



# Derivatives Weekly Statistics Report

From: 25/07/2011 To: 29/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	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
25/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	AL7T On 04-August-11			Index Future	388.43	389.0040	388.4270	389.0040	46.00
25/07/2011	AL7T On 03-November-11			Index Future	394.22	394.8090	394.2220	394.8090	0.00
25/07/2011	ALBI On 04-August-11			Index Future	356.26	356.8140	356.2550	356.8140	949.00
25/07/2011	ALBI On 03-November-11			Index Future	361.57	362.1390	361.5700	362.1390	39.00
25/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	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
25/07/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	CAAD On	19-September-11			Can-Do Future	0.04	0.0373	0.0386	0.0373	22,388.00
25/07/2011	CAAE On	19-September-11			Can-Do Future	0.10	0.1056	0.1025	0.1056	21,898.00
25/07/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	CRD1 On	04-August-11			Index Future	161.53	161.5760	161.5250	161.5760	2.00
25/07/2011	CRD1 On	03-November-11			Index Future	163.71	163.7630	163.7110	163.7630	0.00
25/07/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	GOVI On	04-August-11			GOVI	357.17	357.6970	357.1710	357.6970	182.00
25/07/2011	GOVI On	04-August-11	348.00	Call	GOVI	91710	10	9	10	0.00
25/07/2011	GOVI On	04-August-11	347.99	Call	GOVI	91810	10	9	10	0.00
25/07/2011	GOVI On	04-August-11	348.01	Call	GOVI	91610	10	9	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
25/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 03-November-11			GOVI	362.50	363.0350	362.5010	363.0350	0.00
25/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	55010	6	6	6	0.00
25/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	54910	6	5	6	0.00
25/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	55110	6	6	6	0.00
25/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
25/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2011	IGOV On 04-August-11			Index Future	156.09	156.0430	156.0860	156.0430	83.00
25/07/2011	IGOV On 03-November-11			Index Future	158.42	158.3720	158.4150	158.3720	0.00
25/07/2011	ILBI On 04-August-11			Index Future	422.82	416.5390	422.8230	416.5390	0.00
25/07/2011	ILBI On 02-February-12			Index Future	409.50	409.5000	409.5000	409.5000	29.00
25/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	0.00
25/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.4000	94.3900	94.4000	17,600.00
25/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3900	94.3700	94.3900	600.00
25/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3200	94.3100	94.3200	1,000.00
25/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2600	94.2500	94.2600	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
25/07/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.82	94.2100	94.1800	94.2100	0.00
25/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.01	94.0300	93.9900	94.0300	1,090.00
25/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.31	93.7400	93.6900	93.7400	2,890.00
25/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.59	93.4700	93.4100	93.4700	44,710.00
25/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.85	93.2100	93.1500	93.2100	490.00
25/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.13	92.9200	92.8700	92.9200	290.00
25/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.41	92.6300	92.5900	92.6300	0.00
25/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/07/2011	OTH1 On 04-August-11			Index Future	350.93	351.6680	350.9270	351.6680	3.00
25/07/2011	OTH1 On 03-November-11			Index Future	356.16	356.9160	356.1630	356.9160	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
25/07/2011	R157 On 04-August-11			Bond Future	7.41	126.6933	126.6186	126.6933	10,435.00
25/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	516	1	1	1	1,000.00
25/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	661	1	1	1	0.00
25/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	388	0	0	0	0.00
25/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	48	0	0	0	1,320.00
25/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3075	3	3	3	0.00
25/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	821	1	1	1	440.00
25/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1546	2	2	2	0.00
25/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	5	0	0	0	440.00
25/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
25/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	57	0	0	0	0.00
25/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	211	0	0	0	0.00
25/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	857	1	1	1	0.00
25/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	93	0	0	0	0.00
25/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	143	0	0	0	0.00
25/07/2011	R157 On 03-November-11			Bond Future	7.52	121.7530	121.6754	121.7530	3,358.00
25/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2815	3	3	3	0.00
25/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2975	3	3	3	0.00
25/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2658	3	3	3	0.00
25/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	163	0	0	0	0.00
25/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	122	0	0	0	0.00
25/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	141	0	0	0	0.00
25/07/2011	R157 On 02-February-12			Bond Future	7.63	123.6087	123.5294	123.6087	0.00
25/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3336	3	3	3	0.00
25/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3200	3	3	3	0.00
25/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3473	4	3	4	0.00
25/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	370	0	0	0	0.00
25/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	430	0	0	0	0.00
25/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	399	0	0	0	0.00
25/07/2011	R157 On 03-May-12			Bond Future	7.78	118.6524	118.5723	118.6524	0.00
25/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2451	3	2	3	0.00
25/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2345	2	2	2	0.00
25/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2558	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
25/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	892	1	1	1	0.00
25/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	994	1	1	1	0.00
25/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	942	1	1	1	0.00
25/07/2011	R186 On 04-August-11			Bond Future	8.52	118.6219	118.1932	118.6219	13,376.00
25/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	81	0	0	0	0.00
25/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	137	0	0	0	0.00
25/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	46	0	0	0	0.00
25/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	219	0	0	0	600.00
25/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10460	11	10	11	0.00
25/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1897	2	2	2	200.00
25/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3991	4	4	4	0.00
25/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	16	0	0	0	200.00
25/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
25/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	214	0	0	0	0.00
25/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3155	3	3	3	0.00
25/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1860	2	2	2	0.00
25/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2265	2	2	2	0.00
25/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2698	2	3	2	0.00
25/07/2011	R186 On 03-November-11			Bond Future	8.60	120.3709	119.9405	120.3709	13,414.00
25/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4977	5	5	5	0.00
25/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5298	6	5	6	0.00
25/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4665	5	5	5	0.00
25/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3505	4	4	4	5,600.00
25/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	958	1	1	1	1,275.00
25/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5626	6	6	6	0.00
25/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1702	2	2	2	425.00
25/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2510	3	3	3	0.00
25/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2940	3	3	3	425.00
25/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1058	1	1	1	1,275.00
25/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4031	4	4	4	0.00
25/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5724	5	6	5	0.00
25/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1429	1	1	1	0.00
25/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2081	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
25/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1172	1	1	1	0.00
25/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1294	1	1	1	0.00
25/07/2011	R186 On 02-February-12			Bond Future	8.67	116.9102	116.4783	116.9102	2,500.00
25/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5463	6	5	6	0.00
25/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5745	6	6	6	0.00
25/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5187	5	5	5	0.00
25/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2671	3	3	3	0.00
25/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2347	2	2	2	0.00
25/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2504	2	3	2	0.00
25/07/2011	R186 On 03-May-12			Bond Future	8.75	118.6637	118.2219	118.6637	0.00
25/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6184	6	6	6	0.00
25/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6441	7	6	7	0.00
25/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5931	6	6	6	0.00
25/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4179	4	4	4	0.00
25/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3815	4	4	4	0.00
25/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3994	4	4	4	0.00
25/07/2011	R189 On 04-August-11			Bond Future	214.85	214.8640	214.8538	214.8640	0.00
25/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2854	3	3	3	0.00
25/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2904	3	3	3	0.00
25/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2804	3	3	3	0.00
25/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R197 On 04-August-11			Bond Future	235.13	235.1281	235.1263	235.1281	30.00
25/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3626	4	4	4	0.00
25/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3576	4	4	4	0.00
25/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3676	4	4	4	0.00
25/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R201 On 04-August-11			Bond Future	7.01	106.3664	106.3086	106.3664	395.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	736	1	1	1	0.00
25/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	880	1	1	1	0.00
25/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	598	1	1	1	0.00
25/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	27	0	0	0	0.00
25/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	7	0	0	0	0.00
25/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	14	0	0	0	0.00
25/07/2011	R201 On 03-November-11			Bond Future	7.10	107.9355	107.8760	107.9355	953.00
25/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2582	3	3	3	0.00
25/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2709	3	3	3	0.00
25/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2454	3	2	3	0.00
25/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	81	0	0	0	0.00
25/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	61	0	0	0	0.00
25/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	71	0	0	0	0.00
25/07/2011	R201 On 02-February-12			Bond Future	7.19	105.1702	105.1100	105.1702	0.00
25/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2890	3	3	3	0.00
25/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2779	3	3	3	0.00
25/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3004	3	3	3	0.00
25/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	153	0	0	0	0.00
25/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	181	0	0	0	0.00
25/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	165	0	0	0	0.00
25/07/2011	R201 On 03-May-12			Bond Future	7.31	106.7492	106.6868	106.7492	0.00
25/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1743	2	2	2	0.00
25/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1663	2	2	2	0.00
25/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1823	2	2	2	0.00
25/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	657	1	1	1	0.00
25/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	733	1	1	1	0.00
25/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	695	1	1	1	0.00
25/07/2011	R202 On 04-August-11			Bond Future	174.52	174.5205	174.5193	174.5205	22,118.00
25/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173519	174	174	174	0.00
25/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173469	173	173	173	0.00
25/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173569	174	174	174	0.00
25/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R202 On 04-August-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
25/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R202 On 03-November-11			Bond Future	177.09	177.0964	177.0948	177.0964	400.00
25/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176595	177	177	177	0.00
25/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176545	177	177	177	0.00
25/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176645	177	177	177	0.00
25/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R203 On 04-August-11			Bond Future	7.99	104.6562	104.5411	104.6562	824.00
25/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	387	1	0	1	0.00
25/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	274	0	0	0	0.00
25/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	525	1	1	1	0.00
25/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	238	0	0	0	0.00
25/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	466	0	0	0	0.00
25/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	339	0	0	0	0.00
25/07/2011	R203 On 03-November-11			Bond Future	8.09	102.0427	101.9227	102.0427	1,604.00
25/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2381	2	2	2	0.00
25/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2218	2	2	2	0.00
25/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2550	3	3	3	0.00
25/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	474	0	0	0	0.00
25/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	593	1	1	1	0.00
25/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	530	1	1	1	0.00
25/07/2011	R203 On 02-February-12			Bond Future	8.20	103.5959	103.4762	103.5959	0.00
25/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3274	3	3	3	0.00
25/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3430	4	3	4	0.00
25/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3121	3	3	3	0.00
25/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	955	1	1	1	0.00
25/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	834	1	1	1	0.00
25/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	892	1	1	1	0.00
25/07/2011	R203 On 03-May-12			Bond Future	8.33	100.9891	100.8660	100.9891	0.00
25/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3152	3	3	3	0.00
25/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3017	3	3	3	0.00
25/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3290	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
25/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1308	1	1	1	0.00
25/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1450	1	1	1	0.00
25/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1377	1	1	1	0.00
25/07/2011	R204 On 04-August-11			Bond Future	8.17	100.2858	100.1556	100.2858	220.00
25/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	103	0	0	0	0.00
25/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	165	0	0	0	0.00
25/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	61	0	0	0	0.00
25/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1258	1	1	1	0.00
25/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	813	1	1	1	0.00
25/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1025	1	1	1	0.00
25/07/2011	R204 On 03-November-11			Bond Future	8.27	101.7671	101.6356	101.7671	2,130.00
25/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3052	3	3	3	0.00
25/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3248	3	3	3	0.00
25/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2860	3	3	3	0.00
25/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	612	1	1	1	0.00
25/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	491	0	0	0	0.00
25/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	549	1	1	1	0.00
25/07/2011	R204 On 02-February-12			Bond Future	8.37	99.2876	99.1501	99.2876	0.00
25/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3976	4	4	4	0.00
25/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3794	4	4	4	0.00
25/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4161	4	4	4	0.00
25/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	758	1	1	1	0.00
25/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	879	1	1	1	0.00
25/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	816	1	1	1	0.00
25/07/2011	R204 On 03-May-12			Bond Future	8.48	100.7766	100.6388	100.7766	0.00
25/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3308	3	3	3	0.00
25/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3456	4	3	4	0.00
25/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3163	3	3	3	0.00
25/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2079	2	2	2	0.00
25/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1889	2	2	2	0.00
25/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	1982	2	2	2	0.00
25/07/2011	R206 On 04-August-11			Bond Future	6.76	102.1951	102.1617	102.1951	9,866.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	553	1	1	1	0.00
25/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	454	0	0	0	0.00
25/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	658	1	1	1	0.00
25/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	7	0	0	0	0.00
25/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	25	0	0	0	0.00
25/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	13	0	0	0	0.00
25/07/2011	R206 On 03-November-11			Bond Future	6.84	103.7023	103.6700	103.7023	0.00
25/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1866	2	2	2	0.00
25/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1775	2	2	2	0.00
25/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1958	2	2	2	0.00
25/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	43	0	0	0	0.00
25/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	57	0	0	0	0.00
25/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	50	0	0	0	0.00
25/07/2011	R206 On 02-February-12			Bond Future	6.93	101.5177	101.4854	101.5177	0.00
25/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2027	2	2	2	0.00
25/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2105	2	2	2	0.00
25/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1951	2	2	2	0.00
25/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	138	0	0	0	0.00
25/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	117	0	0	0	0.00
25/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	126	0	0	0	0.00
25/07/2011	R206 On 03-May-12			Bond Future	7.07	103.0409	103.0078	103.0409	0.00
25/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1122	1	1	1	0.00
25/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1070	1	1	1	0.00
25/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1175	1	1	1	0.00
25/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	422	0	0	0	0.00
25/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	473	0	0	0	0.00
