



# Derivatives Weekly Statistics Report

From: 20/06/2011 To: 21/06/2011

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	AL7T On 04-August-11			Index Future	384.34	384.1700	384.3410	384.1700	30.00
20/06/2011	AL7T On 03-November-11			Index Future	390.11	389.9360	390.1080	389.9360	0.00
20/06/2011	ALBI On 04-August-11			Index Future	353.67	353.2590	353.6710	353.2590	1,019.00
20/06/2011	ALBI On 03-November-11			Index Future	358.98	358.5610	358.9780	358.5610	0.00
20/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0320	0.0311	0.0320	22,388.00
20/06/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.1072	0.1091	0.1072	21,898.00
20/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	CRD1 On 04-August-11			Index Future	160.12	159.9020	160.1160	159.9020	2.00
20/06/2011	CRD1 On 03-November-11			Index Future	162.27	162.0550	162.2720	162.0550	0.00
20/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2011	GOVI On 04-August-11			GOVI	354.57	354.1460	354.5680	354.1460	179.00
20/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	65680	6	7	6	0.00
20/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	65580	6	7	6	0.00
20/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	65780	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
20/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
20/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
20/06/2011	GOVI On 03-November-11			GOVI	359.89	359.4610	359.8890	359.4610	0.00
20/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	28890	2	3	2	0.00
20/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	28790	2	3	2	0.00
20/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	28990	2	3	2	0.00
20/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
20/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
20/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
20/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2011	IGOV On 04-August-11			Index Future	155.71	155.9210	155.7100	155.9210	68.00
20/06/2011	IGOV On 03-November-11			Index Future	158.05	158.2620	158.0460	158.2620	0.00
20/06/2011	ILBI On 04-August-11			Index Future	415.98	417.3090	415.9800	417.3090	0.00
20/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	5,000.00
20/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3100	94.3400	94.3100	0.00
20/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.73	94.2600	94.2700	94.2600	15,600.00
20/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.1400	94.1500	94.1400	100.00
20/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.99	93.9800	94.0100	93.9800	1,000.00
20/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.07	93.9200	93.9300	93.9200	5,491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.39	93.5900	93.6100	93.5900	1,090.00
20/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	2,890.00
20/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.05	92.9300	92.9500	92.9300	44,710.00
20/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.33	92.6400	92.6700	92.6400	490.00
20/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.62	92.3500	92.3800	92.3500	290.00
20/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.91	92.0500	92.0900	92.0500	0.00
20/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/06/2011	OTH1 On 04-August-11			Index Future	348.45	348.0920	348.4450	348.0920	3.00
20/06/2011	OTH1 On 03-November-11			Index Future	353.67	353.3170	353.6740	353.3170	0.00
20/06/2011	R157 On 04-August-11			Bond Future	7.57	125.7964	125.9642	125.7964	6,656.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	488	0	0	0	1,000.00
20/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	578	1	1	1	0.00
20/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	407	0	0	0	0.00
20/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	138	0	0	0	1,320.00
20/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2469	2	2	2	0.00
20/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	678	1	1	1	440.00
20/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1170	1	1	1	0.00
20/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	284	0	0	0	440.00
20/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	48	0	0	0	1,320.00
20/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	569	1	1	1	0.00
20/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	885	1	1	1	0.00
20/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1602	2	2	2	0.00
20/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	664	1	1	1	0.00
20/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	770	1	1	1	0.00
20/06/2011	R157 On 03-November-11			Bond Future	7.69	120.8559	121.0244	120.8559	3,358.00
20/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2370	2	2	2	0.00
20/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2230	2	2	2	0.00
20/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2513	2	3	2	0.00
20/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	311	0	0	0	0.00
20/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	386	0	0	0	0.00
20/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	347	0	0	0	0.00
20/06/2011	R157 On 02-February-12			Bond Future	7.83	122.6958	122.8667	122.6958	0.00
20/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	2923	3	3	3	0.00
20/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3049	3	3	3	0.00
20/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2799	3	3	3	0.00
20/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	692	1	1	1	0.00
20/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	608	1	1	1	0.00
20/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	649	1	1	1	0.00
20/06/2011	R157 On 03-May-12			Bond Future	7.98	117.7433	117.9212	117.7433	0.00
20/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2137	2	2	2	0.00
20/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2235	2	2	2	0.00
20/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2041	2	2	2	0.00
20/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1341	1	1	1	0.00

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20/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1220	1	1	1	0.00
20/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1279	1	1	1	0.00
20/06/2011	R186 On 04-August-11			Bond Future	8.63	117.0423	117.1454	117.0423	11,137.00
20/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	422	0	0	0	0.00
20/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	522	1	1	1	0.00
20/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	337	0	0	0	0.00
20/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	639	1	1	1	600.00
20/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9433	9	9	9	0.00
20/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	1994	2	2	2	200.00
20/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3523	3	4	3	0.00
20/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	596	1	1	1	200.00
20/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	20	0	0	0	600.00
20/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1359	1	1	1	0.00
20/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4494	5	4	5	0.00
20/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	3328	3	3	3	0.00
20/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3697	4	4	4	0.00
20/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	4086	4	4	4	0.00
20/06/2011	R186 On 03-November-11			Bond Future	8.71	118.7825	118.8838	118.7825	13,789.00
20/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	4664	5	5	5	0.00
20/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	4953	5	5	5	0.00
