41	93.5100	93.5900	93.5100	2,890.00
20/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.71	93.2000	93.2900	93.2000	44,710.00
20/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.97	92.9400	93.0300	92.9400	490.00
20/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.26	92.6400	92.7400	92.6400	290.00
20/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.56	92.3100	92.4400	92.3100	0.00
20/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/07/2011	OTH1 On 04-August-11			Index Future	350.70	348.2730	350.6960	348.2730	3.00
20/07/2011	OTH1 On 03-November-11			Index Future	355.93	353.4710	355.9300	353.4710	0.00
20/07/2011	R157 On 04-August-11			Bond Future	7.43	126.1714	126.5243	126.1714	10,275.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	514	0	1	0	1,000.00
20/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	645	0	1	0	0.00
20/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	400	0	0	0	0.00
20/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	71	0	0	0	1,320.00
20/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2981	3	3	3	0.00
20/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	789	1	1	1	440.00
20/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1468	1	1	1	0.00
20/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	22	0	0	0	440.00
20/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
20/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	120	0	0	0	0.00
20/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	318	1	0	1	0.00
20/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	975	1	1	1	0.00
20/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	171	0	0	0	0.00
20/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	236	0	0	0	0.00
20/07/2011	R157 On 03-November-11			Bond Future	7.54	121.2225	121.5832	121.2225	3,358.00
20/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2747	2	3	2	0.00
20/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2905	3	3	3	0.00
20/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2592	2	3	2	0.00
20/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	190	0	0	0	0.00
20/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	144	0	0	0	0.00
20/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	165	0	0	0	0.00
20/07/2011	R157 On 02-February-12			Bond Future	7.66	123.0722	123.4330	123.0722	0.00
20/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3272	3	3	3	0.00
20/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3138	3	3	3	0.00
20/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3408	3	3	3	0.00
20/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	401	0	0	0	0.00
20/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	465	1	0	1	0.00
20/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	432	1	0	1	0.00
20/07/2011	R157 On 03-May-12			Bond Future	7.81	118.1058	118.4763	118.1058	0.00
20/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2401	2	2	2	0.00
20/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2297	2	2	2	0.00
20/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2508	2	3	2	0.00
20/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	938	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
20/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1042	1	1	1	0.00
20/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	988	1	1	1	0.00
20/07/2011	R186 On 04-August-11			Bond Future	8.51	117.1454	118.2692	117.1454	13,576.00
20/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	176	0	0	0	0.00
20/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	259	0	0	0	0.00
20/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	116	0	0	0	0.00
20/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	370	0	0	0	600.00
20/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10536	9	11	9	0.00
20/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2086	1	2	1	200.00
20/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4098	3	4	3	0.00
20/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	47	0	0	0	200.00
20/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
20/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	327	1	0	1	0.00
20/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3149	4	3	4	0.00
20/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1935	3	2	3	0.00
20/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2311	3	2	3	0.00
20/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2717	4	3	4	0.00
20/07/2011	R186 On 03-November-11			Bond Future	8.59	118.8746	120.0152	118.8746	13,414.00
20/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5089	4	5	4	0.00
20/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5409	5	5	5	0.00
20/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4777	4	5	4	0.00
20/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3615	3	4	3	5,600.00
20/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1029	1	1	1	1,275.00
20/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5737	5	6	5	0.00
20/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1793	1	2	1	425.00
20/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2612	2	3	2	0.00
20/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2968	4	3	4	425.00
20/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1095	1	1	1	1,275.00
20/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4047	5	4	5	0.00
20/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5720	7	6	7	0.00
20/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1466	2	1	2	0.00
20/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2116	3	2	3	0.00
20/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1208	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1332	2	1	2	0.00
20/07/2011	R186 On 02-February-12			Bond Future	8.66	115.3952	116.5516	115.3952	2,500.00
20/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5557	5	6	5	0.00
20/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5839	5	6	5	0.00
20/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5280	5	5	5	0.00
20/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2691	3	3	3	0.00
20/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2367	3	2	3	0.00
20/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2525	3	3	3	0.00
20/07/2011	R186 On 03-May-12			Bond Future	8.75	117.1236	118.2939	117.1236	0.00
20/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6270	6	6	6	0.00
20/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6528	6	7	6	0.00
20/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6016	5	6	5	0.00
20/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4192	5	4	5	0.00
20/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3830	4	4	4	0.00
20/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4008	5	4	5	0.00
20/07/2011	R189 On 04-August-11			Bond Future	214.75	214.5374	214.7478	214.5374	0.00
20/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2748	3	3	3	0.00
20/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2798	3	3	3	0.00
20/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2698	2	3	2	0.00
20/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R197 On 04-August-11			Bond Future	235.13	234.9149	235.1316	234.9149	30.00
20/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3632	3	4	3	0.00
20/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3582	3	4	3	0.00
20/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3682	3	4	3	0.00
20/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R201 On 04-August-11			Bond Future	7.04	105.9955	106.2355	105.9955	395.00
20/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	689	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
20/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	824	1	1	1	0.00
20/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	563	0	1	0	0.00
20/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	65	0	0	0	0.00
20/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	25	0	0	0	0.00
20/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	40	0	0	0	0.00
20/07/2011	R201 On 03-November-11			Bond Future	7.13	107.5594	107.8052	107.5594	953.00
20/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2525	2	3	2	0.00
20/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2651	2	3	2	0.00
20/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2399	2	2	2	0.00
20/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	97	0	0	0	0.00
20/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	74	0	0	0	0.00
20/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	85	0	0	0	0.00
20/07/2011	R201 On 02-February-12			Bond Future	7.22	104.7888	105.0368	104.7888	0.00
20/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2833	3	3	3	0.00
20/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2724	3	3	3	0.00
20/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2946	3	3	3	0.00
20/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	168	0	0	0	0.00
20/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	199	0	0	0	0.00
20/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	181	0	0	0	0.00
20/07/2011	R201 On 03-May-12			Bond Future	7.34	106.3614	106.6125	106.3614	0.00
20/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1704	2	2	2	0.00
20/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1626	1	2	1	0.00
20/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1784	2	2	2	0.00
20/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	692	1	1	1	0.00
20/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	771	1	1	1	0.00
20/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	730	1	1	1	0.00
20/07/2011	R202 On 04-August-11			Bond Future	173.97	173.6911	173.9657	173.6911	22,118.00
20/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172966	173	173	173	0.00
20/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172916	173	173	173	0.00
20/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173016	173	173	173	0.00
20/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	R202 On 03-November-11			Bond Future	176.53	176.2549	176.5335	176.2549	400.00
20/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176033	176	176	176	0.00
20/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175983	176	176	176	0.00
20/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176083	176	176	176	0.00
20/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R203 On 04-August-11			Bond Future	8.03	103.8350	104.3353	103.8350	824.00
20/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	369	0	0	0	0.00
20/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	272	0	0	0	0.00
20/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	486	0	0	0	0.00
20/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	405	1	0	1	0.00
20/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	670	1	1	1	0.00
20/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	527	1	1	1	0.00
20/07/2011	R203 On 03-November-11			Bond Future	8.14	101.2066	101.7109	101.2066	1,604.00
20/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2256	2	2	2	0.00
20/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2098	2	2	2	0.00
20/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2418	2	2	2	0.00
20/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	554	1	1	1	0.00
20/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	685	1	1	1	0.00
20/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	617	1	1	1	0.00
20/07/2011	R203 On 02-February-12			Bond Future	8.25	102.7490	103.2596	102.7490	0.00