25/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	447	0	0	0	0.00
25/07/2011	R207 On 04-August-11			Bond Future	8.28	94.5832	94.3529	94.5832	6,115.00
25/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	361	1	0	1	0.00
25/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	503	1	1	1	0.00
25/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	247	0	0	0	0.00
25/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	697	1	1	1	0.00
25/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	377	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
25/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	522	0	1	0	0.00
25/07/2011	R207 On 03-November-11			Bond Future	8.37	95.9788	95.7488	95.9788	600.00
25/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2874	3	3	3	0.00
25/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3071	3	3	3	0.00
25/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2678	3	3	3	0.00
25/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	831	1	1	1	0.00
25/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	680	1	1	1	0.00
25/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	754	1	1	1	0.00
25/07/2011	R207 On 02-February-12			Bond Future	8.46	93.8025	93.5679	93.8025	0.00
25/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3892	4	4	4	0.00
25/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3705	4	4	4	0.00
25/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4082	4	4	4	0.00
25/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	926	1	1	1	0.00
25/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1073	1	1	1	0.00
25/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	997	1	1	1	0.00
25/07/2011	R207 On 03-May-12			Bond Future	8.56	95.2067	94.9734	95.2067	0.00
25/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3309	3	3	3	0.00
25/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3462	4	3	4	0.00
25/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3160	3	3	3	0.00
25/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2433	2	2	2	0.00
25/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2213	2	2	2	0.00
25/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2321	2	2	2	0.00
25/07/2011	R208 On 04-August-11			Bond Future	8.30	92.4384	92.2609	92.4384	1,511.00
25/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	345	0	0	0	0.00
25/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	483	1	0	1	0.00
25/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	237	0	0	0	0.00
25/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	863	1	1	1	0.00
25/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	495	0	0	0	0.00
25/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	664	1	1	1	0.00
25/07/2011	R208 On 03-November-11			Bond Future	8.38	90.4082	90.2287	90.4082	6,037.00
25/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2924	3	3	3	0.00
25/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3134	3	3	3	0.00
25/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2720	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
25/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	591	1	1	1	1,995.00
25/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1092	1	1	1	665.00
25/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1645	2	2	2	0.00
25/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3570	4	4	4	0.00
25/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	553	1	1	1	1,995.00
25/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1549	1	2	1	665.00
25/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2200	2	2	2	0.00
25/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	856	1	1	1	0.00
25/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3234	3	3	3	0.00
25/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	691	1	1	1	0.00
25/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	770	1	1	1	0.00
25/07/2011	R208 On 02-February-12			Bond Future	8.47	91.7850	91.5979	91.7850	0.00
25/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4199	4	4	4	0.00
25/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4400	5	4	5	0.00
25/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4001	4	4	4	0.00
25/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1242	1	1	1	0.00
25/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1082	1	1	1	0.00
25/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1160	1	1	1	0.00
25/07/2011	R208 On 03-May-12			Bond Future	8.56	89.7642	89.5759	89.7642	0.00
25/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4382	5	4	5	0.00
25/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4204	4	4	4	0.00
25/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4564	5	5	5	0.00
25/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1826	2	2	2	0.00
25/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2016	2	2	2	0.00
25/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1919	2	2	2	0.00
25/07/2011	R209 On 04-August-11			Bond Future	8.89	76.4189	76.0661	76.4189	0.00
25/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	19	0	0	0	0.00
25/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	35	0	0	0	0.00
25/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	9	0	0	0	0.00
25/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8583	9	9	9	0.00
25/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3536	3	4	3	0.00
25/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2728	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3127	3	3	3	0.00
25/07/2011	R209 On 03-November-11			Bond Future	8.95	74.3998	74.0436	74.3998	1,316.00
25/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1537	2	2	2	0.00
25/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1386	2	1	2	0.00
25/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1698	2	2	2	0.00
25/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2878	3	3	3	0.00
25/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3364	3	3	3	0.00
25/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3114	3	3	3	0.00
25/07/2011	R209 On 02-February-12			Bond Future	9.02	75.5349	75.1754	75.5349	0.00
25/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3204	3	3	3	0.00
25/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3015	3	3	3	0.00
25/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3398	4	3	4	0.00
25/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3140	3	3	3	0.00
25/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3521	3	4	3	0.00
25/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3326	3	3	3	0.00
25/07/2011	R209 On 03-May-12			Bond Future	9.09	73.5211	73.1587	73.5211	0.00
25/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3681	4	4	4	0.00
25/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3867	4	4	4	0.00
25/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3500	4	4	4	0.00
25/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4534	4	5	4	0.00
25/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4139	4	4	4	0.00
25/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4332	4	4	4	0.00
25/07/2011	R210 On 04-August-11			Bond Future	131.26	131.2628	131.2619	131.2628	615.00
25/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25262	25	25	25	0.00
25/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25312	25	25	25	0.00
25/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25212	25	25	25	0.00
25/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 04-August-11			Bond Future	108.48	108.4869	108.4842	108.4869	0.00
25/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106984	107	107	107	0.00
25/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106934	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
25/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107034	107	107	107	0.00
25/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 03-November-11			Bond Future	110.09	110.0882	110.0852	110.0882	529.00
25/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108835	109	109	109	0.00
25/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108885	109	109	109	0.00
25/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108785	109	109	109	0.00
25/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 04-August-11			Bond Future	106.70	106.6985	106.6977	106.6985	3,852.00
25/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104198	104	104	104	0.00
25/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104248	104	104	104	0.00
25/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104148	104	104	104	0.00
25/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 03-November-11			Bond Future	108.27	108.2733	108.2724	108.2733	240.00
25/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105772	106	106	106	0.00
25/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105722	106	106	106	0.00
25/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105822	106	106	106	0.00
25/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 04-August-11			Bond Future	8.85	86.4264	86.0723	86.4264	0.00
25/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6764	6	7	6	0.00
25/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7673	7	8	7	0.00
25/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7217	7	7	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
25/07/2011	R213 On 03-November-11			Bond Future	8.92	84.1637	83.7987	84.1637	0.00
25/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1752	1	2	1	0.00
25/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	941	1	1	1	0.00
25/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1345	1	1	1	0.00
25/07/2011	R213 On 02-February-12			Bond Future	8.99	85.4446	85.0770	85.4446	0.00
25/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	62	0	0	0	0.00
25/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	450	1	0	1	0.00
25/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	328	0	0	0	0.00
25/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-May-12			Bond Future	9.07	83.1869	82.8090	83.1869	0.00
25/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1388	2	1	2	0.00
25/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1761	2	2	2	0.00
25/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1012	1	1	1	0.00
25/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
25/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
25/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
25/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
25/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
25/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
25/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
25/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
25/07/2011	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
25/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
25/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
25/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
25/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
25/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
25/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
25/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
25/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
25/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
25/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
25/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
25/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	TRT1 On 04-August-11			Index Future	353.03	353.5600	353.0330	353.5600	100.00
25/07/2011	TRT1 On 03-November-11			Index Future	357.81	358.3440	357.8110	358.3440	0.00
26/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0403 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
26/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	AL7T On 04-August-11			Index Future	388.01	388.4270	388.0100	388.4270	46.00
26/07/2011	AL7T On 03-November-11			Index Future	393.80	394.2220	393.7990	394.2220	0.00
26/07/2011	AL7T On 02-February-12			Index Future	399.80	400.2280	399.7980	400.2280	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
26/07/2011	ALBI On 04-August-11			Index Future	355.99	356.2550	355.9890	356.2550	949.00
26/07/2011	ALBI On 03-November-11			Index Future	361.30	361.5700	361.3000	361.5700	39.00
26/07/2011	ALBI On 02-February-12			Index Future	366.81	367.0790	366.8050	367.0790	0.00
26/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C213 On 28-February-31			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
26/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	CAAD On 19-September-11			Can-Do Future	0.05	0.0386	0.0471	0.0386	22,388.00
26/07/2011	CAAE On 19-September-11			Can-Do Future	0.07	0.1025	0.0744	0.1025	21,898.00
26/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	CRD1 On 04-August-11			Index Future	161.48	161.5250	161.4750	161.5250	2.00
26/07/2011	CRD1 On 03-November-11			Index Future	163.66	163.7110	163.6610	163.7110	0.00
26/07/2011	CRD1 On 02-February-12			Index Future	165.87	165.9220	165.8720	165.9220	0.00
26/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	GOVI On 04-August-11			GOVI	356.93	357.1710	356.9270	357.1710	182.00
26/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	89270	9	9	9	0.00
26/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	89370	9	9	9	0.00
26/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	89170	9	9	9	0.00
26/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 03-November-11			GOVI	362.25	362.5010	362.2520	362.5010	0.00
26/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	52520	6	5	6	0.00
26/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	52420	5	5	5	0.00
26/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	52620	6	5	6	0.00
26/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 02-February-12			GOVI	367.77	368.0230	367.7710	368.0230	0.00
26/07/2011	GOVI On 02-February-12	369.00	Call	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 02-February-12	369.01	Call	GOVI	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
26/07/2011	GOVI On 02-February-12	368.99	Call	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 02-February-12	368.99	Put	GOVI	12190	0	1	0	0.00
26/07/2011	GOVI On 02-February-12	369.01	Put	GOVI	12390	0	1	0	0.00
26/07/2011	GOVI On 02-February-12	369.00	Put	GOVI	12290	0	1	0	0.00
26/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2011	IGOV On 04-August-11			Index Future	156.08	156.0860	156.0840	156.0860	83.00
26/07/2011	IGOV On 03-November-11			Index Future	158.41	158.4150	158.4120	158.4150	0.00
26/07/2011	IGOV On 02-February-12			Index Future	160.83	161.0000	160.8260	161.0000	0.00
26/07/2011	ILBI On 04-August-11			Index Future	422.70	422.8230	422.7020	422.8230	0.00
26/07/2011	ILBI On 02-February-12			Index Future	435.62	409.5000	435.6180	409.5000	29.00
26/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	0.00
26/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	17,600.00
26/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	600.00
26/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	1,000.00
26/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.76	94.2500	94.2400	94.2500	5,541.00
26/07/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	0.00
26/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.02	93.9900	93.9800	93.9900	1,090.00
26/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.30	93.6900	93.7000	93.6900	2,890.00
26/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.58	93.4100	93.4200	93.4100	44,710.00
26/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.12	92.8700	92.8800	92.8700	290.00
26/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.39	92.5900	92.6100	92.5900	0.00
26/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/07/2011	OTH1 On 04-August-11			Index Future	350.55	350.9270	350.5500	350.9270	3.00
26/07/2011	OTH1 On 03-November-11			Index Future	355.78	356.1630	355.7810	356.1630	0.00
26/07/2011	OTH1 On 02-February-12			Index Future	361.20	361.6000	361.2010	361.6000	0.00
26/07/2011	R157 On 04-August-11			Bond Future	7.40	126.6186	126.6422	126.6186	10,435.00
26/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	519	1	1	1	1,000.00
26/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	669	1	1	1	0.00
26/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	388	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
26/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	43	0	0	0	1,320.00
26/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3099	3	3	3	0.00
26/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	833	1	1	1	440.00
26/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1568	2	2	2	0.00
26/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	4	0	0	0	440.00
26/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
26/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	46	0	0	0	0.00
26/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	188	0	0	0	0.00
26/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	829	1	1	1	0.00
26/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	77	0	0	0	0.00
26/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	123	0	0	0	0.00
26/07/2011	R157 On 03-November-11			Bond Future	7.51	121.6754	121.7013	121.6754	3,358.00
26/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2836	3	3	3	0.00
26/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2996	3	3	3	0.00
26/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2678	3	3	3	0.00
26/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	158	0	0	0	0.00
26/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	117	0	0	0	0.00
26/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	136	0	0	0	0.00
26/07/2011	R157 On 02-February-12			Bond Future	7.63	123.5294	123.5569	123.5294	0.00
26/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3355	3	3	3	0.00
26/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3219	3	3	3	0.00
26/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3493	3	3	3	0.00
26/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	362	0	0	0	0.00
26/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	422	0	0	0	0.00
26/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	391	0	0	0	0.00
26/07/2011	R157 On 03-May-12			Bond Future	7.77	118.5723	118.5979	118.5723	0.00
26/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2465	2	2	2	0.00
26/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2358	2	2	2	0.00
26/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2573	3	3	3	0.00
26/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	881	1	1	1	0.00
26/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	981	1	1	1	0.00
26/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	930	1	1	1	0.00
26/07/2011	R157 On 02-August-12			Bond Future	7.94	8.0000	120.3491	8.0000	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
26/07/2011	R157 On 02-August-12	8.00	Call	Bond Future	186	0	0	0	0.00
26/07/2011	R157 On 02-August-12	7.95	Call	Bond Future	38	0	0	0	0.00
26/07/2011	R157 On 02-August-12	8.05	Call	Bond Future	334	0	0	0	0.00
26/07/2011	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R186 On 04-August-11			Bond Future	8.54	118.1932	118.0603	118.1932	13,376.00
26/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	56	0	0	0	0.00
26/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	99	0	0	0	0.00
26/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	30	0	0	0	0.00
26/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	167	0	0	0	600.00
26/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10328	10	10	10	0.00
26/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1762	2	2	2	200.00
26/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3856	4	4	4	0.00
26/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	14	0	0	0	200.00