20/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3346	3	3	3	5,600.00
20/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4384	4	4	4	0.00
20/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2205	2	2	2	0.00
20/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2979	3	3	3	0.00
20/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1883	2	2	2	0.00
20/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	2038	2	2	2	0.00
20/06/2011	R186 On 02-February-12			Bond Future	8.79	115.2959	115.4043	115.2959	2,500.00
20/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5125	5	5	5	0.00
20/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	4871	5	5	5	0.00
20/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5386	5	5	5	0.00
20/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	3062	3	3	3	0.00
20/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3429	4	3	4	0.00
20/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3240	3	3	3	0.00

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20/06/2011	R186 On 03-May-12			Bond Future	8.87	117.0527	117.1591	117.0527	0.00
20/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	5872	6	6	6	0.00
20/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5635	6	6	6	0.00
20/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6114	6	6	6	0.00
20/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4551	5	5	5	0.00
20/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4946	5	5	5	0.00
20/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4745	5	5	5	0.00
20/06/2011	R189 On 04-August-11			Bond Future	214.19	214.1296	214.1889	214.1296	0.00
20/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2189	2	2	2	0.00
20/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2139	2	2	2	0.00
20/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2239	2	2	2	0.00
20/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R197 On 04-August-11			Bond Future	234.58	234.5073	234.5808	234.5073	30.00
20/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3081	3	3	3	0.00
20/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3131	3	3	3	0.00
20/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3031	3	3	3	0.00
20/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R201 On 04-August-11			Bond Future	7.18	105.6624	105.7924	105.6624	171.00
20/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	518	0	1	0	0.00
20/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	613	1	1	1	0.00
20/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	434	0	0	0	0.00
20/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	380	0	0	0	0.00
20/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	257	0	0	0	0.00
20/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	312	0	0	0	0.00
20/06/2011	R201 On 03-November-11			Bond Future	7.28	107.2299	107.3621	107.2299	775.00
20/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2193	2	2	2	0.00
20/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2310	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
20/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2076	2	2	2	0.00
20/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	217	0	0	0	0.00
20/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	176	0	0	0	0.00
20/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	196	0	0	0	0.00
20/06/2011	R201 On 02-February-12			Bond Future	7.39	104.4533	104.5884	104.4533	0.00
20/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2508	2	3	2	0.00
20/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2614	3	3	3	0.00
20/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2405	2	2	2	0.00
20/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	328	0	0	0	0.00
20/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	284	0	0	0	0.00
20/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	305	0	0	0	0.00
20/06/2011	R201 On 03-May-12			Bond Future	7.53	106.0373	106.1730	106.0373	0.00
20/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1495	1	1	1	0.00
20/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1567	1	2	1	0.00
20/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1424	1	1	1	0.00
20/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	1008	1	1	1	0.00
20/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	914	1	1	1	0.00
20/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	961	1	1	1	0.00
20/06/2011	R202 On 04-August-11			Bond Future	175.24	175.1847	175.2393	175.1847	18,398.00
20/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174239	174	174	174	0.00
20/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174289	174	174	174	0.00
20/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174189	174	174	174	0.00
20/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 03-November-11			Bond Future	177.84	177.7855	177.8406	177.7855	400.00
20/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177341	177	177	177	0.00
20/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177291	177	177	177	0.00
20/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177391	177	177	177	0.00
20/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R203 On 04-August-11			Bond Future	8.16	103.5884	103.7401	103.5884	824.00
20/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	447	0	0	0	0.00
20/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	368	0	0	0	0.00
20/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	538	1	1	1	0.00
20/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	1052	1	1	1	0.00
20/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1361	1	1	1	0.00
20/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1200	1	1	1	0.00
20/06/2011	R203 On 03-November-11			Bond Future	8.27	100.9647	101.1198	100.9647	1,630.00
20/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2021	2	2	2	0.00
20/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	1881	2	2	2	0.00
20/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2166	2	2	2	0.00
20/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	893	1	1	1	0.00
20/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	1059	1	1	1	0.00
20/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	973	1	1	1	0.00
20/06/2011	R203 On 02-February-12			Bond Future	8.39	102.4993	102.6569	102.4993	0.00
20/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	2874	3	3	3	0.00
20/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2737	3	3	3	0.00
20/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3015	3	3	3	0.00
20/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1238	1	1	1	0.00
20/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1390	1	1	1	0.00
20/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1312	1	1	1	0.00
20/06/2011	R203 On 03-May-12			Bond Future	8.52	99.8918	100.0512	99.8918	0.00
20/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2781	3	3	3	0.00
20/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	2907	3	3	3	0.00
20/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2658	3	3	3	0.00
20/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1906	2	2	2	0.00
20/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1740	2	2	2	0.00
20/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1821	2	2	2	0.00
20/06/2011	R204 On 04-August-11			Bond Future	8.35	99.0944	99.1801	99.0944	70.00
20/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	227	0	0	0	0.00
20/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	285	0	0	0	0.00
20/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	178	0	0	0	0.00