20/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3144	3	3	3	0.00
20/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3296	3	3	3	0.00
20/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2996	3	3	3	0.00
20/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1046	1	1	1	0.00
20/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	916	1	1	1	0.00
20/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	979	1	1	1	0.00
20/07/2011	R203 On 03-May-12			Bond Future	8.38	100.1269	100.6499	100.1269	0.00
20/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3034	3	3	3	0.00
20/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2902	3	3	3	0.00
20/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3168	3	3	3	0.00
20/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1402	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1551	2	2	2	0.00
20/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1475	2	1	2	0.00
20/07/2011	R204 On 04-August-11			Bond Future	8.19	99.4698	100.0580	99.4698	220.00
20/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	148	0	0	0	0.00
20/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	214	0	0	0	0.00
20/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	98	0	0	0	0.00
20/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1392	2	1	2	0.00
20/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	960	1	1	1	0.00
20/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1167	2	1	2	0.00
20/07/2011	R204 On 03-November-11			Bond Future	8.29	100.9345	101.5358	100.9345	2,130.00
20/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3006	3	3	3	0.00
20/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3199	3	3	3	0.00
20/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2818	2	3	2	0.00
20/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	670	1	1	1	0.00
20/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	542	1	1	1	0.00
20/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	603	1	1	1	0.00
20/07/2011	R204 On 02-February-12			Bond Future	8.39	98.4412	99.0484	98.4412	0.00
20/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3922	3	4	3	0.00
20/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3743	3	4	3	0.00
20/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4105	4	4	4	0.00
20/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	803	1	1	1	0.00
20/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	930	1	1	1	0.00
20/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	864	1	1	1	0.00
20/07/2011	R204 On 03-May-12			Bond Future	8.50	99.9196	100.5357	99.9196	0.00
20/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3269	3	3	3	0.00
20/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3415	3	3	3	0.00
20/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3126	3	3	3	0.00
20/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2146	2	2	2	0.00
20/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1951	2	2	2	0.00
20/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2047	2	2	2	0.00
20/07/2011	R206 On 04-August-11			Bond Future	6.80	101.8656	102.0770	101.8656	9,866.00
20/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	496	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
20/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	406	0	0	0	0.00
20/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	592	0	1	0	0.00
20/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	26	0	0	0	0.00
20/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	61	0	0	0	0.00
20/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	41	0	0	0	0.00
20/07/2011	R206 On 03-November-11			Bond Future	6.88	103.3701	103.5834	103.3701	0.00
20/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1793	2	2	2	0.00
20/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1703	2	2	2	0.00
20/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1883	2	2	2	0.00
20/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	55	0	0	0	0.00
20/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	72	0	0	0	0.00
20/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	63	0	0	0	0.00
20/07/2011	R206 On 02-February-12			Bond Future	6.98	101.1806	101.3974	101.1806	0.00
20/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1957	2	2	2	0.00
20/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2034	2	2	2	0.00
20/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1882	2	2	2	0.00
20/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	157	0	0	0	0.00
20/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	134	0	0	0	0.00
20/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	144	0	0	0	0.00
20/07/2011	R206 On 03-May-12			Bond Future	7.13	102.6969	102.9182	102.6969	0.00
20/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1071	1	1	1	0.00
20/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1021	1	1	1	0.00
20/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1123	1	1	1	0.00
20/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	460	1	0	1	0.00
20/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	514	1	1	1	0.00
20/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	486	1	0	1	0.00
20/07/2011	R207 On 04-August-11			Bond Future	8.28	93.7176	94.3644	93.7176	6,115.00
20/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	463	0	0	0	0.00
20/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	607	0	1	0	0.00
20/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	343	0	0	0	0.00
20/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	781	1	1	1	0.00
20/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	469	1	0	1	0.00
20/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	613	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
20/07/2011	R207 On 03-November-11			Bond Future	8.36	95.0965	95.7600	95.0965	600.00
20/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2916	2	3	2	0.00
20/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3112	3	3	3	0.00
20/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2721	2	3	2	0.00
20/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	863	1	1	1	0.00
20/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	710	1	1	1	0.00
20/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	785	1	1	1	0.00
20/07/2011	R207 On 02-February-12			Bond Future	8.46	92.9063	93.5788	92.9063	0.00
20/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3923	3	4	3	0.00
20/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3737	3	4	3	0.00
20/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4113	4	4	4	0.00
20/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	946	1	1	1	0.00
20/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1094	1	1	1	0.00
20/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1017	1	1	1	0.00
20/07/2011	R207 On 03-May-12			Bond Future	8.56	94.2990	94.9840	94.2990	0.00
20/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3340	3	3	3	0.00
20/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3493	3	3	3	0.00
20/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3190	3	3	3	0.00
20/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2453	3	2	3	0.00
20/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2233	3	2	3	0.00
20/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2341	3	2	3	0.00
20/07/2011	R208 On 04-August-11			Bond Future	8.33	91.4282	92.1204	91.4282	1,511.00
20/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	396	0	0	0	0.00
20/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	526	0	1	0	0.00
20/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	290	0	0	0	0.00
20/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1057	2	1	2	0.00
20/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	679	1	1	1	0.00
20/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	855	1	1	1	0.00
20/07/2011	R208 On 03-November-11			Bond Future	8.41	89.3850	90.0854	89.3850	6,037.00
20/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2858	2	3	2	0.00
20/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3063	3	3	3	0.00
20/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2659	2	3	2	0.00
20/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	585	0	1	0	1,995.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1073	1	1	1	665.00
20/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1611	1	2	1	0.00
20/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3491	3	3	3	0.00
20/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	617	1	1	1	1,995.00
20/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1659	2	2	2	665.00
20/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2325	3	2	3	0.00
20/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	939	1	1	1	0.00
20/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3371	4	3	4	0.00
20/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	763	1	1	1	0.00
20/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	847	1	1	1	0.00
20/07/2011	R208 On 02-February-12			Bond Future	8.49	90.7447	91.4579	90.7447	0.00
20/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4128	4	4	4	0.00
20/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4326	4	4	4	0.00
20/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3933	3	4	3	0.00
20/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1314	2	1	2	0.00
20/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1148	1	1	1	0.00
20/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1229	1	1	1	0.00
20/07/2011	R208 On 03-May-12			Bond Future	8.59	88.7093	89.4335	88.7093	0.00
20/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4316	4	4	4	0.00
20/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4140	4	4	4	0.00
20/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4496	4	4	4	0.00
20/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1901	2	2	2	0.00
20/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2095	2	2	2	0.00
20/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1995	2	2	2	0.00
20/07/2011	R209 On 04-August-11			Bond Future	8.87	75.4840	76.1677	75.4840	0.00
20/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	60	0	0	0	0.00
20/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	95	0	0	0	0.00
20/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	37	0	0	0	0.00
20/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8685	8	9	8	0.00
20/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3463	4	3	4	0.00
20/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2686	3	3	3	0.00
20/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3067	4	3	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
20/07/2011	R209 On 03-November-11			Bond Future	8.94	73.4536	74.1440	73.4536	1,316.00
20/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1630	1	2	1	0.00
20/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1475	1	1	1	0.00
20/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1796	2	2	2	0.00
20/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2875	3	3	3	0.00
20/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3352	4	3	4	0.00
20/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3107	4	3	4	0.00
20/07/2011	R209 On 02-February-12			Bond Future	9.00	74.5775	75.2746	74.5775	0.00
20/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3298	3	3	3	0.00
20/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3107	3	3	3	0.00
20/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3494	3	3	3	0.00