26/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
26/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	212	0	0	0	0.00
26/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3272	3	3	3	0.00
26/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1941	2	2	2	0.00
26/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2359	2	2	2	0.00
26/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2806	3	3	3	0.00
26/07/2011	R186 On 03-November-11			Bond Future	8.61	119.9405	119.8007	119.9405	13,414.00
26/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4866	5	5	5	0.00
26/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5184	5	5	5	0.00
26/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4556	5	5	5	0.00
26/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3410	4	3	4	5,600.00
26/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	913	1	1	1	1,275.00
26/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5510	6	6	6	0.00
26/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1637	2	2	2	425.00
26/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2429	3	2	3	0.00
26/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2999	3	3	3	425.00
26/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1082	1	1	1	1,275.00
26/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4106	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
26/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5819	6	6	6	0.00
26/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1460	1	1	1	0.00
26/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2126	2	2	2	0.00
26/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1197	1	1	1	0.00
26/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1323	1	1	1	0.00
26/07/2011	R186 On 02-February-12			Bond Future	8.69	116.4783	116.3318	116.4783	2,500.00
26/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5361	5	5	5	0.00
26/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5640	6	6	6	0.00
26/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5087	5	5	5	0.00
26/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2717	3	3	3	0.00
26/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2388	2	2	2	0.00
26/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2549	3	3	3	0.00
26/07/2011	R186 On 03-May-12			Bond Future	8.77	118.2219	118.0782	118.2219	0.00
26/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6091	6	6	6	0.00
26/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6346	6	6	6	0.00
26/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5840	6	6	6	0.00
26/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4232	4	4	4	0.00
26/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3864	4	4	4	0.00
26/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4045	4	4	4	0.00
26/07/2011	R186 On 02-August-12			Bond Future	8.86	8.7500	114.5296	8.7500	0.00
26/07/2011	R186 On 02-August-12	8.75	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R186 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R186 On 02-August-12	8.70	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R186 On 02-August-12	8.70	Put	Bond Future	1403	0	1	0	0.00
26/07/2011	R186 On 02-August-12	8.80	Put	Bond Future	512	0	1	0	0.00
26/07/2011	R186 On 02-August-12	8.75	Put	Bond Future	956	0	1	0	0.00
26/07/2011	R189 On 04-August-11			Bond Future	214.84	214.8538	214.8436	214.8538	0.00
26/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2844	3	3	3	0.00
26/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2894	3	3	3	0.00
26/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2794	3	3	3	0.00
26/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On 04-August-11	212.00	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
26/07/2011	R189 On 03-November-11			Bond Future	211.91	212.0000	211.9085	212.0000	0.00
26/07/2011	R189 On 03-November-11	212.00	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On 03-November-11	211.95	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On 03-November-11	212.05	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On 03-November-11	212.05	Put	Bond Future	142	0	0	0	0.00
26/07/2011	R189 On 03-November-11	211.95	Put	Bond Future	42	0	0	0	0.00
26/07/2011	R189 On 03-November-11	212.00	Put	Bond Future	92	0	0	0	0.00
26/07/2011	R197 On 04-August-11			Bond Future	235.12	235.1263	235.1246	235.1263	30.00
26/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3625	4	4	4	0.00
26/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3575	4	4	4	0.00
26/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3675	4	4	4	0.00
26/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On 03-November-11			Bond Future	238.59	238.5000	238.5944	238.5000	0.00
26/07/2011	R197 On 03-November-11	238.50	Call	Bond Future	94	0	0	0	0.00
26/07/2011	R197 On 03-November-11	238.55	Call	Bond Future	44	0	0	0	0.00
26/07/2011	R197 On 03-November-11	238.45	Call	Bond Future	144	0	0	0	0.00
26/07/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R201 On 04-August-11			Bond Future	7.01	106.3086	106.3268	106.3086	395.00
26/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	750	1	1	1	0.00
26/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	895	1	1	1	0.00
26/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	610	1	1	1	0.00
26/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	21	0	0	0	0.00
26/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	4	0	0	0	0.00
26/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	10	0	0	0	0.00
26/07/2011	R201 On 03-November-11			Bond Future	7.09	107.8760	107.8958	107.8760	953.00
26/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2599	3	3	3	0.00
26/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2726	3	3	3	0.00
26/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2471	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
26/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	78	0	0	0	0.00
26/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	58	0	0	0	0.00
26/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	68	0	0	0	0.00
26/07/2011	R201 On 02-February-12			Bond Future	7.18	105.1100	105.1283	105.1100	0.00
26/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2904	3	3	3	0.00
26/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2793	3	3	3	0.00
26/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3018	3	3	3	0.00
26/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	148	0	0	0	0.00
26/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	176	0	0	0	0.00
26/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	161	0	0	0	0.00
26/07/2011	R201 On 03-May-12			Bond Future	7.30	106.6868	106.7060	106.6868	0.00
26/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1753	2	2	2	0.00
26/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1674	2	2	2	0.00
26/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1834	2	2	2	0.00
26/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	648	1	1	1	0.00
26/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	725	1	1	1	0.00
26/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	686	1	1	1	0.00
26/07/2011	R201 On 02-August-12			Bond Future	7.46	7.5000	103.8722	7.5000	0.00
26/07/2011	R201 On 02-August-12	7.50	Call	Bond Future	94	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.45	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.55	Call	Bond Future	202	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.45	Put	Bond Future	15	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 04-August-11			Bond Future	174.52	174.5193	174.5179	174.5193	22,118.00
26/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173518	174	174	174	0.00
26/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173468	173	173	173	0.00
26/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173568	174	174	174	0.00
26/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 03-November-11			Bond Future	177.09	177.0948	177.0934	177.0948	400.00
26/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176593	177	177	177	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
26/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176543	177	177	177	0.00
26/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176643	177	177	177	0.00
26/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 02-February-12			Bond Future	177.13	177.1000	177.1266	177.1000	0.00
26/07/2011	R202 On 02-February-12	177.00	Call	Bond Future	127	0	0	0	0.00
26/07/2011	R202 On 02-February-12	177.05	Call	Bond Future	77	0	0	0	0.00
26/07/2011	R202 On 02-February-12	176.95	Call	Bond Future	177	0	0	0	0.00
26/07/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R203 On 04-August-11			Bond Future	7.99	104.5411	104.5459	104.5411	824.00
26/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	371	0	0	0	0.00
26/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	258	0	0	0	0.00
26/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	510	1	1	1	0.00
26/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	218	0	0	0	0.00
26/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	445	0	0	0	0.00
26/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	318	0	0	0	0.00
26/07/2011	R203 On 03-November-11			Bond Future	8.09	101.9227	101.9274	101.9227	1,604.00
26/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2380	2	2	2	0.00
26/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2216	2	2	2	0.00
26/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2548	3	3	3	0.00
26/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	468	0	0	0	0.00
26/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	586	1	1	1	0.00
26/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	525	1	1	1	0.00
26/07/2011	R203 On 02-February-12			Bond Future	8.20	103.4762	103.4807	103.4762	0.00
26/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3273	3	3	3	0.00
26/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3429	3	3	3	0.00
26/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3120	3	3	3	0.00
26/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	949	1	1	1	0.00
26/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	828	1	1	1	0.00
26/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	887	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
26/07/2011	R203 On 03-May-12			Bond Future	8.33	100.8660	100.8745	100.8660	0.00
26/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3154	3	3	3	0.00
26/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3019	3	3	3	0.00
26/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3292	3	3	3	0.00
26/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1301	1	1	1	0.00
26/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1443	1	1	1	0.00
26/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1371	1	1	1	0.00
26/07/2011	R203 On 02-August-12			Bond Future	8.46	8.5000	102.3638	8.5000	0.00
26/07/2011	R203 On 02-August-12	8.50	Call	Bond Future	146	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.45	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.55	Call	Bond Future	348	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.45	Put	Bond Future	57	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R204 On 04-August-11			Bond Future	8.18	100.1556	100.0797	100.1556	220.00
26/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	77	0	0	0	0.00
26/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	129	0	0	0	0.00
26/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	43	0	0	0	0.00
26/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1315	1	1	1	0.00
26/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	853	1	1	1	0.00
26/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1075	1	1	1	0.00
26/07/2011	R204 On 03-November-11			Bond Future	8.28	101.6356	101.5568	101.6356	2,130.00
26/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2986	3	3	3	0.00
26/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3181	3	3	3	0.00
26/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2797	3	3	3	0.00
26/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	628	1	1	1	0.00
26/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	503	0	1	0	0.00
26/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	562	1	1	1	0.00
26/07/2011	R204 On 02-February-12			Bond Future	8.38	99.1501	99.0738	99.1501	0.00
26/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3915	4	4	4	0.00
26/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3734	4	4	4	0.00
26/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4099	4	4	4	0.00
26/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	772	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
26/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	895	1	1	1	0.00
26/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	832	1	1	1	0.00
26/07/2011	R204 On 03-May-12			Bond Future	8.49	100.6388	100.5602	100.6388	0.00
26/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3257	3	3	3	0.00
26/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3404	3	3	3	0.00
26/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3113	3	3	3	0.00
26/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2108	2	2	2	0.00
26/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1916	2	2	2	0.00
26/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2010	2	2	2	0.00
26/07/2011	R204 On 02-August-12			Bond Future	8.62	8.5000	98.0150	8.5000	0.00
26/07/2011	R204 On 02-August-12	8.50	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R204 On 02-August-12	8.55	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R204 On 02-August-12	8.45	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R204 On 02-August-12	8.45	Put	Bond Future	814	0	1	0	0.00
26/07/2011	R204 On 02-August-12	8.55	Put	Bond Future	337	0	0	0	0.00
26/07/2011	R204 On 02-August-12	8.50	Put	Bond Future	575	0	1	0	0.00
26/07/2011	R206 On 04-August-11			Bond Future	6.75	102.1617	102.1862	102.1617	9,866.00
26/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	574	1	1	1	0.00
26/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	471	0	0	0	0.00
26/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	680	1	1	1	0.00
26/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	5	0	0	0	0.00
26/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	17	0	0	0	0.00
26/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	9	0	0	0	0.00
26/07/2011	R206 On 03-November-11			Bond Future	6.83	103.6700	103.6942	103.6700	0.00
26/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1888	2	2	2	0.00
26/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1796	2	2	2	0.00
26/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1979	2	2	2	0.00
26/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	40	0	0	0	0.00
26/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	54	0	0	0	0.00
26/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	48	0	0	0	0.00
26/07/2011	R206 On 02-February-12			Bond Future	6.92	101.4854	101.5106	101.4854	0.00
26/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2048	2	2	2	0.00
26/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2126	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
26/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1971	2	2	2	0.00
26/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	133	0	0	0	0.00
26/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	113	0	0	0	0.00
26/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	122	0	0	0	0.00
26/07/2011	R206 On 03-May-12			Bond Future	7.05	103.0078	103.0330	103.0078	0.00
26/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1137	1	1	1	0.00
26/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1085	1	1	1	0.00
26/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1191	1	1	1	0.00
26/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	413	0	0	0	0.00
26/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	463	0	0	0	0.00
26/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	437	0	0	0	0.00
26/07/2011	R206 On 02-August-12			Bond Future	7.26	7.2500	100.7903	7.2500	0.00
26/07/2011	R206 On 02-August-12	7.25	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.20	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.30	Call	Bond Future	61	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.20	Put	Bond Future	74	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.25	Put	Bond Future	7	0	0	0	0.00
26/07/2011	R207 On 04-August-11			Bond Future	8.30	94.3529	94.2438	94.3529	6,115.00
26/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	293	0	0	0	0.00
26/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	423	1	0	1	0.00
26/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	193	0	0	0	0.00
26/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	752	1	1	1	0.00
26/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	406	0	0	0	0.00
26/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	563	1	1	1	0.00
26/07/2011	R207 On 03-November-11			Bond Future	8.39	95.7488	95.6369	95.7488	600.00
26/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2788	3	3	3	0.00
26/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2983	3	3	3	0.00
26/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2595	3	3	3	0.00
26/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	860	1	1	1	0.00
26/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	704	1	1	1	0.00
26/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	780	1	1	1	0.00
26/07/2011	R207 On 02-February-12			Bond Future	8.48	93.5679	93.4536	93.5679	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
26/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3805	4	4	4	0.00
26/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3620	4	4	4	0.00
26/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3994	4	4	4	0.00
26/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	952	1	1	1	0.00
26/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1102	1	1	1	0.00
26/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1025	1	1	1	0.00
26/07/2011	R207 On 03-May-12			Bond Future	8.58	94.9734	94.8570	94.9734	0.00
26/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3238	3	3	3	0.00
26/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3390	3	3	3	0.00
26/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3090	3	3	3	0.00
26/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2479	2	2	2	0.00
26/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2257	2	2	2	0.00
26/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2366	2	2	2	0.00
26/07/2011	R207 On 02-August-12			Bond Future	8.70	8.7500	92.6195	8.7500	0.00
26/07/2011	R207 On 02-August-12	8.75	Call	Bond Future	251	0	0	0	0.00
26/07/2011	R207 On 02-August-12	8.80	Call	Bond Future	506	0	1	0	0.00
26/07/2011	R207 On 02-August-12	8.70	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R207 On 02-August-12	8.70	Put	Bond Future	5	0	0	0	0.00
26/07/2011	R207 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R207 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R208 On 04-August-11			Bond Future	8.32	92.2609	92.1448	92.2609	1,511.00
26/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	278	0	0	0	0.00
26/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	403	0	0	0	0.00
26/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	183	0	0	0	0.00
26/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	925	1	1	1	0.00
26/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	531	0	1	0	0.00
26/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	713	1	1	1	0.00
26/07/2011	R208 On 03-November-11			Bond Future	8.40	90.2287	90.1092	90.2287	6,037.00
26/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2832	3	3	3	0.00
26/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3040	3	3	3	0.00