20/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2350	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
20/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1908	2	2	2	0.00
20/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	2124	2	2	2	0.00
20/06/2011	R204 On 03-November-11			Bond Future	8.45	100.5656	100.6538	100.5656	2,133.00
20/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2570	3	3	3	0.00
20/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2739	3	3	3	0.00
20/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2406	2	2	2	0.00
20/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1140	1	1	1	0.00
20/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	964	1	1	1	0.00
20/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	1049	1	1	1	0.00
20/06/2011	R204 On 02-February-12			Bond Future	8.56	98.0641	98.1544	98.0641	0.00
20/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3429	3	3	3	0.00
20/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3596	4	4	4	0.00
20/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3266	3	3	3	0.00
20/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1347	1	1	1	0.00
20/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1188	1	1	1	0.00
20/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1265	1	1	1	0.00
20/06/2011	R204 On 03-May-12			Bond Future	8.68	99.5504	99.6425	99.5504	0.00
20/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	2901	3	3	3	0.00
20/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2771	3	3	3	0.00
20/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3034	3	3	3	0.00
20/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2464	3	2	3	0.00
20/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2684	3	3	3	0.00
20/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2572	3	3	3	0.00
20/06/2011	R206 On 04-August-11			Bond Future	6.99	101.5507	101.6459	101.5507	9,866.00
20/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	333	0	0	0	0.00
20/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	278	0	0	0	0.00
20/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	395	0	0	0	0.00
20/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	260	0	0	0	0.00
20/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	364	0	0	0	0.00
20/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	309	0	0	0	0.00
20/06/2011	R206 On 03-November-11			Bond Future	7.10	103.0573	103.1554	103.0573	0.00
20/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1467	1	1	1	0.00
20/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1386	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
20/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1548	1	2	1	0.00
20/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	148	0	0	0	0.00
20/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	183	0	0	0	0.00
20/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	165	0	0	0	0.00
20/06/2011	R206 On 02-February-12			Bond Future	7.22	100.8627	100.9626	100.8627	0.00
20/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1642	2	2	2	0.00
20/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1574	2	2	2	0.00
20/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1713	2	2	2	0.00
20/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	248	0	0	0	0.00
20/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	284	0	0	0	0.00
20/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	264	0	0	0	0.00
20/06/2011	R206 On 03-May-12			Bond Future	7.40	102.3920	102.4935	102.3920	0.00
20/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	861	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	906	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	817	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	734	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	667	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	700	1	1	1	0.00
20/06/2011	R207 On 04-August-11			Bond Future	8.44	93.4104	93.4161	93.4104	5,725.00
20/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	475	1	0	1	0.00
20/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	574	1	1	1	0.00
20/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	388	0	0	0	0.00
20/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1775	2	2	2	0.00
20/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1384	1	1	1	0.00
20/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1573	2	2	2	0.00
20/06/2011	R207 On 03-November-11			Bond Future	8.54	94.7974	94.8029	94.7974	600.00
20/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2488	3	2	3	0.00
20/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2658	3	3	3	0.00
20/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2318	2	2	2	0.00
20/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1417	1	1	1	0.00
20/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1213	1	1	1	0.00
20/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1314	1	1	1	0.00
20/06/2011	R207 On 02-February-12			Bond Future	8.64	92.5992	92.6099	92.5992	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
20/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3411	3	3	3	0.00
20/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3583	4	4	4	0.00
20/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3243	3	3	3	0.00
20/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1569	2	2	2	0.00
20/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1385	1	1	1	0.00
20/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1474	1	1	1	0.00
20/06/2011	R207 On 03-May-12			Bond Future	8.75	94.0058	94.0111	94.0058	0.00
20/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	2953	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3091	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2817	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2927	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	3052	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2804	3	3	3	0.00
20/06/2011	R208 On 04-August-11			Bond Future	8.48	91.2834	91.1990	91.2834	1,361.00
20/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	483	1	0	1	0.00
20/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	583	1	1	1	0.00
20/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	397	0	0	0	0.00
20/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	2085	2	2	2	0.00
20/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1657	2	2	2	0.00
20/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1863	2	2	2	0.00
20/06/2011	R208 On 03-November-11			Bond Future	8.57	89.2435	89.1551	89.2435	5,998.00
20/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2463	3	2	3	0.00
20/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2291	2	2	2	0.00
20/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2642	3	3	3	0.00
20/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1273	1	1	1	0.00
20/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1501	1	2	1	0.00
20/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1383	1	1	1	0.00
20/06/2011	R208 On 02-February-12			Bond Future	8.66	90.6006	90.5086	90.6006	0.00
20/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3660	4	4	4	0.00
20/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3483	4	3	4	0.00
20/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	3841	4	4	4	0.00
20/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1612	2	2	2	0.00
20/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1813	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
20/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1710	2	2	2	0.00