20/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3137	3	3	3	0.00
20/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3513	4	4	4	0.00
20/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3321	4	3	4	0.00
20/07/2011	R209 On 03-May-12			Bond Future	9.07	72.5463	73.2641	72.5463	0.00
20/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3769	3	4	3	0.00
20/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3957	4	4	4	0.00
20/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3587	3	4	3	0.00
20/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4516	5	5	5	0.00
20/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4123	4	4	4	0.00
20/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4315	5	4	5	0.00
20/07/2011	R210 On 04-August-11			Bond Future	130.91	130.3932	130.9143	130.3932	615.00
20/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24914	24	25	24	0.00
20/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24964	24	25	24	0.00
20/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24864	24	25	24	0.00
20/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R211 On 04-August-11			Bond Future	108.32	108.0540	108.3249	108.0540	0.00
20/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106825	107	107	107	0.00
20/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106775	107	107	107	0.00
20/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106875	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R211 On 03-November-11			Bond Future	109.92	109.6490	109.9239	109.6490	529.00
20/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108674	108	109	108	0.00
20/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108624	108	109	108	0.00
20/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108724	108	109	108	0.00
20/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R212 On 04-August-11			Bond Future	106.70	106.5076	106.6998	106.5076	3,852.00
20/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104200	104	104	104	0.00
20/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104250	104	104	104	0.00
20/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104150	104	104	104	0.00
20/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R212 On 03-November-11			Bond Future	108.27	108.0798	108.2748	108.0798	240.00
20/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105775	106	106	106	0.00
20/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105725	106	106	106	0.00
20/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105825	106	106	106	0.00
20/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 04-August-11			Bond Future	8.84	85.1497	86.0883	85.1497	0.00
20/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6748	8	7	8	0.00
20/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7657	9	8	9	0.00
20/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7201	8	7	8	0.00
20/07/2011	R213 On 03-November-11			Bond Future	8.92	82.8656	83.8224	82.8656	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
20/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1728	3	2	3	0.00
20/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	917	2	1	2	0.00
20/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1321	2	1	2	0.00
20/07/2011	R213 On 02-February-12			Bond Future	8.99	84.1344	85.1004	84.1344	0.00
20/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	86	0	0	0	0.00
20/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	474	0	0	0	0.00
20/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	305	1	0	1	0.00
20/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	1	0	1	0.00
20/07/2011	R213 On 03-May-12			Bond Future	9.06	81.8494	82.8321	81.8494	0.00
20/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1411	0	1	0	0.00
20/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1784	1	2	1	0.00
20/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1036	0	1	0	0.00
20/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
20/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
20/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
20/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
20/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
20/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
20/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
20/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
20/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ02 On 03-November-11	0.95	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
20/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
20/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
20/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
20/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
20/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
20/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
20/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
20/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
20/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
20/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
20/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
20/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
20/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
20/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
20/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
20/07/2011	TRT1 On 04-August-11			Index Future	352.72	350.6810	352.7230	350.6810	100.00
20/07/2011	TRT1 On 03-November-11			Index Future	357.50	355.4230	357.4950	355.4230	0.00
21/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0457 On 15-January-20			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
21/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	AL7T On 04-August-11			Index Future	389.22	387.9570	389.2230	387.9570	46.00
21/07/2011	AL7T On 03-November-11			Index Future	395.03	393.7470	395.0310	393.7470	0.00
21/07/2011	ALBI On 04-August-11			Index Future	357.02	355.9300	357.0240	355.9300	988.00
21/07/2011	ALBI On 03-November-11			Index Future	362.35	361.2420	362.3510	361.2420	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
21/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0275	0.0355	0.0275	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1413	0.1115	0.1413	21,898.00
21/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	CRD1 On 04-August-11			Index Future	161.64	161.3030	161.6410	161.3030	2.00
21/07/2011	CRD1 On 03-November-11			Index Future	163.83	163.4850	163.8280	163.4850	0.00
21/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2011	GOVI On 04-August-11			GOVI	357.89	356.8280	357.8930	356.8280	182.00
21/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	98930	9	10	9	0.00
21/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	98830	9	10	9	0.00
21/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	99030	9	10	9	0.00
21/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
21/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
21/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
21/07/2011	GOVI On 03-November-11			GOVI	363.23	362.1540	363.2340	362.1540	0.00
21/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	62340	5	6	5	0.00
21/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	62240	5	6	5	0.00
21/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	62440	5	6	5	0.00
21/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
21/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
21/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
21/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2011	IGOV On 04-August-11			Index Future	155.95	155.8690	155.9470	155.8690	83.00
21/07/2011	IGOV On 03-November-11			Index Future	158.27	158.1950	158.2740	158.1950	0.00
21/07/2011	ILBI On 04-August-11			Index Future	416.55	416.0730	416.5460	416.0730	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
21/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.58	94.4100	94.4200	94.4100	0.00
21/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.3800	94.4000	94.3800	17,600.00
21/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.62	94.3500	94.3800	94.3500	600.00
21/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.70	94.2700	94.3000	94.2700	1,000.00
21/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.1900	94.2500	94.1900	5,541.00
21/07/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.80	5.9000	94.2000	5.9000	0.00
21/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.02	93.9200	93.9800	93.9200	1,090.00
21/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.31	93.5900	93.6900	93.5900	2,890.00
21/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.60	93.2900	93.4000	93.2900	44,710.00
21/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.87	93.0300	93.1300	93.0300	490.00
21/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.15	92.7400	92.8500	92.7400	290.00
21/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.44	92.4400	92.5600	92.4400	0.00
21/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/07/2011	OTH1 On 04-August-11			Index Future	351.94	350.6960	351.9390	350.6960	3.00
21/07/2011	OTH1 On 03-November-11			Index Future	357.19	355.9300	357.1910	355.9300	0.00
21/07/2011	R157 On 04-August-11			Bond Future	7.38	126.5243	126.7288	126.5243	10,435.00
21/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	640	1	1	1	1,000.00
21/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	787	1	1	1	0.00
21/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	507	0	1	0	0.00
21/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	99	0	0	0	1,320.00
21/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3186	3	3	3	0.00
21/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	946	1	1	1	440.00
21/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1661	1	2	1	0.00
21/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	10	0	0	0	440.00
21/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	1	0	0	0	1,320.00
21/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	72	0	0	0	0.00
21/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	220	0	0	0	0.00
21/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	798	1	1	1	0.00
21/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	108	0	0	0	0.00
21/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	157	0	0	0	0.00
21/07/2011	R157 On 03-November-11			Bond Future	7.48	121.5832	121.7899	121.5832	3,358.00
21/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2925	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
21/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2767	3	3	3	0.00
21/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	3086	3	3	3	0.00
21/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	118	0	0	0	0.00
21/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	158	0	0	0	0.00
21/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	136	0	0	0	0.00
21/07/2011	R157 On 02-February-12			Bond Future	7.60	123.4330	123.6432	123.4330	0.00
21/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3437	3	3	3	0.00
21/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3576	3	4	3	0.00
21/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3301	3	3	3	0.00
21/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	418	0	0	0	0.00
21/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	359	0	0	0	0.00
21/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	387	0	0	0	0.00