26/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2631	3	3	3	0.00
26/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	555	1	1	1	1,995.00
26/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1038	1	1	1	665.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1576	2	2	2	0.00
26/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3471	4	3	4	0.00
26/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	573	1	1	1	1,995.00
26/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1600	2	2	2	665.00
26/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2266	2	2	2	0.00
26/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	887	1	1	1	0.00
26/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3317	3	3	3	0.00
26/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	716	1	1	1	0.00
26/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	798	1	1	1	0.00
26/07/2011	R208 On 02-February-12			Bond Future	8.49	91.5979	91.4812	91.5979	0.00
26/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4111	4	4	4	0.00
26/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4311	4	4	4	0.00
26/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3915	4	4	4	0.00
26/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1273	1	1	1	0.00
26/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1110	1	1	1	0.00
26/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1189	1	1	1	0.00
26/07/2011	R208 On 03-May-12			Bond Future	8.58	89.5759	89.4563	89.5759	0.00
26/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4300	4	4	4	0.00
26/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4124	4	4	4	0.00
26/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4481	5	4	5	0.00
26/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1863	2	2	2	0.00
26/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2056	2	2	2	0.00
26/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1956	2	2	2	0.00
26/07/2011	R208 On 02-August-12			Bond Future	8.68	8.7500	90.7767	8.7500	0.00
26/07/2011	R208 On 02-August-12	8.75	Call	Bond Future	371	0	0	0	0.00
26/07/2011	R208 On 02-August-12	8.70	Call	Bond Future	94	0	0	0	0.00
26/07/2011	R208 On 02-August-12	8.80	Call	Bond Future	646	0	1	0	0.00
26/07/2011	R208 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R208 On 02-August-12	8.70	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R208 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R209 On 04-August-11			Bond Future	8.91	76.0661	75.8790	76.0661	0.00
26/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	10	0	0	0	0.00
26/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	20	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
26/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	4	0	0	0	0.00
26/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8396	9	8	9	0.00
26/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3718	4	4	4	0.00
26/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2900	3	3	3	0.00
26/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3305	3	3	3	0.00
26/07/2011	R209 On 03-November-11			Bond Future	8.98	74.0436	73.8512	74.0436	1,316.00
26/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1450	2	1	2	0.00
26/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1304	1	1	1	0.00
26/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1606	2	2	2	0.00
26/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2978	3	3	3	0.00
26/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3474	3	3	3	0.00
26/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3219	3	3	3	0.00
26/07/2011	R209 On 02-February-12			Bond Future	9.04	75.1754	74.9778	75.1754	0.00
26/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3095	3	3	3	0.00
26/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2910	3	3	3	0.00
26/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3285	3	3	3	0.00
26/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3224	3	3	3	0.00
26/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3613	4	4	4	0.00
26/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3415	3	3	3	0.00
26/07/2011	R209 On 03-May-12			Bond Future	9.11	73.1587	72.9562	73.1587	0.00
26/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3573	4	4	4	0.00
26/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3756	4	4	4	0.00
26/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3396	4	3	4	0.00
26/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4633	5	5	5	0.00
26/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4230	4	4	4	0.00
26/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4427	4	4	4	0.00
26/07/2011	R209 On 02-August-12			Bond Future	9.19	9.2500	74.0334	9.2500	0.00
26/07/2011	R209 On 02-August-12	9.25	Call	Bond Future	455	0	0	0	0.00
26/07/2011	R209 On 02-August-12	9.30	Call	Bond Future	819	0	1	0	0.00
26/07/2011	R209 On 02-August-12	9.20	Call	Bond Future	89	0	0	0	0.00
26/07/2011	R209 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R209 On 02-August-12	9.30	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
26/07/2011	R209 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 04-August-11			Bond Future	131.26	131.2619	131.2610	131.2619	615.00
26/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25261	25	25	25	0.00
26/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25311	25	25	25	0.00
26/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25211	25	25	25	0.00
26/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 03-November-11			Bond Future	131.50	131.0000	131.4966	131.0000	0.00
26/07/2011	R210 On 03-November-11	131.00	Call	Bond Future	497	0	0	0	0.00
26/07/2011	R210 On 03-November-11	130.95	Call	Bond Future	547	0	1	0	0.00
26/07/2011	R210 On 03-November-11	131.05	Call	Bond Future	447	0	0	0	0.00
26/07/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 04-August-11			Bond Future	108.48	108.4842	108.4815	108.4842	0.00
26/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106982	107	107	107	0.00
26/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106932	107	107	107	0.00
26/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107032	107	107	107	0.00
26/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 03-November-11			Bond Future	110.08	110.0852	110.0824	110.0852	529.00
26/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108832	109	109	109	0.00
26/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108782	109	109	109	0.00
26/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108882	109	109	109	0.00
26/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 02-February-12			Bond Future	110.42	110.5000	110.4217	110.5000	0.00
26/07/2011	R211 On 02-February-12	110.50	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 02-February-12	110.55	Call	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
26/07/2011	R211 On 02-February-12	110.45	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 02-February-12	110.45	Put	Bond Future	28	0	0	0	0.00
26/07/2011	R211 On 02-February-12	110.55	Put	Bond Future	128	0	0	0	0.00
26/07/2011	R211 On 02-February-12	110.50	Put	Bond Future	78	0	0	0	0.00
26/07/2011	R212 On 04-August-11			Bond Future	106.70	106.6977	106.6970	106.6977	3,852.00
26/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104197	104	104	104	0.00
26/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104247	104	104	104	0.00
26/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104147	104	104	104	0.00
26/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 03-November-11			Bond Future	108.27	108.2724	108.2716	108.2724	240.00
26/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105772	106	106	106	0.00
26/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105722	106	106	106	0.00
26/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105822	106	106	106	0.00
26/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 02-February-12			Bond Future	108.45	108.5000	108.4527	108.5000	0.00
26/07/2011	R212 On 02-February-12	108.50	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.45	Call	Bond Future	3	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.55	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.55	Put	Bond Future	97	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.50	Put	Bond Future	47	0	0	0	0.00
26/07/2011	R213 On 04-August-11			Bond Future	8.87	86.0723	85.9121	86.0723	0.00
26/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6924	7	7	7	0.00
26/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7833	8	8	8	0.00
26/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7377	7	7	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
26/07/2011	R213 On 03-November-11			Bond Future	8.94	83.7987	83.6407	83.7987	0.00
26/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1909	2	2	2	0.00
26/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1099	1	1	1	0.00
26/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1503	1	2	1	0.00
26/07/2011	R213 On 02-February-12			Bond Future	9.01	85.0770	84.9214	85.0770	0.00
26/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	295	0	0	0	0.00
26/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	484	0	0	0	0.00
26/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	93	0	0	0	0.00
26/07/2011	R213 On 03-May-12			Bond Future	9.09	82.8090	82.6479	82.8090	0.00
26/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1227	1	1	1	0.00
26/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1600	2	2	2	0.00
26/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	851	1	1	1	0.00
26/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-August-12			Bond Future	9.17	9.2500	83.8747	9.2500	0.00
26/07/2011	R213 On 02-August-12	9.25	Call	Bond Future	623	0	1	0	0.00
26/07/2011	R213 On 02-August-12	9.30	Call	Bond Future	995	0	1	0	0.00
26/07/2011	R213 On 02-August-12	9.20	Call	Bond Future	249	0	0	0	0.00
26/07/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
26/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
26/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
26/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
26/07/2011	RZ02 On 04-August-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
26/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
26/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
26/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
26/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
26/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
26/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
26/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
26/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
26/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
26/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
26/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
26/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
26/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
26/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
26/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
26/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	TRT1 On 04-August-11			Index Future	352.78	353.0330	352.7760	353.0330	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	TRT1 On 03-November-11			Index Future	357.55	357.8110	357.5520	357.8110	0.00
26/07/2011	TRT1 On 02-February-12			Index Future	362.38	363.0000	362.3800	363.0000	0.00
27/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	AL7T On 04-August-11			Index Future	388.73	388.0100	388.7310	388.0100	46.00
27/07/2011	AL7T On 03-November-11			Index Future	394.53	393.7990	394.5310	393.7990	0.00
27/07/2011	AL7T On 02-February-12			Index Future	400.54	399.7980	400.5410	399.7980	0.00
27/07/2011	ALBI On 04-August-11			Index Future	356.64	355.9890	356.6440	355.9890	949.00
27/07/2011	ALBI On 03-November-11			Index Future	361.97	361.3000	361.9650	361.3000	39.00
27/07/2011	ALBI On 02-February-12			Index Future	367.48	366.8050	367.4790	366.8050	0.00
27/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	CAAD On 19-September-11			Can-Do Future	0.05	0.0471	0.0488	0.0471	22,388.00
27/07/2011	CAAE On 19-September-11			Can-Do Future	0.07	0.0744	0.0725	0.0744	21,898.00
27/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	CRD1 On 04-August-11			Index Future	161.66	161.4750	161.6550	161.4750	2.00
27/07/2011	CRD1 On 03-November-11			Index Future	163.84	163.6610	163.8440	163.6610	0.00
27/07/2011	CRD1 On 02-February-12			Index Future	166.06	165.8720	166.0580	165.8720	0.00
27/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2011	GOVI On 04-August-11			GOVI	357.56	356.9270	357.5570	356.9270	182.00
27/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	95570	9	10	9	0.00
27/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	95670	9	10	9	0.00
27/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	95470	9	10	9	0.00
27/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 03-November-11			GOVI	362.89	362.2520	362.8910	362.2520	0.00
27/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	58910	5	6	5	0.00
27/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	58810	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	59010	5	6	5	0.00
27/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 02-February-12			GOVI	368.42	367.7710	368.4200	367.7710	0.00
27/07/2011	GOVI On 02-February-12	369.00	Call	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 02-February-12	369.01	Call	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 02-February-12	368.99	Call	GOVI	0	0	0	0	0.00
27/07/2011	GOVI On 02-February-12	368.99	Put	GOVI	5700	1	1	1	0.00
27/07/2011	GOVI On 02-February-12	369.01	Put	GOVI	5900	1	1	1	0.00
27/07/2011	GOVI On 02-February-12	369.00	Put	GOVI	5800	1	1	1	0.00
27/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2011	IGOV On 04-August-11			Index Future	156.04	156.0840	156.0390	156.0840	83.00
27/07/2011	IGOV On 03-November-11			Index Future	158.37	158.4120	158.3670	158.4120	0.00
27/07/2011	IGOV On 02-February-12			Index Future	160.78	160.8260	160.7800	160.8260	0.00
27/07/2011	ILBI On 04-August-11			Index Future	421.89	422.7020	421.8880	422.7020	0.00
27/07/2011	ILBI On 02-February-12			Index Future	434.77	435.6180	434.7730	435.6180	29.00
27/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.58	94.4100	94.4200	94.4100	0.00
27/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	17,600.00
27/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	1,000.00
27/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.76	94.2400	94.2400	94.2400	5,541.00
27/07/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.83	94.1800	94.1700	94.1800	0.00
27/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.02	93.9800	93.9800	93.9800	1,090.00
27/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.28	93.7000	93.7200	93.7000	2,890.00
27/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.56	93.4200	93.4400	93.4200	44,710.00
27/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.81	93.1500	93.1900	93.1500	490.00
27/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.07	92.8800	92.9300	92.8800	290.00
27/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.35	92.6100	92.6500	92.6100	0.00
27/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	OTH1 On 04-August-11			Index Future	351.33	350.5500	351.3310	350.5500	3.00
27/07/2011	OTH1 On 03-November-11			Index Future	356.57	355.7810	356.5720	355.7810	0.00
27/07/2011	OTH1 On 02-February-12			Index Future	362.01	361.2010	362.0050	361.2010	0.00
27/07/2011	R157 On 04-August-11			Bond Future	7.36	126.6422	126.7957	126.6422	9,505.00
27/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	623	1	1	1	1,000.00
27/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	788	1	1	1	0.00
27/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	475	0	0	0	0.00
27/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	56	0	0	0	1,320.00
27/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3252	3	3	3	0.00
27/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	964	1	1	1	440.00
27/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1719	2	2	2	0.00
27/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	1	0	0	0	440.00
27/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
27/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	23	0	0	0	0.00
27/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	121	0	0	0	0.00
27/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	688	1	1	1	0.00
27/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	42	0	0	0	0.00
27/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	73	0	0	0	0.00
27/07/2011	R157 On 03-November-11			Bond Future	7.47	121.7013	121.8564	121.7013	3,358.00
27/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2972	3	3	3	0.00
27/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	3134	3	3	3	0.00
27/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2811	3	3	3	0.00
27/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	135	0	0	0	0.00
27/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	100	0	0	0	0.00
27/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	117	0	0	0	0.00
27/07/2011	R157 On 02-February-12			Bond Future	7.58	123.5569	123.7122	123.5569	0.00
27/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3479	3	3	3	0.00
27/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3341	3	3	3	0.00
27/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3618	3	4	3	0.00
27/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	332	0	0	0	0.00
27/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	389	0	0	0	0.00
27/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	360	0	0	0	0.00
27/07/2011	R157 On 03-May-12			Bond Future	7.72	118.5979	118.7583	118.5979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2569	2	3	2	0.00
27/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2460	2	2	2	0.00
27/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2679	3	3	3	0.00
27/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	827	1	1	1	0.00
27/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	923	1	1	1	0.00
27/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	874	1	1	1	0.00
27/07/2011	R157 On 02-August-12			Bond Future	7.88	120.3491	120.5091	120.3491	0.00
27/07/2011	R157 On 02-August-12	8.00	Call	Bond Future	346	0	0	0	0.00
27/07/2011	R157 On 02-August-12	8.05	Call	Bond Future	494	0	0	0	0.00
27/07/2011	R157 On 02-August-12	7.95	Call	Bond Future	199	0	0	0	0.00
27/07/2011	R157 On 02-August-12	7.95	Put	Bond Future	1	0	0	0	0.00
27/07/2011	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R186 On 04-August-11			Bond Future	8.49	118.0603	118.4692	118.0603	13,376.00
27/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	73	0	0	0	0.00
27/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	130	0	0	0	0.00
27/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	38	0	0	0	0.00
27/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	218	0	0	0	600.00
27/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10736	10	11	10	0.00
27/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2077	2	2	2	200.00
27/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4255	4	4	4	0.00
27/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	4	0	0	0	200.00
27/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
27/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	118	0	0	0	0.00
27/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	2871	3	3	3	0.00
27/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1583	2	2	2	0.00
27/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	1982	2	2	2	0.00
27/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2414	3	2	3	0.00
27/07/2011	R186 On 03-November-11			Bond Future	8.57	119.8007	120.2116	119.8007	13,315.00