20/06/2011	R208 On 03-May-12			Bond Future	8.75	88.5800	88.4902	88.5800	0.00
20/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	3887	4	4	4	0.00
20/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3725	4	4	4	0.00
20/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4053	4	4	4	0.00
20/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2401	2	2	2	0.00
20/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2623	3	3	3	0.00
20/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2509	2	3	2	0.00
20/06/2011	R209 On 04-August-11			Bond Future	8.82	76.4898	76.5766	76.4898	0.00
20/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	466	0	0	0	0.00
20/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	569	1	1	1	0.00
20/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	377	0	0	0	0.00
20/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9100	9	9	9	0.00
20/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	7	0	0	0	0.00
20/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3394	3	3	3	0.00
20/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2751	3	3	3	0.00
20/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	3064	3	3	3	0.00
20/06/2011	R209 On 03-November-11			Bond Future	8.88	74.4854	74.5711	74.4854	1,318.00
20/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2114	2	2	2	0.00
20/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2294	2	2	2	0.00
20/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1943	2	2	2	0.00
20/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3393	3	3	3	0.00
20/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2946	3	3	3	0.00
20/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3163	3	3	3	0.00
20/06/2011	R209 On 02-February-12			Bond Future	8.95	75.6195	75.7042	75.6195	0.00
20/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3769	4	4	4	0.00
20/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3973	4	4	4	0.00
20/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3571	4	4	4	0.00
20/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3548	4	4	4	0.00
20/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3186	3	3	3	0.00
20/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3362	3	3	3	0.00
20/06/2011	R209 On 03-May-12			Bond Future	9.01	73.6198	73.7110	73.6198	0.00
20/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4204	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
20/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4399	4	4	4	0.00
20/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4015	4	4	4	0.00
20/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4497	5	4	5	0.00
20/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4118	4	4	4	0.00
20/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4303	4	4	4	0.00
20/06/2011	R210 On 04-August-11			Bond Future	130.95	130.9125	130.9536	130.9125	425.00
20/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	24954	25	25	25	0.00
20/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25004	25	25	25	0.00
20/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	24904	25	25	25	0.00
20/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 04-August-11			Bond Future	107.79	107.7553	107.7878	107.7553	0.00
20/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106288	106	106	106	0.00
20/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106238	106	106	106	0.00
20/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106338	106	106	106	0.00
20/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 03-November-11			Bond Future	109.39	109.3551	109.3879	109.3551	529.00
20/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108138	108	108	108	0.00
20/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108088	108	108	108	0.00
20/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108188	108	108	108	0.00
20/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 04-August-11			Bond Future	106.74	106.7041	106.7380	106.7041	3,852.00
20/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104238	104	104	104	0.00
20/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104288	104	104	104	0.00
20/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104188	104	104	104	0.00
20/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 03-November-11			Bond Future	108.32	108.2883	108.3224	108.2883	240.00
20/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105822	106	106	106	0.00
20/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105772	106	106	106	0.00
20/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105872	106	106	106	0.00
20/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 04-August-11			Bond Future	8.83	86.0803	86.1686	86.0803	0.00
20/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6668	7	7	7	0.00
20/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7577	8	8	8	0.00
20/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	7121	7	7	7	0.00
20/06/2011	R213 On 03-November-11			Bond Future	8.90	83.8224	83.9095	83.8224	0.00
20/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1641	2	2	2	0.00
20/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	830	1	1	1	0.00
20/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1234	1	1	1	0.00
20/06/2011	R213 On 02-February-12			Bond Future	8.98	85.1004	85.1863	85.1004	0.00
20/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	172	0	0	0	0.00
20/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	559	0	1	0	0.00
20/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	219	0	0	0	0.00
20/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-May-12			Bond Future	9.05	82.8475	82.9398	82.8475	0.00
20/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1519	1	2	1	0.00
20/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	1892	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
20/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1143	1	1	1	0.00
20/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 04-August-11			Bond Future	0.08	175.1869	175.2481	175.1869	0.00
20/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	25734	26	26	26	0.00
20/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24461	24	24	24	0.00
20/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26993	27	27	27	0.00
20/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
20/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
20/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
20/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
20/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ11 On 03-November-11			Bond Future	0.80	109.3557	109.3879	109.3557	0.00
20/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1087	1	1	1	0.00
20/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	822	1	1	1	0.00
20/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1351	1	1	1	0.00
20/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11			Bond Future	2.04	106.7001	106.7390	106.7001	0.00
20/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	97	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	880	1	1	1	0.00
20/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	390	0	0	0	0.00
20/06/2011	RZ12 On 03-November-11			Bond Future	1.93	108.2853	108.3238	108.2853	0.00
20/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	672	1	1	1	0.00
20/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1149	1	1	1	0.00
20/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	192	0	0	0	0.00
20/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	TRT1 On 04-August-11			Index Future	350.36	349.9360	350.3600	349.9360	100.00