21/07/2011	R157 On 03-May-12			Bond Future	7.74	118.4763	118.6877	118.4763	0.00
21/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2537	2	3	2	0.00
21/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2430	2	2	2	0.00
21/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2646	3	3	3	0.00
21/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	864	1	1	1	0.00
21/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	963	1	1	1	0.00
21/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	913	1	1	1	0.00
21/07/2011	R186 On 04-August-11			Bond Future	8.46	118.2692	118.7557	118.2692	13,576.00
21/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	238	0	0	0	0.00
21/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	345	0	0	0	0.00
21/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	158	0	0	0	0.00
21/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	484	0	0	0	600.00
21/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	11023	11	11	11	0.00
21/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2454	2	2	2	200.00
21/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4561	4	5	4	0.00
21/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	24	0	0	0	200.00
21/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
21/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	209	0	0	0	0.00
21/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	2704	3	3	3	0.00
21/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1563	2	2	2	0.00
21/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	1910	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
21/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2292	3	2	3	0.00
21/07/2011	R186 On 03-November-11			Bond Future	8.54	120.0152	120.5024	120.0152	13,414.00
21/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5430	5	5	5	0.00
21/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5761	5	6	5	0.00
21/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	5108	5	5	5	0.00
21/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3899	4	4	4	5,600.00
21/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1150	1	1	1	1,275.00
21/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1974	2	2	2	425.00
21/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2845	3	3	3	0.00
21/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	6098	6	6	6	0.00
21/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	969	1	1	1	1,275.00
21/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2714	3	3	3	425.00
21/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	3741	4	4	4	0.00
21/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5354	6	5	6	0.00
21/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1310	1	1	1	0.00
21/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	1913	2	2	2	0.00
21/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1073	1	1	1	0.00
21/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1186	1	1	1	0.00
21/07/2011	R186 On 02-February-12			Bond Future	8.61	116.5516	117.0485	116.5516	2,500.00
21/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5870	6	6	6	0.00
21/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5585	5	6	5	0.00
21/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	6160	6	6	6	0.00
21/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2191	2	2	2	0.00
21/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2499	3	2	3	0.00
21/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2341	3	2	3	0.00
21/07/2011	R186 On 03-May-12			Bond Future	8.69	118.2939	118.8085	118.2939	0.00
21/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6570	6	7	6	0.00
21/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6835	7	7	7	0.00
21/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6309	6	6	6	0.00
21/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	3971	4	4	4	0.00
21/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3622	4	4	4	0.00
21/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3793	4	4	4	0.00
21/07/2011	R189 On 04-August-11			Bond Future	214.87	214.7478	214.8742	214.7478	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
21/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2874	3	3	3	0.00
21/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2924	3	3	3	0.00
21/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2824	3	3	3	0.00
21/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R197 On 04-August-11			Bond Future	235.13	235.1316	235.1298	235.1316	30.00
21/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3630	4	4	4	0.00
21/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3580	4	4	4	0.00
21/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3680	4	4	4	0.00
21/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R201 On 04-August-11			Bond Future	6.98	106.2355	106.3939	106.2355	395.00
21/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	827	1	1	1	0.00
21/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	969	1	1	1	0.00
21/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	691	1	1	1	0.00
21/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	35	0	0	0	0.00
21/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	11	0	0	0	0.00
21/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	20	0	0	0	0.00
21/07/2011	R201 On 03-November-11			Bond Future	7.07	107.8052	107.9638	107.8052	953.00
21/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2668	3	3	3	0.00
21/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2540	2	3	2	0.00
21/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2796	3	3	3	0.00
21/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	60	0	0	0	0.00
21/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	79	0	0	0	0.00
21/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	69	0	0	0	0.00
21/07/2011	R201 On 02-February-12			Bond Future	7.16	105.0368	105.1990	105.0368	0.00
21/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2973	3	3	3	0.00
21/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3087	3	3	3	0.00
21/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2861	3	3	3	0.00
21/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	174	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
21/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	147	0	0	0	0.00
21/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	159	0	0	0	0.00
21/07/2011	R201 On 03-May-12			Bond Future	7.27	106.6125	106.7780	106.6125	0.00
21/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1810	2	2	2	0.00
21/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1729	2	2	2	0.00
21/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1892	2	2	2	0.00
21/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	634	1	1	1	0.00
21/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	708	1	1	1	0.00
21/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	671	1	1	1	0.00
21/07/2011	R202 On 04-August-11			Bond Future	173.96	173.9657	173.9643	173.9657	22,118.00
21/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172964	173	173	173	0.00
21/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172914	173	173	173	0.00
21/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173014	173	173	173	0.00
21/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R202 On 03-November-11			Bond Future	176.53	176.5335	176.5324	176.5335	400.00
21/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176032	176	176	176	0.00
21/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175982	176	176	176	0.00
21/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176082	176	176	176	0.00
21/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R203 On 04-August-11			Bond Future	7.97	104.3353	104.6514	104.3353	824.00
21/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	513	0	1	0	0.00
21/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	388	0	0	0	0.00
21/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	658	0	1	0	0.00
21/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	261	0	0	0	0.00
21/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	470	1	0	1	0.00
21/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	355	1	0	1	0.00
21/07/2011	R203 On 03-November-11			Bond Future	8.07	101.7109	102.0381	101.7109	1,604.00
21/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2486	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
21/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2656	2	3	2	0.00
21/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2321	2	2	2	0.00
21/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	580	1	1	1	0.00
21/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	465	1	0	1	0.00
21/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	520	1	1	1	0.00
21/07/2011	R203 On 02-February-12			Bond Future	8.18	103.2596	103.5914	103.2596	0.00
21/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3372	3	3	3	0.00
21/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3218	3	3	3	0.00
21/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3529	3	4	3	0.00
21/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	818	1	1	1	0.00
21/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	936	1	1	1	0.00
21/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	875	1	1	1	0.00
21/07/2011	R203 On 03-May-12			Bond Future	8.30	100.6499	100.9806	100.6499	0.00
21/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3240	3	3	3	0.00
21/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3104	3	3	3	0.00
21/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3379	3	3	3	0.00
21/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1282	1	1	1	0.00
21/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1422	2	1	2	0.00
21/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1350	1	1	1	0.00
21/07/2011	R204 On 04-August-11			Bond Future	8.14	100.0580	100.3347	100.0580	220.00
21/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	201	0	0	0	0.00
21/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	286	0	0	0	0.00
21/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	136	0	0	0	0.00
21/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1153	1	1	1	0.00
21/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	755	1	1	1	0.00
21/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	944	1	1	1	0.00
21/07/2011	R204 On 03-November-11			Bond Future	8.23	101.5358	101.8197	101.5358	2,130.00
21/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3215	3	3	3	0.00
21/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	3020	3	3	3	0.00
21/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3414	3	3	3	0.00
21/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	473	1	0	1	0.00
21/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	588	1	1	1	0.00
21/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	528	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
21/07/2011	R204 On 02-February-12			Bond Future	8.33	99.0484	99.3385	99.0484	0.00
21/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	4134	4	4	4	0.00
21/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4321	4	4	4	0.00
21/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3949	4	4	4	0.00
21/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	845	1	1	1	0.00
21/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	729	1	1	1	0.00
21/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	786	1	1	1	0.00
21/07/2011	R204 On 03-May-12			Bond Future	8.44	100.5357	100.8258	100.5357	0.00