27/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5149	5	5	5	0.00
27/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5476	5	5	5	0.00
27/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4830	5	5	5	0.00
27/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3642	3	4	3	5,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1006	1	1	1	1,275.00
27/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5810	6	6	6	0.00
27/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1780	2	2	2	425.00
27/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2616	2	3	2	0.00
27/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2775	3	3	3	425.00
27/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	971	1	1	1	1,275.00
27/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	3838	4	4	4	0.00
27/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5501	6	6	6	0.00
27/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1323	1	1	1	0.00
27/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	1947	2	2	2	0.00
27/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1079	1	1	1	0.00
27/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1195	1	1	1	0.00
27/07/2011	R186 On 02-February-12			Bond Future	8.64	116.3318	116.7537	116.3318	2,500.00
27/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5621	5	6	5	0.00
27/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5908	6	6	6	0.00
27/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5341	5	5	5	0.00
27/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2550	3	3	3	0.00
27/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2234	2	2	2	0.00
27/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2387	3	2	3	0.00
27/07/2011	R186 On 03-May-12			Bond Future	8.72	118.0782	118.5011	118.0782	0.00
27/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6332	6	6	6	0.00
27/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6593	6	7	6	0.00
27/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6076	6	6	6	0.00
27/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4045	4	4	4	0.00
27/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3688	4	4	4	0.00
27/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3863	4	4	4	0.00
27/07/2011	R186 On 02-August-12			Bond Future	8.81	114.5296	114.9619	114.5296	0.00
27/07/2011	R186 On 02-August-12	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R186 On 02-August-12	8.70	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R186 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R186 On 02-August-12	8.80	Put	Bond Future	80	1	0	1	0.00
27/07/2011	R186 On 02-August-12	8.70	Put	Bond Future	970	1	1	1	0.00
27/07/2011	R186 On 02-August-12	8.75	Put	Bond Future	524	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R189 On 04-August-11			Bond Future	214.81	214.8436	214.8130	214.8436	0.00
27/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2813	3	3	3	0.00
27/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2863	3	3	3	0.00
27/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2763	3	3	3	0.00
27/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R189 On 03-November-11			Bond Future	211.88	211.9085	211.8773	211.9085	0.00
27/07/2011	R189 On 03-November-11	212.00	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R189 On 03-November-11	212.05	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R189 On 03-November-11	211.95	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R189 On 03-November-11	211.95	Put	Bond Future	73	0	0	0	0.00
27/07/2011	R189 On 03-November-11	212.05	Put	Bond Future	173	0	0	0	0.00
27/07/2011	R189 On 03-November-11	212.00	Put	Bond Future	123	0	0	0	0.00
27/07/2011	R197 On 04-August-11			Bond Future	235.12	235.1246	235.1195	235.1246	30.00
27/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3619	4	4	4	0.00
27/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3569	4	4	4	0.00
27/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3669	4	4	4	0.00
27/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R197 On 03-November-11			Bond Future	238.59	238.5944	238.5889	238.5944	0.00
27/07/2011	R197 On 03-November-11	238.50	Call	Bond Future	89	0	0	0	0.00
27/07/2011	R197 On 03-November-11	238.45	Call	Bond Future	139	0	0	0	0.00
27/07/2011	R197 On 03-November-11	238.55	Call	Bond Future	39	0	0	0	0.00
27/07/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R201 On 04-August-11			Bond Future	7.00	106.3268	106.3512	106.3268	395.00
27/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	771	1	1	1	0.00
27/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	918	1	1	1	0.00
27/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	628	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	15	0	0	0	0.00
27/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	3	0	0	0	0.00
27/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	7	0	0	0	0.00
27/07/2011	R201 On 03-November-11			Bond Future	7.09	107.8958	107.9184	107.8958	953.00
27/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2618	3	3	3	0.00
27/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2746	3	3	3	0.00
27/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2490	2	2	2	0.00
27/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	74	0	0	0	0.00
27/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	56	0	0	0	0.00
27/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	65	0	0	0	0.00
27/07/2011	R201 On 02-February-12			Bond Future	7.17	105.1283	105.1545	105.1283	0.00
27/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2926	3	3	3	0.00
27/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2814	3	3	3	0.00
27/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3040	3	3	3	0.00
27/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	144	0	0	0	0.00
27/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	171	0	0	0	0.00
27/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	157	0	0	0	0.00
27/07/2011	R201 On 03-May-12			Bond Future	7.29	106.7060	106.7300	106.7060	0.00
27/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1767	2	2	2	0.00
27/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1687	2	2	2	0.00
27/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1848	2	2	2	0.00
27/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	638	1	1	1	0.00
27/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	714	1	1	1	0.00
27/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	676	1	1	1	0.00
27/07/2011	R201 On 02-August-12			Bond Future	7.45	103.8722	103.8983	103.8722	0.00
27/07/2011	R201 On 02-August-12	7.50	Call	Bond Future	120	0	0	0	0.00
27/07/2011	R201 On 02-August-12	7.55	Call	Bond Future	228	0	0	0	0.00
27/07/2011	R201 On 02-August-12	7.45	Call	Bond Future	11	0	0	0	0.00
27/07/2011	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 04-August-11			Bond Future	174.51	174.5179	174.5140	174.5179	22,118.00
27/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173514	174	174	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173464	173	173	173	0.00
27/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173564	174	174	174	0.00
27/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 03-November-11			Bond Future	177.09	177.0934	177.0895	177.0934	400.00
27/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176589	177	177	177	0.00
27/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176539	177	177	177	0.00
27/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176639	177	177	177	0.00
27/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 02-February-12			Bond Future	177.12	177.1266	177.1224	177.1266	0.00
27/07/2011	R202 On 02-February-12	177.00	Call	Bond Future	122	0	0	0	0.00
27/07/2011	R202 On 02-February-12	176.95	Call	Bond Future	172	0	0	0	0.00
27/07/2011	R202 On 02-February-12	177.05	Call	Bond Future	72	0	0	0	0.00
27/07/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R203 On 04-August-11			Bond Future	7.95	104.5459	104.7330	104.5459	824.00
27/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	458	0	0	0	0.00
27/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	324	0	0	0	0.00
27/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	619	1	1	1	0.00
27/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	140	0	0	0	0.00
27/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	324	0	0	0	0.00
27/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	218	0	0	0	0.00
27/07/2011	R203 On 03-November-11			Bond Future	8.05	101.9274	102.1167	101.9274	1,604.00
27/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2515	2	3	2	0.00
27/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2346	2	2	2	0.00
27/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2688	3	3	3	0.00
27/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	418	0	0	0	0.00
27/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	527	1	1	1	0.00
27/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	470	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
27/07/2011	R203 On 02-February-12			Bond Future	8.16	103.4807	103.6713	103.4807	0.00
27/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3405	3	3	3	0.00
27/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3563	3	4	3	0.00
27/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3249	3	3	3	0.00
27/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	888	1	1	1	0.00
27/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	772	1	1	1	0.00
27/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	828	1	1	1	0.00
27/07/2011	R203 On 03-May-12			Bond Future	8.28	100.8745	101.0657	100.8745	0.00
27/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3274	3	3	3	0.00
27/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3136	3	3	3	0.00
27/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3415	3	3	3	0.00
27/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1233	1	1	1	0.00
27/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1369	1	1	1	0.00
27/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1299	1	1	1	0.00
27/07/2011	R203 On 02-August-12			Bond Future	8.42	102.3638	102.5588	102.3638	0.00
27/07/2011	R203 On 02-August-12	8.50	Call	Bond Future	341	0	0	0	0.00
27/07/2011	R203 On 02-August-12	8.55	Call	Bond Future	543	0	1	0	0.00
27/07/2011	R203 On 02-August-12	8.45	Call	Bond Future	138	0	0	0	0.00
27/07/2011	R203 On 02-August-12	8.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R203 On 02-August-12	8.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R203 On 02-August-12	8.50	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R204 On 04-August-11			Bond Future	8.14	100.0797	100.3130	100.0797	220.00
27/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	104	0	0	0	0.00
27/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	172	0	0	0	0.00
27/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	59	0	0	0	0.00
27/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1098	1	1	1	0.00
27/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	663	1	1	1	0.00
27/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	868	1	1	1	0.00
27/07/2011	R204 On 03-November-11			Bond Future	8.24	101.5568	101.7986	101.5568	2,130.00
27/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3165	3	3	3	0.00
27/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3365	3	3	3	0.00
27/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2970	3	3	3	0.00
27/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	559	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	445	1	0	1	0.00
27/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	499	1	0	1	0.00
27/07/2011	R204 On 02-February-12			Bond Future	8.33	99.0738	99.3130	99.0738	0.00
27/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	4089	4	4	4	0.00
27/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3905	4	4	4	0.00
27/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4277	4	4	4	0.00
27/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	711	1	1	1	0.00
27/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	827	1	1	1	0.00
27/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	766	1	1	1	0.00
27/07/2011	R204 On 03-May-12			Bond Future	8.44	100.5602	100.8061	100.5602	0.00
27/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3399	3	3	3	0.00
27/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3549	3	4	3	0.00
27/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3252	3	3	3	0.00
27/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2001	2	2	2	0.00
27/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1815	2	2	2	0.00
27/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	1906	2	2	2	0.00
27/07/2011	R204 On 02-August-12			Bond Future	8.57	98.0150	98.2616	98.0150	0.00
27/07/2011	R204 On 02-August-12	8.50	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R204 On 02-August-12	8.45	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R204 On 02-August-12	8.55	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R204 On 02-August-12	8.55	Put	Bond Future	90	0	0	0	0.00
27/07/2011	R204 On 02-August-12	8.45	Put	Bond Future	567	1	1	1	0.00
27/07/2011	R204 On 02-August-12	8.50	Put	Bond Future	329	1	0	1	0.00
27/07/2011	R206 On 04-August-11			Bond Future	6.72	102.1862	102.2487	102.1862	9,866.00
27/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	631	1	1	1	0.00
27/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	526	0	1	0	0.00
27/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	740	1	1	1	0.00
27/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	2	0	0	0	0.00
27/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	10	0	0	0	0.00
27/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	4	0	0	0	0.00
27/07/2011	R206 On 03-November-11			Bond Future	6.80	103.6942	103.7588	103.6942	0.00
27/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1946	2	2	2	0.00
27/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1854	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	2039	2	2	2	0.00
27/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	35	0	0	0	0.00
27/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	48	0	0	0	0.00
27/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	41	0	0	0	0.00
27/07/2011	R206 On 02-February-12			Bond Future	6.88	101.5106	101.5753	101.5106	0.00
27/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2103	2	2	2	0.00
27/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2182	2	2	2	0.00
27/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	2026	2	2	2	0.00
27/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	123	0	0	0	0.00
27/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	104	0	0	0	0.00
27/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	113	0	0	0	0.00
27/07/2011	R206 On 03-May-12			Bond Future	7.01	103.0330	103.0991	103.0330	0.00
27/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1179	1	1	1	0.00
27/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1126	1	1	1	0.00
27/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1234	1	1	1	0.00
27/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	390	0	0	0	0.00
27/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	438	0	0	0	0.00
27/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	413	0	0	0	0.00
27/07/2011	R206 On 02-August-12			Bond Future	7.21	100.7903	100.8576	100.7903	0.00
27/07/2011	R206 On 02-August-12	7.25	Call	Bond Future	61	0	0	0	0.00
27/07/2011	R206 On 02-August-12	7.30	Call	Bond Future	128	0	0	0	0.00
27/07/2011	R206 On 02-August-12	7.20	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R206 On 02-August-12	7.20	Put	Bond Future	7	0	0	0	0.00
27/07/2011	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R207 On 04-August-11			Bond Future	8.26	94.2438	94.4622	94.2438	6,115.00
27/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	365	0	0	0	0.00
27/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	521	0	1	0	0.00
27/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	243	0	0	0	0.00
27/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	583	1	1	1	0.00
27/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	285	0	0	0	0.00
27/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	417	1	0	1	0.00
27/07/2011	R207 On 03-November-11			Bond Future	8.35	95.6369	95.8553	95.6369	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2937	3	3	3	0.00
27/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3136	3	3	3	0.00
27/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2738	3	3	3	0.00
27/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	784	1	1	1	0.00
27/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	638	1	1	1	0.00
27/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	711	1	1	1	0.00
27/07/2011	R207 On 02-February-12			Bond Future	8.44	93.4536	93.6770	93.4536	0.00
27/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3960	4	4	4	0.00
27/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3772	4	4	4	0.00
27/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4153	4	4	4	0.00
27/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	888	1	1	1	0.00
27/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1031	1	1	1	0.00
27/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	956	1	1	1	0.00
27/07/2011	R207 On 03-May-12			Bond Future	8.54	94.8570	95.0846	94.8570	0.00
27/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3363	3	3	3	0.00
27/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3518	3	4	3	0.00
27/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3212	3	3	3	0.00
27/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2374	2	2	2	0.00
27/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2158	2	2	2	0.00
27/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2263	2	2	2	0.00
27/07/2011	R207 On 02-August-12			Bond Future	8.66	92.6195	92.8505	92.6195	0.00
27/07/2011	R207 On 02-August-12	8.75	Call	Bond Future	482	0	0	0	0.00
27/07/2011	R207 On 02-August-12	8.70	Call	Bond Future	226	0	0	0	0.00
27/07/2011	R207 On 02-August-12	8.80	Call	Bond Future	737	1	1	1	0.00
27/07/2011	R207 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R207 On 02-August-12	8.70	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R207 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R208 On 04-August-11			Bond Future	8.29	92.1448	92.3465	92.1448	1,511.00
27/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	330	0	0	0	0.00
27/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	476	0	0	0	0.00
27/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	218	0	0	0	0.00
27/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	759	1	1	1	0.00
27/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	403	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
27/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	563	1	1	1	0.00
27/07/2011	R208 On 03-November-11			Bond Future	8.37	90.1092	90.3124	90.1092	5,997.00
27/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2970	3	3	3	0.00
27/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3182	3	3	3	0.00
27/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2763	3	3	3	0.00
27/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	600	1	1	1	1,995.00
27/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1110	1	1	1	665.00
27/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1673	2	2	2	0.00
27/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3623	3	4	3	0.00
27/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	522	1	1	1	1,995.00
27/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1494	2	1	2	665.00
27/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2135	2	2	2	0.00
27/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	816	1	1	1	0.00
27/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3159	3	3	3	0.00
27/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	655	1	1	1	0.00