20/06/2011	TRT1 On 03-November-11			Index Future	355.08	354.6470	355.0770	354.6470	0.00
21/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	AL7T On 04-August-11			Index Future	385.71	384.3410	385.7060	384.3410	30.00
21/06/2011	AL7T On 03-November-11			Index Future	391.49	390.1080	391.4930	390.1080	0.00
21/06/2011	ALBI On 04-August-11			Index Future	354.83	353.6710	354.8250	353.6710	1,019.00
21/06/2011	ALBI On 03-November-11			Index Future	360.15	358.9780	360.1490	358.9780	0.00
21/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0311	0.0330	0.0311	22,388.00
21/06/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.1091	0.1006	0.1091	21,898.00
21/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	CRD1 On 04-August-11			Index Future	160.46	160.1160	160.4630	160.1160	2.00
21/06/2011	CRD1 On 03-November-11			Index Future	162.62	162.2720	162.6240	162.2720	0.00
21/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	GOVI On 04-August-11			GOVI	355.69	354.5680	355.6890	354.5680	179.00
21/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	76890	7	8	7	0.00
21/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	76990	7	8	7	0.00
21/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	76790	7	8	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
21/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 03-November-11			GOVI	361.03	359.8890	361.0260	359.8890	0.00
21/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	40260	3	4	3	0.00
21/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	40160	3	4	3	0.00
21/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	40360	3	4	3	0.00
21/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
21/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2011	IGOV On 04-August-11			Index Future	155.72	155.7100	155.7220	155.7100	68.00
21/06/2011	IGOV On 03-November-11			Index Future	158.06	158.0460	158.0590	158.0460	0.00
21/06/2011	ILBI On 04-August-11			Index Future	416.11	415.9800	416.1060	415.9800	0.00
21/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	5,000.00
21/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	0.00
21/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2700	94.2800	94.2700	15,600.00
21/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1500	94.1700	94.1500	100.00
21/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.97	94.0100	94.0300	94.0100	1,000.00
21/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.04	93.9300	93.9600	93.9300	5,491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.38	93.6100	93.6200	93.6100	1,090.00
21/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.72	93.2000	93.2800	93.2000	2,890.00
21/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.96	92.9500	93.0400	92.9500	44,710.00
21/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.24	92.6700	92.7600	92.6700	490.00
21/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.53	92.3800	92.4700	92.3800	290.00
21/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.69	92.0900	92.3100	92.0900	0.00
21/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
21/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
21/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/06/2011	OTH1 On 04-August-11			Index Future	349.78	348.4450	349.7790	348.4450	3.00
21/06/2011	OTH1 On 03-November-11			Index Future	355.03	353.6740	355.0270	353.6740	0.00
21/06/2011	R157 On 04-August-11			Bond Future	7.52	125.9642	126.1714	125.9642	6,656.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	575	0	1	0	1,000.00
21/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	676	1	1	1	0.00
21/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	485	0	0	0	0.00
21/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	172	0	0	0	1,320.00
21/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	787	1	1	1	440.00
21/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1317	1	1	1	0.00
21/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2662	2	3	2	0.00
21/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	34	0	0	0	1,320.00
21/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	224	0	0	0	440.00
21/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	471	1	0	1	0.00
21/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	755	1	1	1	0.00
21/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1429	2	1	2	0.00
21/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	555	1	1	1	0.00
21/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	649	1	1	1	0.00
21/06/2011	R157 On 03-November-11			Bond Future	7.63	121.0244	121.2372	121.0244	3,358.00
21/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2535	2	3	2	0.00
21/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2682	3	3	3	0.00
21/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2391	2	2	2	0.00
21/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	335	0	0	0	0.00
21/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	267	0	0	0	0.00
21/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	299	0	0	0	0.00
21/06/2011	R157 On 02-February-12			Bond Future	7.76	122.8667	123.0825	122.8667	0.00
21/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3080	3	3	3	0.00
21/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2953	3	3	3	0.00
21/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3209	3	3	3	0.00
21/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	553	1	1	1	0.00
21/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	630	1	1	1	0.00
21/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	590	1	1	1	0.00
21/06/2011	R157 On 03-May-12			Bond Future	7.91	117.9212	118.1377	117.9212	0.00
21/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2264	2	2	2	0.00
21/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2165	2	2	2	0.00
21/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2365	2	2	2	0.00
21/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1133	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
21/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1248	1	1	1	0.00
21/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1190	1	1	1	0.00
21/06/2011	R186 On 04-August-11			Bond Future	8.58	117.1454	117.6817	117.1454	11,137.00
21/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	521	0	1	0	0.00
21/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	639	1	1	1	0.00
21/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	420	0	0	0	0.00
21/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	776	1	1	1	600.00
21/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2294	2	2	2	200.00
21/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3930	4	4	4	0.00
21/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9962	9	10	9	0.00
21/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	13	0	0	0	600.00
21/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	467	1	0	1	200.00
21/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1123	1	1	1	0.00
21/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4040	4	4	4	0.00
21/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2929	3	3	3	0.00
21/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3278	4	3	4	0.00
21/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3649	4	4	4	0.00
21/06/2011	R186 On 03-November-11			Bond Future	8.65	118.8838	119.4289	118.8838	13,789.00
21/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5010	5	5	5	0.00
21/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5310	5	5	5	0.00
21/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4718	4	5	4	0.00