21/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3438	3	3	3	0.00
21/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3588	3	4	3	0.00
21/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3290	3	3	3	0.00
21/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2019	2	2	2	0.00
21/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1834	2	2	2	0.00
21/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	1925	2	2	2	0.00
21/07/2011	R206 On 04-August-11			Bond Future	6.74	102.0770	102.1929	102.0770	9,866.00
21/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	593	0	1	0	0.00
21/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	496	0	0	0	0.00
21/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	695	1	1	1	0.00
21/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	13	0	0	0	0.00
21/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	35	0	0	0	0.00
21/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	22	0	0	0	0.00
21/07/2011	R206 On 03-November-11			Bond Future	6.82	103.5834	103.7003	103.5834	0.00
21/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1898	2	2	2	0.00
21/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1989	2	2	2	0.00
21/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1807	2	2	2	0.00
21/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	59	0	0	0	0.00
21/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	44	0	0	0	0.00
21/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	51	0	0	0	0.00
21/07/2011	R206 On 02-February-12			Bond Future	6.91	101.3974	101.5160	101.3974	0.00
21/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2058	2	2	2	0.00
21/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1981	2	2	2	0.00
21/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2136	2	2	2	0.00
21/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	117	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
21/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	138	0	0	0	0.00
21/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	127	0	0	0	0.00
21/07/2011	R206 On 03-May-12			Bond Future	7.05	102.9182	103.0393	102.9182	0.00
21/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1147	1	1	1	0.00
21/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1095	1	1	1	0.00
21/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1201	1	1	1	0.00
21/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	416	0	0	0	0.00
21/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	466	1	0	1	0.00
21/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	440	0	0	0	0.00
21/07/2011	R207 On 04-August-11			Bond Future	8.23	94.3644	94.6351	94.3644	6,115.00
21/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	580	0	1	0	0.00
21/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	748	1	1	1	0.00
21/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	437	0	0	0	0.00
21/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	605	1	1	1	0.00
21/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	339	0	0	0	0.00
21/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	459	1	0	1	0.00
21/07/2011	R207 On 03-November-11			Bond Future	8.32	95.7600	96.0294	95.7600	600.00
21/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	3103	3	3	3	0.00
21/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2901	3	3	3	0.00
21/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3305	3	3	3	0.00
21/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	633	1	1	1	0.00
21/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	773	1	1	1	0.00
21/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	703	1	1	1	0.00
21/07/2011	R207 On 02-February-12			Bond Future	8.41	93.5788	93.8572	93.5788	0.00
21/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	4120	4	4	4	0.00
21/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4314	4	4	4	0.00
21/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3929	4	4	4	0.00
21/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1007	1	1	1	0.00
21/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	869	1	1	1	0.00
21/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	936	1	1	1	0.00
21/07/2011	R207 On 03-May-12			Bond Future	8.51	94.9840	95.2598	94.9840	0.00
21/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3494	3	3	3	0.00
21/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3651	3	4	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
21/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3341	3	3	3	0.00
21/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2328	2	2	2	0.00
21/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2116	2	2	2	0.00
21/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2219	2	2	2	0.00
21/07/2011	R208 On 04-August-11			Bond Future	8.26	92.1204	92.4936	92.1204	1,511.00
21/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	536	0	1	0	0.00
21/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	697	1	1	1	0.00
21/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	402	0	0	0	0.00
21/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	796	1	1	1	0.00
21/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	477	1	0	1	0.00
21/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	622	1	1	1	0.00
21/07/2011	R208 On 03-November-11			Bond Future	8.35	90.0854	90.4622	90.0854	6,037.00
21/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	3119	3	3	3	0.00
21/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3333	3	3	3	0.00
21/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2910	3	3	3	0.00
21/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	679	1	1	1	1,995.00
21/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3776	3	4	3	0.00
21/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1218	1	1	1	665.00
21/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1800	2	2	2	0.00
21/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1471	2	1	2	665.00
21/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	525	1	1	1	1,995.00
21/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2093	2	2	2	0.00
21/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	813	1	1	1	0.00
21/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3088	3	3	3	0.00
21/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	657	1	1	1	0.00
21/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	732	1	1	1	0.00
21/07/2011	R208 On 02-February-12			Bond Future	8.43	91.4579	91.8436	91.4579	0.00
21/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4395	4	4	4	0.00
21/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4194	4	4	4	0.00
21/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4600	4	5	4	0.00
21/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1036	1	1	1	0.00
21/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1189	1	1	1	0.00
21/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1110	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
21/07/2011	R208 On 03-May-12			Bond Future	8.52	89.4335	89.8271	89.4335	0.00
21/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4565	4	5	4	0.00
21/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4384	4	4	4	0.00
21/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4750	4	5	4	0.00
21/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1761	2	2	2	0.00
21/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	1945	2	2	2	0.00
21/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1851	2	2	2	0.00
21/07/2011	R209 On 04-August-11			Bond Future	8.83	76.1677	76.5292	76.1677	0.00
21/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	79	0	0	0	0.00
21/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	124	0	0	0	0.00
21/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	49	0	0	0	0.00
21/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	9046	9	9	9	0.00
21/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3113	3	3	3	0.00
21/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2354	3	2	3	0.00
21/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	2724	3	3	3	0.00
21/07/2011	R209 On 03-November-11			Bond Future	8.89	74.1440	74.5166	74.1440	1,316.00
21/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1779	2	2	2	0.00
21/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1954	2	2	2	0.00
21/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1614	1	2	1	0.00
21/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3119	3	3	3	0.00
21/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2661	3	3	3	0.00
21/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	2883	3	3	3	0.00
21/07/2011	R209 On 02-February-12			Bond Future	8.95	75.2746	75.6503	75.2746	0.00
21/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3488	3	3	3	0.00
21/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3691	3	4	3	0.00
21/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3291	3	3	3	0.00
21/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3322	4	3	4	0.00
21/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	2958	3	3	3	0.00
21/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3135	3	3	3	0.00
21/07/2011	R209 On 03-May-12			Bond Future	9.02	73.2641	73.6426	73.2641	0.00
21/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3956	4	4	4	0.00
21/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4150	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
21/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3768	4	4	4	0.00
21/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4319	5	4	5	0.00
21/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	3938	4	4	4	0.00
21/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4124	4	4	4	0.00
21/07/2011	R210 On 04-August-11			Bond Future	131.26	130.9143	131.2634	130.9143	615.00
21/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25263	25	25	25	0.00
21/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25313	25	25	25	0.00
21/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25213	25	25	25	0.00
21/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R211 On 04-August-11			Bond Future	108.49	108.3249	108.4896	108.3249	0.00
21/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106990	107	107	107	0.00
21/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106940	107	107	107	0.00
21/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107040	107	107	107	0.00
21/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R211 On 03-November-11			Bond Future	110.09	109.9239	110.0909	109.9239	529.00
21/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108841	109	109	109	0.00
21/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108891	109	109	109	0.00
21/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108791	109	109	109	0.00
21/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R212 On 04-August-11			Bond Future	106.70	106.6998	106.6992	106.6998	3,852.00
21/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104199	104	104	104	0.00
21/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104249	104	104	104	0.00
21/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104149	104	104	104	0.00
21/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
21/07/2011	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
21/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R212 On 03-November-11			Bond Future	108.27	108.2748	108.2740	108.2748	240.00
21/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105774	106	106	106	0.00