27/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	732	1	1	1	0.00
27/07/2011	R208 On 02-February-12			Bond Future	8.45	91.4812	91.6855	91.4812	0.00
27/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4250	4	4	4	0.00
27/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4453	4	4	4	0.00
27/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4051	4	4	4	0.00
27/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1204	1	1	1	0.00
27/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1048	1	1	1	0.00
27/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1123	1	1	1	0.00
27/07/2011	R208 On 03-May-12			Bond Future	8.54	89.4563	89.6671	89.4563	0.00
27/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4431	4	4	4	0.00
27/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4252	4	4	4	0.00
27/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4614	4	5	4	0.00
27/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1785	2	2	2	0.00
27/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	1973	2	2	2	0.00
27/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1876	2	2	2	0.00
27/07/2011	R208 On 02-August-12			Bond Future	8.65	90.7767	90.9878	90.7767	0.00
27/07/2011	R208 On 02-August-12	8.75	Call	Bond Future	582	0	1	0	0.00
27/07/2011	R208 On 02-August-12	8.80	Call	Bond Future	857	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R208 On 02-August-12	8.70	Call	Bond Future	305	0	0	0	0.00
27/07/2011	R208 On 02-August-12	8.70	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R208 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R208 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R209 On 04-August-11			Bond Future	8.86	75.8790	76.2460	75.8790	0.00
27/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	13	0	0	0	0.00
27/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	27	0	0	0	0.00
27/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	6	0	0	0	0.00
27/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8763	8	9	8	0.00
27/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3353	4	3	4	0.00
27/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2540	3	3	3	0.00
27/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	2941	3	3	3	0.00
27/07/2011	R209 On 03-November-11			Bond Future	8.93	73.8512	74.2291	73.8512	2,736.00
27/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1591	1	2	1	0.00
27/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1435	1	1	1	0.00
27/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1758	2	2	2	0.00
27/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2752	3	3	3	0.00
27/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3227	3	3	3	0.00
27/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	2983	3	3	3	0.00
27/07/2011	R209 On 02-February-12			Bond Future	8.99	74.9778	75.3587	74.9778	0.00
27/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3282	3	3	3	0.00
27/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3090	3	3	3	0.00
27/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3480	3	3	3	0.00
27/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3038	3	3	3	0.00
27/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3412	4	3	4	0.00
27/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3221	3	3	3	0.00
27/07/2011	R209 On 03-May-12			Bond Future	9.06	72.9562	73.3471	72.9562	0.00
27/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3762	4	4	4	0.00
27/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3951	4	4	4	0.00
27/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3579	3	4	3	0.00
27/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4425	5	4	5	0.00
27/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4034	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4225	4	4	4	0.00
27/07/2011	R209 On 02-August-12			Bond Future	9.14	74.0334	74.4265	74.0334	0.00
27/07/2011	R209 On 02-August-12	9.25	Call	Bond Future	849	0	1	0	0.00
27/07/2011	R209 On 02-August-12	9.20	Call	Bond Future	482	0	0	0	0.00
27/07/2011	R209 On 02-August-12	9.30	Call	Bond Future	1213	1	1	1	0.00
27/07/2011	R209 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R209 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R209 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R210 On 04-August-11			Bond Future	131.26	131.2610	131.2584	131.2610	615.00
27/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25258	25	25	25	0.00
27/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25308	25	25	25	0.00
27/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25208	25	25	25	0.00
27/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R210 On 03-November-11			Bond Future	131.49	131.4966	131.4939	131.4966	0.00
27/07/2011	R210 On 03-November-11	131.00	Call	Bond Future	494	0	0	0	0.00
27/07/2011	R210 On 03-November-11	131.05	Call	Bond Future	444	0	0	0	0.00
27/07/2011	R210 On 03-November-11	130.95	Call	Bond Future	544	1	1	1	0.00
27/07/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 04-August-11			Bond Future	108.47	108.4815	108.4733	108.4815	0.00
27/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106973	107	107	107	0.00
27/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106923	107	107	107	0.00
27/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107023	107	107	107	0.00
27/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 03-November-11			Bond Future	110.07	110.0824	110.0740	110.0824	529.00
27/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108824	109	109	109	0.00
27/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108774	109	109	109	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108874	109	109	109	0.00
27/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 02-February-12			Bond Future	110.41	110.4217	110.4131	110.4217	0.00
27/07/2011	R211 On 02-February-12	110.50	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 02-February-12	110.45	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 02-February-12	110.55	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R211 On 02-February-12	110.55	Put	Bond Future	137	0	0	0	0.00
27/07/2011	R211 On 02-February-12	110.45	Put	Bond Future	37	0	0	0	0.00
27/07/2011	R211 On 02-February-12	110.50	Put	Bond Future	87	0	0	0	0.00
27/07/2011	R212 On 04-August-11			Bond Future	106.79	106.6970	106.7918	106.6970	3,852.00
27/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104292	104	104	104	0.00
27/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104342	104	104	104	0.00
27/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104242	104	104	104	0.00
27/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 03-November-11			Bond Future	108.37	108.2716	108.3676	108.2716	240.00
27/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105868	106	106	106	0.00
27/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105818	106	106	106	0.00
27/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105918	106	106	106	0.00
27/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 02-February-12			Bond Future	108.55	108.4527	108.5502	108.4527	0.00
27/07/2011	R212 On 02-February-12	108.50	Call	Bond Future	50	0	0	0	0.00
27/07/2011	R212 On 02-February-12	108.55	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 02-February-12	108.45	Call	Bond Future	100	0	0	0	0.00
27/07/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R213 On 04-August-11			Bond Future	8.84	85.9121	86.1365	85.9121	0.00
27/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6700	7	7	7	0.00
27/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7609	8	8	8	0.00
27/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7153	7	7	7	0.00
27/07/2011	R213 On 03-November-11			Bond Future	8.91	83.6407	83.8699	83.6407	0.00
27/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1680	2	2	2	0.00
27/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	870	1	1	1	0.00
27/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1274	2	1	2	0.00
27/07/2011	R213 On 02-February-12			Bond Future	8.98	84.9214	85.1473	84.9214	0.00
27/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	133	0	0	0	0.00
27/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	520	0	1	0	0.00
27/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	258	0	0	0	0.00
27/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 03-May-12			Bond Future	9.06	82.6479	82.8782	82.6479	0.00
27/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1457	1	1	1	0.00
27/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1831	2	2	2	0.00
27/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1082	1	1	1	0.00
27/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	1	0	0	0	0.00
27/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 02-August-12			Bond Future	9.14	83.8747	84.1016	83.8747	0.00
27/07/2011	R213 On 02-August-12	9.25	Call	Bond Future	850	1	1	1	0.00
27/07/2011	R213 On 02-August-12	9.30	Call	Bond Future	1222	1	1	1	0.00
27/07/2011	R213 On 02-August-12	9.20	Call	Bond Future	475	0	0	0	0.00
27/07/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
27/07/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
27/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
27/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
27/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
27/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
27/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
27/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
27/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
27/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
27/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
27/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
27/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
27/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
27/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
27/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
27/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
27/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
27/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
27/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
27/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
27/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
27/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
27/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
27/07/2011	TRT1 On 04-August-11			Index Future	353.44	352.7760	353.4390	352.7760	100.00
27/07/2011	TRT1 On 03-November-11			Index Future	358.23	357.5520	358.2260	357.5520	0.00
27/07/2011	TRT1 On 02-February-12			Index Future	363.07	362.3800	363.0660	362.3800	0.00
28/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	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
28/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	AL7T On 04-August-11			Index Future	388.57	388.7310	388.5650	388.7310	46.00
28/07/2011	AL7T On 03-November-11			Index Future	394.36	394.5310	394.3620	394.5310	0.00
28/07/2011	AL7T On 02-February-12			Index Future	400.37	400.5410	400.3700	400.5410	0.00
28/07/2011	ALBI On 04-August-11			Index Future	356.49	356.6440	356.4850	356.6440	949.00
28/07/2011	ALBI On 03-November-11			Index Future	361.80	361.9650	361.8040	361.9650	39.00
28/07/2011	ALBI On 02-February-12			Index Future	367.32	367.4790	367.3150	367.4790	0.00
28/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C203 On 15-September-17			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
28/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0488	0.0415	0.0488	22,388.00
28/07/2011	CAAE On 19-September-11			Can-Do Future	0.08	0.0725	0.0797	0.0725	21,898.00
28/07/2011	CAAF On 03-August-11			Can-Do Future	6.70	6.7000	6.7043	6.7000	0.00
28/07/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	52	0	0	0	11,000.00
28/07/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	33	0	0	0	0.00
28/07/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	82	0	0	0	0.00
28/07/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	28	0	0	0	0.00
28/07/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	79	0	0	0	0.00
28/07/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	48	0	0	0	0.00
28/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	CRD1 On 04-August-11			Index Future	161.63	161.6550	161.6300	161.6550	2.00
28/07/2011	CRD1 On 03-November-11			Index Future	163.82	163.8440	163.8190	163.8440	0.00
28/07/2011	CRD1 On 02-February-12			Index Future	166.03	166.0580	166.0330	166.0580	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
28/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2011	GOVI On 04-August-11			GOVI	357.40	357.5570	357.4020	357.5570	182.00
28/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	94020	10	9	10	0.00
28/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	93920	10	9	10	0.00
28/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	94120	10	9	10	0.00
28/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 03-November-11			GOVI	362.73	362.8910	362.7340	362.8910	0.00
28/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	57340	6	6	6	0.00
28/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	57240	6	6	6	0.00
28/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	57440	6	6	6	0.00
28/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 02-February-12			GOVI	368.26	368.4200	368.2600	368.4200	0.00
28/07/2011	GOVI On 02-February-12	369.00	Call	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 02-February-12	369.01	Call	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 02-February-12	368.99	Call	GOVI	0	0	0	0	0.00
28/07/2011	GOVI On 02-February-12	368.99	Put	GOVI	7300	1	1	1	0.00
28/07/2011	GOVI On 02-February-12	369.01	Put	GOVI	7500	1	1	1	0.00
28/07/2011	GOVI On 02-February-12	369.00	Put	GOVI	7400	1	1	1	0.00
28/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2011	IGOV On 04-August-11			Index Future	156.32	156.0390	156.3150	156.0390	83.00
28/07/2011	IGOV On 03-November-11			Index Future	158.65	158.3670	158.6470	158.3670	0.00
28/07/2011	IGOV On 02-February-12			Index Future	161.06	160.7800	161.0640	160.7800	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
28/07/2011	ILBI On 04-August-11			Index Future	422.72	421.8880	422.7150	421.8880	0.00
28/07/2011	ILBI On 02-February-12			Index Future	435.62	434.7730	435.6230	434.7730	29.00
28/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	0.00
28/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	17,600.00
28/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3800	94.3700	94.3800	600.00
28/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	1,000.00
28/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2400	94.2500	94.2400	5,541.00
28/07/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.82	94.1700	94.1800	94.1700	0.00
28/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.01	93.9800	93.9900	93.9800	1,090.00
28/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.27	93.7200	93.7300	93.7200	2,890.00
28/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.53	93.4400	93.4700	93.4400	44,710.00
28/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.77	93.1900	93.2300	93.1900	490.00
28/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.02	92.9300	92.9800	92.9300	290.00
28/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.29	92.6500	92.7100	92.6500	0.00
28/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
28/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
28/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
28/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
28/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
28/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
28/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/07/2011	OTH1 On 04-August-11			Index Future	351.15	351.3310	351.1530	351.3310	3.00
28/07/2011	OTH1 On 03-November-11			Index Future	356.39	356.5720	356.3920	356.5720	0.00
28/07/2011	OTH1 On 02-February-12			Index Future	361.82	362.0050	361.8210	362.0050	0.00
28/07/2011	R157 On 04-August-11			Bond Future	7.37	126.7957	126.7602	126.7957	7,535.00
28/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	583	1	1	1	1,000.00
28/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	748	1	1	1	0.00
28/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	436	0	0	0	0.00
28/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	41	0	0	0	1,320.00
28/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	925	1	1	1	440.00
28/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1683	2	2	2	0.00
28/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3217	3	3	3	0.00
28/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
28/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	1	0	0	0	440.00
28/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	20	0	0	0	0.00
28/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	118	0	0	0	0.00
28/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	709	1	1	1	0.00
28/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	38	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
28/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	69	0	0	0	0.00
28/07/2011	R157 On 03-November-11			Bond Future	7.48	121.8564	121.8195	121.8564	3,387.00
28/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2936	3	3	3	0.00
28/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2776	3	3	3	0.00
28/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	3099	3	3	3	0.00
28/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	102	0	0	0	0.00
28/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	137	0	0	0	0.00
28/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	118	0	0	0	0.00
28/07/2011	R157 On 02-February-12			Bond Future	7.59	123.7122	123.6777	123.7122	0.00
28/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3448	3	3	3	0.00
28/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3587	4	4	4	0.00
28/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3310	3	3	3	0.00
28/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	392	0	0	0	0.00
28/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	335	0	0	0	0.00
28/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	363	0	0	0	0.00
28/07/2011	R157 On 03-May-12			Bond Future	7.73	118.7583	118.7230	118.7583	0.00
28/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2542	3	3	3	0.00
28/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2653	3	3	3	0.00
28/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2434	2	2	2	0.00
28/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	932	1	1	1	0.00
28/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	836	1	1	1	0.00
28/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	882	1	1	1	0.00
28/07/2011	R157 On 02-August-12			Bond Future	7.90	120.5091	120.4735	120.5091	0.00
28/07/2011	R157 On 02-August-12	8.00	Call	Bond Future	311	0	0	0	0.00
28/07/2011	R157 On 02-August-12	8.05	Call	Bond Future	458	0	0	0	0.00
28/07/2011	R157 On 02-August-12	7.95	Call	Bond Future	163	0	0	0	0.00
28/07/2011	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R186 On 04-August-11			Bond Future	8.50	118.4692	118.4215	118.4692	13,376.00
28/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	52	0	0	0	0.00
28/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	99	0	0	0	0.00
28/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	26	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
28/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	176	0	0	0	600.00
28/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2011	2	2	2	200.00
28/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4206	4	4	4	0.00
28/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10689	11	11	11	0.00
28/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