21/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3632	3	4	3	5,600.00
21/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1993	2	2	2	0.00
21/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2719	3	3	3	0.00
21/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1695	2	2	2	0.00
21/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1839	2	2	2	0.00
21/06/2011	R186 On 02-February-12			Bond Future	8.73	115.4043	115.9577	115.4043	2,500.00
21/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5449	5	5	5	0.00
21/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5718	5	6	5	0.00
21/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5185	5	5	5	0.00
21/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3190	3	3	3	0.00
21/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2840	3	3	3	0.00
21/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3011	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
21/06/2011	R186 On 03-May-12			Bond Future	8.81	117.1591	117.7200	117.1591	0.00
21/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6181	6	6	6	0.00
21/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6430	6	6	6	0.00
21/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5936	6	6	6	0.00
21/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4686	5	5	5	0.00
21/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4306	5	4	5	0.00
21/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4493	5	4	5	0.00
21/06/2011	R189 On 04-August-11			Bond Future	214.21	214.1889	214.2055	214.1889	0.00
21/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2205	2	2	2	0.00
21/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2255	2	2	2	0.00
21/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2155	2	2	2	0.00
21/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R197 On 04-August-11			Bond Future	234.65	234.5808	234.6548	234.5808	30.00
21/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3155	3	3	3	0.00
21/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3105	3	3	3	0.00
21/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3205	3	3	3	0.00
21/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R201 On 04-August-11			Bond Future	7.12	105.7924	105.9864	105.7924	171.00
21/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	634	1	1	1	0.00
21/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	538	0	1	0	0.00
21/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	739	1	1	1	0.00
21/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	189	0	0	0	0.00
21/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	290	0	0	0	0.00
21/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	234	0	0	0	0.00
21/06/2011	R201 On 03-November-11			Bond Future	7.21	107.3621	107.5594	107.3621	775.00
21/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2357	2	2	2	0.00
21/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2237	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
21/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2477	2	2	2	0.00
21/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	146	0	0	0	0.00
21/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	180	0	0	0	0.00
21/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	163	0	0	0	0.00
21/06/2011	R201 On 02-February-12			Bond Future	7.32	104.5884	104.7862	104.5884	0.00
21/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2666	3	3	3	0.00
21/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2561	2	3	2	0.00
21/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2775	3	3	3	0.00
21/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	247	0	0	0	0.00
21/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	286	0	0	0	0.00
21/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	265	0	0	0	0.00
21/06/2011	R201 On 03-May-12			Bond Future	7.44	106.1730	106.3757	106.1730	0.00
21/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1612	1	2	1	0.00
21/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1538	1	2	1	0.00
21/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1688	2	2	2	0.00
21/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	833	1	1	1	0.00
21/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	919	1	1	1	0.00
21/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	875	1	1	1	0.00
21/06/2011	R202 On 04-August-11			Bond Future	175.29	175.2393	175.2942	175.2393	18,698.00
21/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174294	174	174	174	0.00
21/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174244	174	174	174	0.00
21/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174344	174	174	174	0.00
21/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 03-November-11			Bond Future	177.90	177.8406	177.8962	177.8406	400.00
21/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177396	177	177	177	0.00
21/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177346	177	177	177	0.00
21/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177446	177	177	177	0.00
21/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R203 On 04-August-11			Bond Future	8.11	103.7401	103.9872	103.7401	824.00
21/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	532	0	1	0	0.00
21/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	634	1	1	1	0.00
21/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	441	0	0	0	0.00
21/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1187	1	1	1	0.00
21/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	901	1	1	1	0.00
21/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1038	1	1	1	0.00
21/06/2011	R203 On 03-November-11			Bond Future	8.21	101.1198	101.3713	101.1198	1,630.00
21/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2176	2	2	2	0.00
21/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2326	2	2	2	0.00
21/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2030	2	2	2	0.00
21/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	956	1	1	1	0.00
21/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	802	1	1	1	0.00
21/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	877	1	1	1	0.00
21/06/2011	R203 On 02-February-12			Bond Future	8.33	102.6569	102.9159	102.6569	0.00
21/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3036	3	3	3	0.00
21/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3181	3	3	3	0.00
21/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2895	3	3	3	0.00
21/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1289	1	1	1	0.00
21/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1145	1	1	1	0.00
21/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1215	1	1	1	0.00
21/06/2011	R203 On 03-May-12			Bond Future	8.46	100.0512	100.3121	100.0512	0.00
21/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2931	3	3	3	0.00
21/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2804	3	3	3	0.00
21/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3060	3	3	3	0.00
21/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1632	2	2	2	0.00
21/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1791	2	2	2	0.00
21/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1710	2	2	2	0.00
21/06/2011	R204 On 04-August-11			Bond Future	8.29	99.1801	99.4913	99.1801	70.00
21/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	286	0	0	0	0.00
21/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	227	0	0	0	0.00
21/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	356	0	0	0	0.00
21/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1668	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