21/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105724	106	106	106	0.00
21/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105824	106	106	106	0.00
21/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 04-August-11			Bond Future	8.79	86.0883	86.4991	86.0883	0.00
21/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6338	7	6	7	0.00
21/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7246	8	7	8	0.00
21/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	6790	7	7	7	0.00
21/07/2011	R213 On 03-November-11			Bond Future	8.86	83.8224	84.2354	83.8224	0.00
21/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1315	2	1	2	0.00
21/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	505	1	1	1	0.00
21/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	908	1	1	1	0.00
21/07/2011	R213 On 02-February-12			Bond Future	8.94	85.1004	85.5232	85.1004	0.00
21/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	508	0	1	0	0.00
21/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	896	0	1	0	0.00
21/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	118	0	0	0	0.00
21/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 03-May-12			Bond Future	9.01	82.8321	83.2643	82.8321	0.00
21/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1843	1	2	1	0.00
21/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2217	2	2	2	0.00
21/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1468	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
21/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
21/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
21/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
21/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
21/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
21/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
21/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
21/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
21/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
21/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
21/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
21/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
21/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
21/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
21/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
21/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
21/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
21/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
21/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	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
21/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
21/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
21/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
21/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
21/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
21/07/2011	TRT1 On 04-August-11			Index Future	353.77	352.7230	353.7680	352.7230	100.00
21/07/2011	TRT1 On 03-November-11			Index Future	358.56	357.4950	358.5550	357.4950	0.00
22/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	AL7T On 04-August-11			Index Future	389.00	389.2230	389.0040	389.2230	46.00
22/07/2011	AL7T On 03-November-11			Index Future	394.81	395.0310	394.8090	395.0310	0.00
22/07/2011	ALBI On 04-August-11			Index Future	356.81	357.0240	356.8140	357.0240	988.00
22/07/2011	ALBI On 03-November-11			Index Future	362.14	362.3510	362.1390	362.3510	0.00
22/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0355	0.0373	0.0355	22,388.00
22/07/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1115	0.1056	0.1115	21,898.00
22/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	CRD1 On 04-August-11			Index Future	161.58	161.6410	161.5760	161.6410	2.00
22/07/2011	CRD1 On 03-November-11			Index Future	163.76	163.8280	163.7630	163.8280	0.00
22/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2011	GOVI On 04-August-11			GOVI	357.70	357.8930	357.6970	357.8930	182.00
22/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	96970	10	10	10	0.00
22/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	96870	10	10	10	0.00
22/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	97070	10	10	10	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
22/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
22/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
22/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
22/07/2011	GOVI On 03-November-11			GOVI	363.04	363.2340	363.0350	363.2340	0.00
22/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	60350	6	6	6	0.00
22/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	60250	6	6	6	0.00
22/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	60450	6	6	6	0.00
22/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
22/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
22/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
22/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2011	IGOV On 04-August-11			Index Future	156.04	155.9470	156.0430	155.9470	83.00
22/07/2011	IGOV On 03-November-11			Index Future	158.37	158.2740	158.3720	158.2740	0.00
22/07/2011	ILBI On 04-August-11			Index Future	416.54	416.5460	416.5390	416.5460	0.00
22/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	0.00
22/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	17,600.00
22/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	600.00
22/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.68	94.3000	94.3200	94.3000	1,000.00
22/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.74	94.2500	94.2600	94.2500	5,541.00
22/07/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.79	94.2000	94.2100	94.2000	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
22/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.97	93.9800	94.0300	93.9800	1,090.00
22/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.26	93.6900	93.7400	93.6900	2,890.00
22/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.53	93.4000	93.4700	93.4000	44,710.00
22/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.79	93.1300	93.2100	93.1300	490.00
22/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.08	92.8500	92.9200	92.8500	290.00
22/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.37	92.5600	92.6300	92.5600	0.00
22/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/07/2011	OTH1 On 04-August-11			Index Future	351.67	351.9390	351.6680	351.9390	3.00
22/07/2011	OTH1 On 03-November-11			Index Future	356.92	357.1910	356.9160	357.1910	0.00
22/07/2011	R157 On 04-August-11			Bond Future	7.39	126.7288	126.6933	126.7288	10,435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	604	1	1	1	1,000.00
22/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	750	1	1	1	0.00
22/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	473	1	0	1	0.00
22/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	84	0	0	0	1,320.00
22/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	909	1	1	1	440.00
22/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1625	2	2	2	0.00
22/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3150	3	3	3	0.00
22/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
22/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	10	0	0	0	440.00
22/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	71	0	0	0	0.00
22/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	221	0	0	0	0.00
22/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	819	1	1	1	0.00
22/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	107	0	0	0	0.00
22/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	156	0	0	0	0.00
22/07/2011	R157 On 03-November-11			Bond Future	7.49	121.7899	121.7530	121.7899	3,358.00
22/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2891	3	3	3	0.00
22/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2732	3	3	3	0.00
22/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	3051	3	3	3	0.00
22/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	120	0	0	0	0.00
22/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	160	0	0	0	0.00
22/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	139	0	0	0	0.00
22/07/2011	R157 On 02-February-12			Bond Future	7.61	123.6432	123.6087	123.6432	0.00
22/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3407	3	3	3	0.00
22/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3545	4	4	4	0.00
22/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3271	3	3	3	0.00
22/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	422	0	0	0	0.00
22/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	362	0	0	0	0.00
22/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	391	0	0	0	0.00
22/07/2011	R157 On 03-May-12			Bond Future	7.75	118.6877	118.6524	118.6877	0.00
22/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2511	3	3	3	0.00
22/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2620	3	3	3	0.00
22/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2404	2	2	2	0.00
22/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	973	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
22/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	874	1	1	1	0.00
22/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	922	1	1	1	0.00
22/07/2011	R186 On 04-August-11			Bond Future	8.48	118.7557	118.6219	118.7557	13,376.00
22/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	192	0	0	0	0.00
22/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	287	0	0	0	0.00
22/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	124	0	0	0	0.00
22/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	412	0	0	0	600.00
22/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2321	2	2	2	200.00
22/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4425	5	4	5	0.00
22/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10889	11	11	11	0.00
22/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
22/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	22	0	0	0	200.00
22/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	209	0	0	0	0.00
22/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	2804	3	3	3	0.00
22/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1625	2	2	2	0.00
22/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	1986	2	2	2	0.00
22/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2380	2	2	2	0.00
22/07/2011	R186 On 03-November-11			Bond Future	8.55	120.5024	120.3709	120.5024	13,414.00
22/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5323	5	5	5	0.00
22/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5651	6	6	6	0.00
22/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	5002	5	5	5	0.00
22/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3805	4	4	4	5,600.00
22/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1102	1	1	1	1,275.00
22/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1908	2	2	2	425.00
22/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2764	3	3	3	0.00
22/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5986	6	6	6	0.00
22/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	988	1	1	1	1,275.00
22/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2764	3	3	3	425.00
22/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	3807	4	4	4	0.00
22/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5437	5	5	5	0.00
22/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1335	1	1	1	0.00