28/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	3	0	0	0	200.00
28/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	100	0	0	0	0.00
28/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	2906	3	3	3	0.00
28/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1589	2	2	2	0.00
28/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	1998	2	2	2	0.00
28/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2440	2	2	2	0.00
28/07/2011	R186 On 03-November-11			Bond Future	8.57	120.2116	120.1742	120.2116	13,315.00
28/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5110	5	5	5	0.00
28/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5437	5	5	5	0.00
28/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4792	5	5	5	0.00
28/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3606	4	4	4	5,600.00
28/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	985	1	1	1	1,275.00
28/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1753	2	2	2	425.00
28/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2584	3	3	3	0.00
28/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5771	6	6	6	0.00
28/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	970	1	1	1	1,275.00
28/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2781	3	3	3	425.00
28/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	3848	4	4	4	0.00
28/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5517	6	6	6	0.00
28/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1322	1	1	1	0.00
28/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	1948	2	2	2	0.00
28/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1077	1	1	1	0.00
28/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1194	1	1	1	0.00
28/07/2011	R186 On 02-February-12			Bond Future	8.65	116.7537	116.7077	116.7537	2,500.00
28/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5582	6	6	6	0.00
28/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5302	5	5	5	0.00
28/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5868	6	6	6	0.00
28/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2240	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
28/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2556	3	3	3	0.00
28/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2394	2	2	2	0.00
28/07/2011	R186 On 03-May-12			Bond Future	8.73	118.5011	118.4650	118.5011	0.00
28/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6302	6	6	6	0.00
28/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	6046	6	6	6	0.00
28/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6563	7	7	7	0.00
28/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3694	4	4	4	0.00
28/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4051	4	4	4	0.00
28/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3869	4	4	4	0.00
28/07/2011	R186 On 02-August-12			Bond Future	8.81	114.9619	114.9177	114.9619	0.00
28/07/2011	R186 On 02-August-12	8.75	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R186 On 02-August-12	8.70	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R186 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R186 On 02-August-12	8.80	Put	Bond Future	124	0	0	0	0.00
28/07/2011	R186 On 02-August-12	8.70	Put	Bond Future	1015	1	1	1	0.00
28/07/2011	R186 On 02-August-12	8.75	Put	Bond Future	568	1	1	1	0.00
28/07/2011	R189 On 04-August-11			Bond Future	215.09	214.8130	215.0905	214.8130	0.00
28/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	3091	3	3	3	0.00
28/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	3041	3	3	3	0.00
28/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	3141	3	3	3	0.00
28/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R189 On 03-November-11			Bond Future	212.16	211.8773	212.1587	211.8773	0.00
28/07/2011	R189 On 03-November-11	212.00	Call	Bond Future	159	0	0	0	0.00
28/07/2011	R189 On 03-November-11	212.05	Call	Bond Future	109	0	0	0	0.00
28/07/2011	R189 On 03-November-11	211.95	Call	Bond Future	209	0	0	0	0.00
28/07/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R197 On 04-August-11			Bond Future	236.02	235.1195	236.0236	235.1195	30.00
28/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	4524	4	5	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
28/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	4574	4	5	4	0.00
28/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	4474	4	4	4	0.00
28/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R197 On 03-November-11			Bond Future	239.51	238.5889	239.5065	238.5889	0.00
28/07/2011	R197 On 03-November-11	238.50	Call	Bond Future	1006	0	1	0	0.00
28/07/2011	R197 On 03-November-11	238.45	Call	Bond Future	1056	0	1	0	0.00
28/07/2011	R197 On 03-November-11	238.55	Call	Bond Future	956	0	1	0	0.00
28/07/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R201 On 04-August-11			Bond Future	7.01	106.3512	106.3207	106.3512	395.00
28/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	739	1	1	1	0.00
28/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	596	1	1	1	0.00
28/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	887	1	1	1	0.00
28/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	2	0	0	0	0.00
28/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	13	0	0	0	0.00
28/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	5	0	0	0	0.00
28/07/2011	R201 On 03-November-11			Bond Future	7.10	107.9184	107.8901	107.9184	953.00
28/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2591	3	3	3	0.00
28/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2463	2	2	2	0.00
28/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2718	3	3	3	0.00
28/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	56	0	0	0	0.00
28/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	76	0	0	0	0.00
28/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	66	0	0	0	0.00
28/07/2011	R201 On 02-February-12			Bond Future	7.19	105.1545	105.1231	105.1545	0.00
28/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2897	3	3	3	0.00
28/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3011	3	3	3	0.00
28/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2786	3	3	3	0.00
28/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	175	0	0	0	0.00
28/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	147	0	0	0	0.00
28/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	159	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
28/07/2011	R201 On 03-May-12			Bond Future	7.30	106.7300	106.7012	106.7300	0.00
28/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1746	2	2	2	0.00
28/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1827	2	2	2	0.00
28/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1667	2	2	2	0.00
28/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	723	1	1	1	0.00
28/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	646	1	1	1	0.00
28/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	684	1	1	1	0.00
28/07/2011	R201 On 02-August-12			Bond Future	7.46	103.8983	103.8678	103.8983	0.00
28/07/2011	R201 On 02-August-12	7.50	Call	Bond Future	89	0	0	0	0.00
28/07/2011	R201 On 02-August-12	7.55	Call	Bond Future	198	0	0	0	0.00
28/07/2011	R201 On 02-August-12	7.45	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R201 On 02-August-12	7.45	Put	Bond Future	20	0	0	0	0.00
28/07/2011	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R202 On 04-August-11			Bond Future	174.53	174.5140	174.5274	174.5140	22,118.00
28/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173527	174	174	174	0.00
28/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173577	174	174	174	0.00
28/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173477	173	173	173	0.00
28/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R202 On 03-November-11			Bond Future	177.10	177.0895	177.1026	177.0895	400.00
28/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176603	177	177	177	0.00
28/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176553	177	177	177	0.00
28/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176653	177	177	177	0.00
28/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R202 On 02-February-12			Bond Future	177.14	177.1224	177.1360	177.1224	0.00
28/07/2011	R202 On 02-February-12	177.00	Call	Bond Future	136	0	0	0	0.00
28/07/2011	R202 On 02-February-12	176.95	Call	Bond Future	186	0	0	0	0.00
28/07/2011	R202 On 02-February-12	177.05	Call	Bond Future	86	0	0	0	0.00
28/07/2011	R202 On 02-February-12	177.05	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
28/07/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R203 On 04-August-11			Bond Future	7.96	104.7330	104.6898	104.7330	824.00
28/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	412	0	0	0	0.00
28/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	570	1	1	1	0.00
28/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	282	0	0	0	0.00
28/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	325	0	0	0	0.00
28/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	134	0	0	0	0.00
28/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	215	0	0	0	0.00
28/07/2011	R203 On 03-November-11			Bond Future	8.06	102.1167	102.0751	102.1167	1,604.00
28/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2479	3	2	3	0.00
28/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2651	3	3	3	0.00
28/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2311	2	2	2	0.00
28/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	534	1	1	1	0.00
28/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	423	0	0	0	0.00
28/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	476	0	0	0	0.00
28/07/2011	R203 On 02-February-12			Bond Future	8.17	103.6713	103.6269	103.6713	0.00
28/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3368	3	3	3	0.00
28/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3213	3	3	3	0.00
28/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3527	4	4	4	0.00
28/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	780	1	1	1	0.00
28/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	896	1	1	1	0.00
28/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	836	1	1	1	0.00
28/07/2011	R203 On 03-May-12			Bond Future	8.29	101.0657	101.0231	101.0657	0.00
28/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3243	3	3	3	0.00
28/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3383	3	3	3	0.00
28/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3105	3	3	3	0.00
28/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1381	1	1	1	0.00
28/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1244	1	1	1	0.00
28/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1311	1	1	1	0.00
28/07/2011	R203 On 02-August-12			Bond Future	8.43	102.5588	102.5141	102.5588	0.00
28/07/2011	R203 On 02-August-12	8.50	Call	Bond Future	296	0	0	0	0.00
28/07/2011	R203 On 02-August-12	8.55	Call	Bond Future	498	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
28/07/2011	R203 On 02-August-12	8.45	Call	Bond Future	93	0	0	0	0.00
28/07/2011	R203 On 02-August-12	8.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R203 On 02-August-12	8.55	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R203 On 02-August-12	8.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R204 On 04-August-11			Bond Future	8.15	100.3130	100.2695	100.3130	220.00
28/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	80	0	0	0	0.00
28/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	42	0	0	0	0.00
28/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	140	0	0	0	0.00
28/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	674	1	1	1	0.00
28/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1125	1	1	1	0.00
28/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	888	1	1	1	0.00
28/07/2011	R204 On 03-November-11			Bond Future	8.25	101.7986	101.7460	101.7986	2,130.00
28/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3119	3	3	3	0.00
28/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2924	3	3	3	0.00
28/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3318	3	3	3	0.00
28/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	451	0	0	0	0.00
28/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	566	1	1	1	0.00
28/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	506	0	1	0	0.00
28/07/2011	R204 On 02-February-12			Bond Future	8.34	99.3130	99.2621	99.3130	0.00
28/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	4047	4	4	4	0.00
28/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4234	4	4	4	0.00
28/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3863	4	4	4	0.00
28/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	836	1	1	1	0.00
28/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	719	1	1	1	0.00
28/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	775	1	1	1	0.00
28/07/2011	R204 On 03-May-12			Bond Future	8.46	100.8061	100.7520	100.8061	0.00
28/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3362	3	3	3	0.00
28/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3216	3	3	3	0.00
28/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3511	4	4	4	0.00
28/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1831	2	2	2	0.00
28/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2019	2	2	2	0.00
28/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	1923	2	2	2	0.00
28/07/2011	R204 On 02-August-12			Bond Future	8.58	98.2616	98.2094	98.2616	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
28/07/2011	R204 On 02-August-12	8.50	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R204 On 02-August-12	8.45	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R204 On 02-August-12	8.55	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R204 On 02-August-12	8.55	Put	Bond Future	143	0	0	0	0.00
28/07/2011	R204 On 02-August-12	8.45	Put	Bond Future	620	1	1	1	0.00
28/07/2011	R204 On 02-August-12	8.50	Put	Bond Future	381	0	0	0	0.00
28/07/2011	R206 On 04-August-11			Bond Future	6.73	102.2487	102.2286	102.2487	9,866.00
28/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	610	1	1	1	0.00
28/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	719	1	1	1	0.00
28/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	504	1	1	1	0.00
28/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	8	0	0	0	0.00
28/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	1	0	0	0	0.00
28/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	3	0	0	0	0.00
28/07/2011	R206 On 03-November-11			Bond Future	6.81	103.7588	103.7366	103.7588	0.00
28/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1925	2	2	2	0.00
28/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	2017	2	2	2	0.00
28/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1833	2	2	2	0.00
28/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	49	0	0	0	0.00
28/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	36	0	0	0	0.00
28/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	42	0	0	0	0.00
28/07/2011	R206 On 02-February-12			Bond Future	6.89	101.5753	101.5537	101.5753	0.00
28/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2083	2	2	2	0.00
28/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	2006	2	2	2	0.00
28/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2162	2	2	2	0.00
28/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	106	0	0	0	0.00
28/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	125	0	0	0	0.00
28/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	114	0	0	0	0.00
28/07/2011	R206 On 03-May-12			Bond Future	7.03	103.0991	103.0771	103.0991	0.00
28/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1164	1	1	1	0.00
28/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1218	1	1	1	0.00
28/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1111	1	1	1	0.00
28/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	445	0	0	0	0.00
28/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	396	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
28/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	420	0	0	0	0.00
28/07/2011	R206 On 02-August-12			Bond Future	7.22	100.8576	100.8361	100.8576	0.00
28/07/2011	R206 On 02-August-12	7.25	Call	Bond Future	39	0	0	0	0.00
28/07/2011	R206 On 02-August-12	7.30	Call	Bond Future	106	0	0	0	0.00
28/07/2011	R206 On 02-August-12	7.20	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R206 On 02-August-12	7.20	Put	Bond Future	28	0	0	0	0.00
28/07/2011	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R207 On 04-August-11			Bond Future	8.27	94.4622	94.4104	94.4622	6,115.00
28/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	316	0	0	0	0.00
28/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	202	0	0	0	0.00
28/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	465	1	0	1	0.00
28/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	281	0	0	0	0.00
28/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	594	1	1	1	0.00
28/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	420	0	0	0	0.00
28/07/2011	R207 On 03-November-11			Bond Future	8.36	95.8553	95.8049	95.8553	600.00
28/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2894	3	3	3	0.00
28/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2696	3	3	3	0.00
28/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3092	3	3	3	0.00
28/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	645	1	1	1	0.00
28/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	793	1	1	1	0.00
28/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	718	1	1	1	0.00
28/07/2011	R207 On 02-February-12			Bond Future	8.45	93.6770	93.6279	93.6770	0.00
28/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3920	4	4	4	0.00
28/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4112	4	4	4	0.00
28/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3732	4	4	4	0.00
28/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1040	1	1	1	0.00
28/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	896	1	1	1	0.00
28/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	965	1	1	1	0.00
28/07/2011	R207 On 03-May-12			Bond Future	8.55	95.0846	95.0316	95.0846	0.00
28/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3328	3	3	3	0.00
28/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3177	3	3	3	0.00
28/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3482	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
28/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2175	2	2	2	0.00
28/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2392	2	2	2	0.00
28/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2281	2	2	2	0.00
28/07/2011	R207 On 02-August-12			Bond Future	8.67	92.8505	92.7940	92.8505	0.00
28/07/2011	R207 On 02-August-12	8.75	Call	Bond Future	425	0	0	0	0.00
28/07/2011	R207 On 02-August-12	8.70	Call	Bond Future	169	0	0	0	0.00
28/07/2011	R207 On 02-August-12	8.80	Call	Bond Future	680	1	1	1	0.00
28/07/2011	R207 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R207 On 02-August-12	8.70	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R207 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R208 On 04-August-11			Bond Future	8.29	92.3465	92.3220	92.3465	1,511.00
28/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	293	0	0	0	0.00
28/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	435	0	0	0	0.00
28/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	186	0	0	0	0.00
28/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	751	1	1	1	0.00
28/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	386	0	0	0	0.00
28/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	550	1	1	1	0.00
28/07/2011	R208 On 03-November-11			Bond Future	8.37	90.3124	90.2885	90.3124	5,997.00
28/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2945	3	3	3	0.00
28/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3157	3	3	3	0.00