21/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2088	2	2	2	0.00
21/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1872	2	2	2	0.00
21/06/2011	R204 On 03-November-11			Bond Future	8.39	100.6538	100.9658	100.6538	2,133.00
21/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2771	3	3	3	0.00
21/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2600	2	3	2	0.00
21/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2946	3	3	3	0.00
21/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	859	1	1	1	0.00
21/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1022	1	1	1	0.00
21/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	938	1	1	1	0.00
21/06/2011	R204 On 02-February-12			Bond Future	8.50	98.1544	98.4715	98.1544	0.00
21/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3639	3	4	3	0.00
21/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3471	3	3	3	0.00
21/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3810	4	4	4	0.00
21/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1085	1	1	1	0.00
21/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1235	1	1	1	0.00
21/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1158	1	1	1	0.00
21/06/2011	R204 On 03-May-12			Bond Future	8.62	99.6425	99.9635	99.6425	0.00
21/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3071	3	3	3	0.00
21/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3208	3	3	3	0.00
21/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2936	3	3	3	0.00
21/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2528	3	3	3	0.00
21/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2317	2	2	2	0.00
21/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2421	3	2	3	0.00
21/06/2011	R206 On 04-August-11			Bond Future	6.92	101.6459	101.7901	101.6459	9,866.00
21/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	408	0	0	0	0.00
21/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	478	0	0	0	0.00
21/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	346	0	0	0	0.00
21/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	288	0	0	0	0.00
21/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	199	0	0	0	0.00
21/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	239	0	0	0	0.00
21/06/2011	R206 On 03-November-11			Bond Future	7.02	103.1554	103.3018	103.1554	0.00
21/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1585	1	2	1	0.00
21/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1669	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
21/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1502	1	2	1	0.00
21/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	153	0	0	0	0.00
21/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	122	0	0	0	0.00
21/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	137	0	0	0	0.00
21/06/2011	R206 On 02-February-12			Bond Future	7.14	100.9626	101.1091	100.9626	0.00
21/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1755	2	2	2	0.00
21/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1828	2	2	2	0.00
21/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1684	2	2	2	0.00
21/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	248	0	0	0	0.00
21/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	216	0	0	0	0.00
21/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	231	0	0	0	0.00
21/06/2011	R206 On 03-May-12			Bond Future	7.30	102.4935	102.6437	102.4935	0.00
21/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	943	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	897	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	990	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	601	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	664	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	632	1	1	1	0.00
21/06/2011	R207 On 04-August-11			Bond Future	8.39	93.4161	93.7119	93.4161	5,725.00
21/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	567	0	1	0	0.00
21/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	468	0	0	0	0.00
21/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	680	1	1	1	0.00
21/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1195	1	1	1	0.00
21/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1559	2	2	2	0.00
21/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1369	2	1	2	0.00
21/06/2011	R207 On 03-November-11			Bond Future	8.48	94.8029	95.1020	94.8029	600.00
21/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2668	2	3	2	0.00
21/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2491	2	2	2	0.00
21/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2844	3	3	3	0.00
21/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1100	1	1	1	0.00
21/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1291	1	1	1	0.00
21/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1195	1	1	1	0.00
21/06/2011	R207 On 02-February-12			Bond Future	8.58	92.6099	92.9117	92.6099	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
21/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3603	3	4	3	0.00
21/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3430	3	3	3	0.00
21/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3780	4	4	4	0.00
21/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1280	1	1	1	0.00
21/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1454	2	1	2	0.00
21/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1365	1	1	1	0.00
21/06/2011	R207 On 03-May-12			Bond Future	8.69	94.0111	94.3200	94.0111	0.00
21/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3110	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3253	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2970	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2897	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2657	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2775	3	3	3	0.00
21/06/2011	R208 On 04-August-11			Bond Future	8.41	91.1990	91.6036	91.1990	1,361.00
21/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	606	0	1	0	0.00
21/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	723	1	1	1	0.00
21/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	503	0	1	0	0.00
21/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1787	2	2	2	0.00
21/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1392	2	1	2	0.00
21/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1582	2	2	2	0.00
21/06/2011	R208 On 03-November-11			Bond Future	8.50	89.1551	89.5683	89.1551	6,003.00
21/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2712	2	3	2	0.00
21/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2901	3	3	3	0.00
21/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2529	2	3	2	0.00
21/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1326	2	1	2	0.00
21/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1118	1	1	1	0.00
21/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1218	1	1	1	0.00
21/06/2011	R208 On 02-February-12			Bond Future	8.58	90.5086	90.9295	90.5086	0.00
21/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3926	4	4	4	0.00
21/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4114	4	4	4	0.00
21/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3742	3	4	3	0.00
21/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1651	2	2	2	0.00
21/06/2011	R208 On 02-February-12	9.05	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
21/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1555	2	2	2	0.00
21/06/2011	R208 On 03-May-12			Bond Future	8.68	88.4902	88.9123	88.4902	0.00
21/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4134	4	4	4	0.00