22/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	1950	2	2	2	0.00
22/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1094	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
22/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1210	1	1	1	0.00
22/07/2011	R186 On 02-February-12			Bond Future	8.62	117.0485	116.9102	117.0485	2,500.00
22/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5770	6	6	6	0.00
22/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5487	6	5	6	0.00
22/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	6058	6	6	6	0.00
22/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2228	2	2	2	0.00
22/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2539	2	3	2	0.00
22/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2380	2	2	2	0.00
22/07/2011	R186 On 03-May-12			Bond Future	8.70	118.8085	118.6637	118.8085	0.00
22/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6474	7	6	7	0.00
22/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6215	6	6	6	0.00
22/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6736	7	7	7	0.00
22/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3668	4	4	4	0.00
22/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4022	4	4	4	0.00
22/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3842	4	4	4	0.00
22/07/2011	R189 On 04-August-11			Bond Future	214.86	214.8742	214.8640	214.8742	0.00
22/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2864	3	3	3	0.00
22/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2814	3	3	3	0.00
22/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2914	3	3	3	0.00
22/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R197 On 04-August-11			Bond Future	235.13	235.1298	235.1281	235.1298	30.00
22/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3628	4	4	4	0.00
22/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3678	4	4	4	0.00
22/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3578	4	4	4	0.00
22/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R201 On 04-August-11			Bond Future	6.99	106.3939	106.3664	106.3939	395.00
22/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	799	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
22/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	663	1	1	1	0.00
22/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	941	1	1	1	0.00
22/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	11	0	0	0	0.00
22/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	35	0	0	0	0.00
22/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	19	0	0	0	0.00
22/07/2011	R201 On 03-November-11			Bond Future	7.08	107.9638	107.9355	107.9638	953.00
22/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2641	3	3	3	0.00
22/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2513	3	3	3	0.00
22/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2768	3	3	3	0.00
22/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	61	0	0	0	0.00
22/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	80	0	0	0	0.00
22/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	71	0	0	0	0.00
22/07/2011	R201 On 02-February-12			Bond Future	7.17	105.1990	105.1702	105.1990	0.00
22/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2946	3	3	3	0.00
22/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3060	3	3	3	0.00
22/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2835	3	3	3	0.00
22/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	176	0	0	0	0.00
22/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	148	0	0	0	0.00
22/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	161	0	0	0	0.00
22/07/2011	R201 On 03-May-12			Bond Future	7.28	106.7780	106.7492	106.7780	0.00
22/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1789	2	2	2	0.00
22/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1871	2	2	2	0.00
22/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1709	2	2	2	0.00
22/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	717	1	1	1	0.00
22/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	642	1	1	1	0.00
22/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	679	1	1	1	0.00
22/07/2011	R202 On 04-August-11			Bond Future	174.52	173.9643	174.5205	173.9643	22,118.00
22/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173520	173	174	173	0.00
22/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173570	173	174	173	0.00
22/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173470	173	173	173	0.00
22/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2011	R202 On 03-November-11			Bond Future	177.10	176.5324	177.0964	176.5324	400.00
22/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176596	176	177	176	0.00
22/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176546	176	177	176	0.00
22/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176646	176	177	176	0.00
22/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R203 On 04-August-11			Bond Future	7.97	104.6514	104.6562	104.6514	824.00
22/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	500	1	1	1	0.00
22/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	646	1	1	1	0.00
22/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	375	0	0	0	0.00
22/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	452	0	0	0	0.00
22/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	244	0	0	0	0.00
22/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	337	0	0	0	0.00
22/07/2011	R203 On 03-November-11			Bond Future	8.07	102.0381	102.0427	102.0381	1,604.00
22/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2485	2	2	2	0.00
22/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2655	3	3	3	0.00
22/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2319	2	2	2	0.00
22/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	574	1	1	1	0.00
22/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	459	0	0	0	0.00
22/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	514	1	1	1	0.00
22/07/2011	R203 On 02-February-12			Bond Future	8.18	103.5914	103.5959	103.5914	0.00
22/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3371	3	3	3	0.00
22/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3217	3	3	3	0.00
22/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3528	4	4	4	0.00
22/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	812	1	1	1	0.00
22/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	931	1	1	1	0.00
22/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	870	1	1	1	0.00
22/07/2011	R203 On 03-May-12			Bond Future	8.30	100.9806	100.9891	100.9806	0.00
22/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3242	3	3	3	0.00
22/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3381	3	3	3	0.00
22/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3105	3	3	3	0.00
22/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1415	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
22/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1276	1	1	1	0.00
22/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1344	1	1	1	0.00
22/07/2011	R204 On 04-August-11			Bond Future	8.15	100.3347	100.2858	100.3347	220.00
22/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	174	0	0	0	0.00
22/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	114	0	0	0	0.00
22/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	253	0	0	0	0.00
22/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	771	1	1	1	0.00
22/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1180	1	1	1	0.00
22/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	966	1	1	1	0.00
22/07/2011	R204 On 03-November-11			Bond Future	8.24	101.8197	101.7671	101.8197	2,130.00
22/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3169	3	3	3	0.00
22/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2975	3	3	3	0.00
22/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3367	3	3	3	0.00
22/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	479	0	0	0	0.00
22/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	595	1	1	1	0.00
22/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	535	1	1	1	0.00
22/07/2011	R204 On 02-February-12			Bond Future	8.34	99.3385	99.2876	99.3385	0.00
22/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	4091	4	4	4	0.00
22/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4278	4	4	4	0.00
22/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3908	4	4	4	0.00
22/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	855	1	1	1	0.00
22/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	737	1	1	1	0.00
22/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	794	1	1	1	0.00
22/07/2011	R204 On 03-May-12			Bond Future	8.45	100.8258	100.7766	100.8258	0.00
22/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3404	3	3	3	0.00
22/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3257	3	3	3	0.00
22/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3553	4	4	4	0.00
22/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1848	2	2	2	0.00
22/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2036	2	2	2	0.00
22/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	1941	2	2	2	0.00
22/07/2011	R206 On 04-August-11			Bond Future	6.74	102.1929	102.1951	102.1929	9,866.00
22/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	592	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
22/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	695	1	1	1	0.00
22/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	494	0	0	0	0.00
22/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	31	0	0	0	0.00
22/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	11	0	0	0	0.00
22/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	18	0	0	0	0.00
22/07/2011	R206 On 03-November-11			Bond Future	6.82	103.7003	103.7023	103.7003	0.00
22/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1899	2	2	2	0.00
22/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1990	2	2	2	0.00
22/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1807	2	2	2	0.00
22/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	57	0	0	0	0.00
22/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	43	0	0	0	0.00
22/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	50	0	0	0	0.00
22/07/2011	R206 On 02-February-12			Bond Future	6.91	101.5160	101.5177	101.5160	0.00
22/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2058	2	2	2	0.00
22/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1982	2	2	2	0.00
22/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2136	2	2	2	0.00
22/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	116	0	0	0	0.00
22/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	137	0	0	0	0.00
22/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	125	0	0	0	0.00
22/07/2011	R206 On 03-May-12			Bond Future	7.05	103.0393	103.0409	103.0393	0.00
22/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1147	1	1	1	0.00
22/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1201	1	1	1	0.00
22/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1095	1	1	1	0.00
22/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	465	0	0	0	0.00
22/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	415	0	0	0	0.00
22/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	439	0	0	0	0.00
22/07/2011	R207 On 04-August-11			Bond Future	8.24	94.6351	94.5832	94.6351	6,115.00
22/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	534	1	1	1	0.00
22/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	396	0	0	0	0.00
22/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	698	1	1	1	0.00
22/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	341	0	0	0	0.00
22/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	615	1	1	1	0.00
22/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	465	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
22/07/2011	R207 On 03-November-11			Bond Future	8.33	96.0294	95.9788	96.0294	600.00
22/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	3059	3	3	3	0.00
22/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2859	3	3	3	0.00
22/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3260	3	3	3	0.00
22/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	639	1	1	1	0.00
22/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	782	1	1	1	0.00
22/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	709	1	1	1	0.00
22/07/2011	R207 On 02-February-12			Bond Future	8.42	93.8572	93.8025	93.8572	0.00
22/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	4075	4	4	4	0.00
22/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4269	4	4	4	0.00
22/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3885	4	4	4	0.00
22/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1018	1	1	1	0.00
22/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	878	1	1	1	0.00
22/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	946	1	1	1	0.00
22/07/2011	R207 On 03-May-12			Bond Future	8.52	95.2598	95.2067	95.2598	0.00
22/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3458	3	3	3	0.00
22/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3305	3	3	3	0.00
22/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3615	4	4	4	0.00
22/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2133	2	2	2	0.00
22/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2345	2	2	2	0.00
22/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2236	2	2	2	0.00
22/07/2011	R208 On 04-August-11			Bond Future	8.27	92.4936	92.4384	92.4936	1,511.00
22/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	489	1	0	1	0.00
22/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	645	1	1	1	0.00
22/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	360	0	0	0	0.00
22/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	809	1	1	1	0.00
22/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	480	0	0	0	0.00
22/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	630	1	1	1	0.00
22/07/2011	R208 On 03-November-11			Bond Future	8.35	90.4622	90.4082	90.4622	6,037.00
22/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	3073	3	3	3	0.00
22/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3286	3	3	3	0.00
22/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2865	3	3	3	0.00
22/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	658	1	1	1	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3728	4	4	4	0.00
22/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1188	1	1	1	665.00
22/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1764	2	2	2	0.00
22/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1489	1	1	1	665.00
22/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	531	1	1	1	1,995.00
22/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2117	2	2	2	0.00
22/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	822	1	1	1	0.00
22/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3121	3	3	3	0.00
22/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	663	1	1	1	0.00
22/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	740	1	1	1	0.00
22/07/2011	R208 On 02-February-12			Bond Future	8.44	91.8436	91.7850	91.8436	0.00
22/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4348	4	4	4	0.00
22/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4148	4	4	4	0.00
22/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4552	5	5	5	0.00
22/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1047	1	1	1	0.00
22/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1202	1	1	1	0.00
22/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1122	1	1	1	0.00
22/07/2011	R208 On 03-May-12			Bond Future	8.53	89.8271	89.7642	89.8271	0.00
22/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4519	5	5	5	0.00
22/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4703	5	5	5	0.00
22/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4339	4	4	4	0.00
22/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	1963	2	2	2	0.00
22/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1777	2	2	2	0.00
22/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1867	2	2	2	0.00
22/07/2011	R209 On 04-August-11			Bond Future	8.84	76.5292	76.4189	76.5292	0.00
22/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	60	0	0	0	0.00
22/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	96	0	0	0	0.00
22/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	35	0	0	0	0.00
22/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8936	9	9	9	0.00
22/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3210	3	3	3	0.00
22/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2436	2	2	2	0.00
22/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	2816	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
22/07/2011	R209 On 03-November-11			Bond Future	8.91	74.5166	74.3998	74.5166	1,316.00
22/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1717	2	2	2	0.00
22/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1889	2	2	2	0.00
22/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1556	2	2	2	0.00
22/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3178	3	3	3	0.00
22/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2712	3	3	3	0.00
22/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	2938	3	3	3	0.00
22/07/2011	R209 On 02-February-12			Bond Future	8.97	75.6503	75.5349	75.6503	0.00
22/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3418	3	3	3	0.00
22/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3619	4	4	4	0.00
22/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3223	3	3	3	0.00
22/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3369	3	3	3	0.00
22/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3001	3	3	3	0.00
22/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3181	3	3	3	0.00
22/07/2011	R209 On 03-May-12			Bond Future	9.04	73.6426	73.5211	73.6426	0.00
22/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3886	4	4	4	0.00
22/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3700	4	4	4	0.00
22/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4078	4	4	4	0.00
22/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	3987	4	4	4	0.00
22/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4372	4	4	4	0.00
22/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4175	4	4	4	0.00
22/07/2011	R210 On 04-August-11			Bond Future	131.26	131.2634	131.2628	131.2634	615.00
22/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25263	25	25	25	0.00
22/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25213	25	25	25	0.00
22/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25313	25	25	25	0.00
22/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R211 On 04-August-11			Bond Future	108.49	108.4896	108.4869	108.4896	0.00
22/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106987	107	107	107	0.00
22/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107037	107	107	107	0.00
22/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106937	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R211 On 03-November-11			Bond Future	110.09	110.0909	110.0882	110.0909	529.00
22/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108838	109	109	109	0.00
22/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108788	109	109	109	0.00
22/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108888	109	109	109	0.00
22/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R212 On 04-August-11			Bond Future	106.70	106.6992	106.6985	106.6992	3,852.00
22/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104198	104	104	104	0.00
22/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104148	104	104	104	0.00
22/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104248	104	104	104	0.00
22/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R212 On 03-November-11			Bond Future	108.27	108.2740	108.2733	108.2740	240.00
22/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105773	106	106	106	0.00
22/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105723	106	106	106	0.00
22/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105823	106	106	106	0.00
22/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 04-August-11			Bond Future	8.80	86.4991	86.4264	86.4991	0.00
22/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7319	7	7	7	0.00
22/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6410	6	6	6	0.00
22/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	6863	7	7	7	0.00
22/07/2011	R213 On 03-November-11			Bond Future	8.87	84.2354	84.1637	84.2354	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
22/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1387	1	1	1	0.00
22/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	576	1	1	1	0.00
22/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	980	1	1	1	0.00
22/07/2011	R213 On 02-February-12			Bond Future	8.95	85.5232	85.4446	85.5232	0.00
22/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	430	1	0	1	0.00
22/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	818	1	1	1	0.00
22/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	39	0	0	0	0.00
22/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 03-May-12			Bond Future	9.02	83.2643	83.1869	83.2643	0.00
22/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1766	2	2	2	0.00
22/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	2139	2	2	2	0.00
22/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1390	1	1	1	0.00
22/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
22/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
22/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
22/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
22/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
22/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
22/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
22/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
22/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
22/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
22/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
22/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
22/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
22/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
22/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
22/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
22/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
22/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
22/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
22/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
22/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
22/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
22/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/07/2011	TRT1 On 04-August-11			Index Future	353.56	353.7680	353.5600	353.7680	100.00
22/07/2011	TRT1 On 03-November-11			Index Future	358.34	358.5550	358.3440	358.5550	0.00