21/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3966	4	4	4	0.00
21/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4306	4	4	4	0.00
21/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2232	2	2	2	0.00
21/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2442	3	2	3	0.00
21/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2334	3	2	3	0.00
21/06/2011	R209 On 04-August-11			Bond Future	8.77	76.5766	76.9891	76.5766	0.00
21/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	559	0	1	0	0.00
21/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	677	1	1	1	0.00
21/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	456	0	0	0	0.00
21/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9510	9	10	9	0.00
21/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	4	0	0	0	0.00
21/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3060	3	3	3	0.00
21/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2447	3	2	3	0.00
21/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2744	3	3	3	0.00
21/06/2011	R209 On 03-November-11			Bond Future	8.83	74.5711	74.9865	74.5711	1,318.00
21/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2298	2	2	2	0.00
21/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2117	2	2	2	0.00
21/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2488	2	2	2	0.00
21/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2725	3	3	3	0.00
21/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3152	3	3	3	0.00
21/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2932	3	3	3	0.00
21/06/2011	R209 On 02-February-12			Bond Future	8.89	75.7042	76.1301	75.7042	0.00
21/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3996	4	4	4	0.00
21/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3790	4	4	4	0.00
21/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4207	4	4	4	0.00
21/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2994	3	3	3	0.00
21/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3341	4	3	4	0.00
21/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3163	3	3	3	0.00
21/06/2011	R209 On 03-May-12			Bond Future	8.96	73.7110	74.1393	73.7110	0.00
21/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4426	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
21/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4627	4	5	4	0.00
21/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4230	4	4	4	0.00
21/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4284	4	4	4	0.00
21/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3918	4	4	4	0.00
21/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4097	4	4	4	0.00
21/06/2011	R210 On 04-August-11			Bond Future	130.99	130.9536	130.9949	130.9536	425.00
21/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	24995	25	25	25	0.00
21/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25045	25	25	25	0.00
21/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	24945	25	25	25	0.00
21/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 04-August-11			Bond Future	107.60	107.7878	107.5952	107.7878	0.00
21/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106095	106	106	106	0.00
21/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106045	106	106	106	0.00
21/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106145	106	106	106	0.00
21/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 03-November-11			Bond Future	109.19	109.3879	109.1923	109.3879	529.00
21/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	107942	108	108	108	0.00
21/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	107992	108	108	108	0.00
21/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	107892	108	108	108	0.00
21/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 04-August-11			Bond Future	106.77	106.7380	106.7720	106.7380	3,852.00
21/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104272	104	104	104	0.00
21/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104322	104	104	104	0.00
21/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104222	104	104	104	0.00
21/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 03-November-11			Bond Future	108.36	108.3224	108.3568	108.3224	240.00
21/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105857	106	106	106	0.00
21/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105807	106	106	106	0.00
21/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105907	106	106	106	0.00
21/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 04-August-11			Bond Future	8.78	86.1686	86.5880	86.1686	0.00
21/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7157	8	7	8	0.00
21/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6249	7	6	7	0.00
21/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6701	7	7	7	0.00
21/06/2011	R213 On 03-November-11			Bond Future	8.85	83.9095	84.3311	83.9095	0.00
21/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1219	2	1	2	0.00
21/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	409	1	0	1	0.00
21/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	812	1	1	1	0.00
21/06/2011	R213 On 02-February-12			Bond Future	8.92	85.1863	85.6175	85.1863	0.00
21/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	603	0	1	0	0.00
21/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	991	1	1	1	0.00
21/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	212	0	0	0	0.00
21/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-May-12			Bond Future	8.99	82.9398	83.3729	82.9398	0.00
21/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1952	2	2	2	0.00
21/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2325	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
21/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1576	1	2	1	0.00
21/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 04-August-11			Bond Future	0.08	175.2481	175.3094	175.2481	0.00
21/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	25795	26	26	26	0.00
21/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24523	24	25	24	0.00
21/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27054	27	27	27	0.00
21/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
21/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
21/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
21/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
21/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ11 On 03-November-11			Bond Future	0.83	109.3879	109.1898	109.3879	0.00
21/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	889	1	1	1	0.00
21/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	624	1	1	1	0.00
21/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1153	1	1	1	0.00
21/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 04-August-11			Bond Future	2.04	106.7390	106.7682	106.7390	0.00
21/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	127	0	0	0	0.00
21/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	851	1	1	1	0.00
21/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	361	0	0	0	0.00
21/06/2011	RZ12 On 03-November-11			Bond Future	1.93	108.3238	108.3527	108.3238	0.00
21/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	701	1	1	1	0.00
21/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1178	1	1	1	0.00
21/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	221	0	0	0	0.00
21/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	TRT1 On 04-August-11			Index Future	351.45	350.3600	351.4450	350.3600	100.00
21/06/2011	TRT1 On 03-November-11			Index Future	356.18	355.0770	356.1780	355.0770	0.00