28/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2739	3	3	3	0.00
28/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	588	1	1	1	1,995.00
28/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3598	4	4	4	0.00
28/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1093	1	1	1	665.00
28/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1653	2	2	2	0.00
28/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1498	1	1	1	665.00
28/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	521	1	1	1	1,995.00
28/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2142	2	2	2	0.00
28/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	816	1	1	1	0.00
28/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3171	3	3	3	0.00
28/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	654	1	1	1	0.00
28/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	731	1	1	1	0.00
28/07/2011	R208 On 02-February-12			Bond Future	8.46	91.6855	91.6622	91.6855	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
28/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4228	4	4	4	0.00
28/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4029	4	4	4	0.00
28/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4431	4	4	4	0.00
28/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1049	1	1	1	0.00
28/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1206	1	1	1	0.00
28/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1125	1	1	1	0.00
28/07/2011	R208 On 03-May-12			Bond Future	8.55	89.6671	89.6386	89.6671	0.00
28/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4408	4	4	4	0.00
28/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4590	5	5	5	0.00
28/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4228	4	4	4	0.00
28/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	1978	2	2	2	0.00
28/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1790	2	2	2	0.00
28/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1882	2	2	2	0.00
28/07/2011	R208 On 02-August-12			Bond Future	8.65	90.9878	90.9655	90.9878	0.00
28/07/2011	R208 On 02-August-12	8.75	Call	Bond Future	559	1	1	1	0.00
28/07/2011	R208 On 02-August-12	8.80	Call	Bond Future	835	1	1	1	0.00
28/07/2011	R208 On 02-August-12	8.70	Call	Bond Future	283	0	0	0	0.00
28/07/2011	R208 On 02-August-12	8.70	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R208 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R208 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R209 On 04-August-11			Bond Future	8.88	76.2460	76.1364	76.2460	0.00
28/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	7	0	0	0	0.00
28/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	15	0	0	0	0.00
28/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	3	0	0	0	0.00
28/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8653	9	9	9	0.00
28/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3460	3	3	3	0.00
28/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2638	3	3	3	0.00
28/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3045	3	3	3	0.00
28/07/2011	R209 On 03-November-11			Bond Future	8.94	74.2291	74.1131	74.2291	2,736.00
28/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1533	2	2	2	0.00
28/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1696	2	2	2	0.00
28/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1380	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
28/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3288	3	3	3	0.00
28/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2806	3	3	3	0.00
28/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3041	3	3	3	0.00
28/07/2011	R209 On 02-February-12			Bond Future	9.01	75.3587	75.2441	75.3587	0.00
28/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3214	3	3	3	0.00
28/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3410	3	3	3	0.00
28/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3024	3	3	3	0.00
28/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3461	3	3	3	0.00
28/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3083	3	3	3	0.00
28/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3267	3	3	3	0.00
28/07/2011	R209 On 03-May-12			Bond Future	9.08	73.3471	73.2265	73.3471	0.00
28/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3694	4	4	4	0.00
28/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3512	4	4	4	0.00
28/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3881	4	4	4	0.00
28/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4085	4	4	4	0.00
28/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4479	4	4	4	0.00
28/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4278	4	4	4	0.00
28/07/2011	R209 On 02-August-12			Bond Future	9.15	74.4265	74.3075	74.4265	0.00
28/07/2011	R209 On 02-August-12	9.25	Call	Bond Future	730	1	1	1	0.00
28/07/2011	R209 On 02-August-12	9.20	Call	Bond Future	363	0	0	0	0.00
28/07/2011	R209 On 02-August-12	9.30	Call	Bond Future	1094	1	1	1	0.00
28/07/2011	R209 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R209 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R209 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R210 On 04-August-11			Bond Future	131.27	131.2584	131.2683	131.2584	615.00
28/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25268	25	25	25	0.00
28/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25218	25	25	25	0.00
28/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25318	25	25	25	0.00
28/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R210 On 03-November-11			Bond Future	131.50	131.4939	131.5039	131.4939	0.00
28/07/2011	R210 On 03-November-11	131.00	Call	Bond Future	504	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2011	R210 On 03-November-11	131.05	Call	Bond Future	454	0	0	0	0.00
28/07/2011	R210 On 03-November-11	130.95	Call	Bond Future	554	1	1	1	0.00
28/07/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 04-August-11			Bond Future	108.59	108.4733	108.5907	108.4733	0.00
28/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	107091	107	107	107	0.00
28/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107141	107	107	107	0.00
28/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	107041	107	107	107	0.00
28/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 03-November-11			Bond Future	110.19	110.0740	110.1932	110.0740	529.00
28/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108943	109	109	109	0.00
28/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108893	109	109	109	0.00
28/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108993	109	109	109	0.00
28/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 02-February-12			Bond Future	110.53	110.4131	110.5340	110.4131	0.00
28/07/2011	R211 On 02-February-12	110.50	Call	Bond Future	34	0	0	0	0.00
28/07/2011	R211 On 02-February-12	110.45	Call	Bond Future	84	0	0	0	0.00
28/07/2011	R211 On 02-February-12	110.55	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 02-February-12	110.55	Put	Bond Future	16	0	0	0	0.00
28/07/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R212 On 04-August-11			Bond Future	106.90	106.7918	106.8968	106.7918	3,852.00
28/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104397	104	104	104	0.00
28/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104347	104	104	104	0.00
28/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104447	104	104	104	0.00
28/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	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
28/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R212 On 03-November-11			Bond Future	108.47	108.3676	108.4743	108.3676	240.00
28/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105974	106	106	106	0.00
28/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105924	106	106	106	0.00
28/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	106024	106	106	106	0.00
28/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R212 On 02-February-12			Bond Future	108.66	108.5502	108.6583	108.5502	0.00
28/07/2011	R212 On 02-February-12	108.50	Call	Bond Future	158	0	0	0	0.00
28/07/2011	R212 On 02-February-12	108.55	Call	Bond Future	108	0	0	0	0.00
28/07/2011	R212 On 02-February-12	108.45	Call	Bond Future	208	0	0	0	0.00
28/07/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 04-August-11			Bond Future	8.85	86.1365	86.0643	86.1365	0.00
28/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7681	8	8	8	0.00
28/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6772	7	7	7	0.00
28/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7225	7	7	7	0.00
28/07/2011	R213 On 03-November-11			Bond Future	8.92	83.8699	83.7908	83.8699	0.00
28/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1759	2	2	2	0.00
28/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	949	1	1	1	0.00
28/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1353	1	1	1	0.00
28/07/2011	R213 On 02-February-12			Bond Future	8.99	85.1473	85.0693	85.1473	0.00
28/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	55	0	0	0	0.00
28/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	442	1	0	1	0.00
28/07/2011	R213 On 02-February-12	8.95	Call	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
28/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	336	0	0	0	0.00
28/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 03-May-12			Bond Future	9.07	82.8782	82.8013	82.8782	0.00
28/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1381	1	1	1	0.00
28/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1754	2	2	2	0.00
28/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1005	1	1	1	0.00
28/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 02-August-12			Bond Future	9.15	84.1016	84.0259	84.1016	0.00
28/07/2011	R213 On 02-August-12	9.25	Call	Bond Future	774	1	1	1	0.00
28/07/2011	R213 On 02-August-12	9.30	Call	Bond Future	1146	1	1	1	0.00
28/07/2011	R213 On 02-August-12	9.20	Call	Bond Future	400	0	0	0	0.00
28/07/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
28/07/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
28/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
28/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
28/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
28/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
28/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
28/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
28/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
28/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	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
28/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
28/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
28/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
28/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
28/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
28/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
28/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
28/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
28/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
28/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
28/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
28/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
28/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
28/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
28/07/2011	TRT1 On 04-August-11			Index Future	353.31	353.4390	353.3140	353.4390	100.00
28/07/2011	TRT1 On 03-November-11			Index Future	358.10	358.2260	358.1000	358.2260	0.00
28/07/2011	TRT1 On 02-February-12			Index Future	362.94	363.0660	362.9390	363.0660	0.00
29/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0703 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
29/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	AL7T On 04-August-11			Index Future	389.29	388.5650	389.2900	388.5650	46.00
29/07/2011	AL7T On 03-November-11			Index Future	395.10	394.3620	395.0980	394.3620	0.00
29/07/2011	AL7T On 02-February-12			Index Future	401.12	400.3700	401.1170	400.3700	0.00
29/07/2011	ALBI On 04-August-11			Index Future	356.86	356.4850	356.8580	356.4850	949.00
29/07/2011	ALBI On 03-November-11			Index Future	362.18	361.8040	362.1820	361.8040	39.00
29/07/2011	ALBI On 02-February-12			Index Future	367.70	367.3150	367.6990	367.3150	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
29/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0415	0.0412	0.0415	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
29/07/2011	CAAE On 19-September-11			Can-Do Future	0.08	0.0797	0.0810	0.0797	21,898.00
29/07/2011	CAAF On 03-August-11			Can-Do Future	6.71	6.7043	6.7089	6.7043	5,500.00
29/07/2011	CAAF On 03-August-11	6.70	Call	Can-Do Future	50	0	0	0	11,000.00
29/07/2011	CAAF On 03-August-11	6.75	Call	Can-Do Future	30	0	0	0	0.00
29/07/2011	CAAF On 03-August-11	6.65	Call	Can-Do Future	81	0	0	0	0.00
29/07/2011	CAAF On 03-August-11	6.80	Call	Can-Do Future	17	0	0	0	11,000.00
29/07/2011	CAAF On 03-August-11	6.65	Put	Can-Do Future	22	0	0	0	0.00
29/07/2011	CAAF On 03-August-11	6.80	Put	Can-Do Future	108	0	0	0	0.00
29/07/2011	CAAF On 03-August-11	6.75	Put	Can-Do Future	71	0	0	0	0.00
29/07/2011	CAAF On 03-August-11	6.70	Put	Can-Do Future	41	0	0	0	0.00
29/07/2011	CAAG On 24-October-11			Can-Do Future	6.79	6.7000	6.7898	6.7000	0.00
29/07/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	248	0	0	0	0.00
29/07/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	221	0	0	0	0.00
29/07/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	277	0	0	0	0.00
29/07/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	130	0	0	0	7,143.00
29/07/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	58	0	0	0	6,757.00
29/07/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	668	0	1	0	0.00
29/07/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	137	0	0	0	0.00
29/07/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	340	0	0	0	0.00
29/07/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	181	0	0	0	0.00
29/07/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	158	0	0	0	0.00
29/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	CRD1 On 04-August-11			Index Future	161.76	161.6300	161.7600	161.6300	2.00
29/07/2011	CRD1 On 03-November-11			Index Future	163.95	163.8190	163.9520	163.8190	0.00
29/07/2011	CRD1 On 02-February-12			Index Future	166.17	166.0330	166.1680	166.0330	0.00
29/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	CS26 On 02-April-26			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
29/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2011	GOVI On 04-August-11			GOVI	357.79	357.4020	357.7920	357.4020	182.00
29/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	97920	9	10	9	0.00
29/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	97820	9	10	9	0.00
29/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	98020	9	10	9	0.00
29/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 03-November-11			GOVI	363.13	362.7340	363.1300	362.7340	0.00
29/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	61300	6	6	6	0.00
29/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	61200	6	6	6	0.00
29/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	61400	6	6	6	0.00
29/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 02-February-12			GOVI	368.66	368.2600	368.6620	368.2600	0.00
29/07/2011	GOVI On 02-February-12	369.00	Call	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 02-February-12	369.01	Call	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 02-February-12	368.99	Call	GOVI	0	0	0	0	0.00
29/07/2011	GOVI On 02-February-12	368.99	Put	GOVI	3280	1	0	1	0.00
29/07/2011	GOVI On 02-February-12	369.01	Put	GOVI	3480	1	0	1	0.00
29/07/2011	GOVI On 02-February-12	369.00	Put	GOVI	3380	1	0	1	0.00
29/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2011	IGOV On 04-August-11			Index Future	156.29	156.3150	156.2900	156.3150	83.00
29/07/2011	IGOV On 03-November-11			Index Future	158.62	158.6470	158.6210	158.6470	0.00
29/07/2011	IGOV On 02-February-12			Index Future	161.04	161.0640	161.0380	161.0640	0.00
29/07/2011	ILBI On 04-August-11			Index Future	422.76	422.7150	422.7550	422.7150	0.00
29/07/2011	ILBI On 02-February-12			Index Future	435.66	435.6230	435.6620	435.6230	29.00
29/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	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
29/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	0.00
29/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	17,600.00
29/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	600.00
29/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	1,000.00
29/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.77	94.2500	94.2300	94.2500	5,541.00
29/07/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.85	94.1800	94.1500	94.1800	0.00
29/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9900	93.9700	93.9900	1,090.00
29/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.29	93.7300	93.7100	93.7300	2,890.00
29/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.56	93.4700	93.4400	93.4700	44,710.00
29/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.79	93.2300	93.2100	93.2300	490.00
29/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.05	92.9800	92.9500	92.9800	290.00
29/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.32	92.7100	92.6800	92.7100	0.00
29/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/07/2011	JN05 On 04-August-11	7.75	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
29/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
29/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
29/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/07/2011	OTH1 On 04-August-11			Index Future	351.44	351.1530	351.4400	351.1530	3.00
29/07/2011	OTH1 On 03-November-11			Index Future	356.68	356.3920	356.6830	356.3920	0.00
29/07/2011	OTH1 On 02-February-12			Index Future	362.12	361.8210	362.1160	361.8210	0.00
29/07/2011	R157 On 04-August-11			Bond Future	7.34	126.7602	126.8824	126.7602	7,535.00
29/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	658	1	1	1	1,000.00
29/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	841	1	1	1	0.00
29/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	489	0	0	0	0.00
29/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	31	0	0	0	1,320.00
29/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	1031	1	1	1	440.00
29/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1804	2	2	2	0.00
29/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3339	3	3	3	0.00
29/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
29/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	0	0	0	0	440.00
29/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	4	0	0	0	0.00
29/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	48	0	0	0	0.00
29/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	577	1	1	1	0.00
29/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	9	0	0	0	0.00
29/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	21	0	0	0	0.00
29/07/2011	R157 On 03-November-11			Bond Future	7.44	121.8195	121.9452	121.8195	3,487.00
29/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	3029	3	3	3	0.00
29/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2865	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
29/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	3195	3	3	3	0.00
29/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	72	0	0	0	0.00
29/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	101	0	0	0	0.00
29/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	85	0	0	0	0.00
29/07/2011	R157 On 02-February-12			Bond Future	7.56	123.6777	123.8020	123.6777	0.00
29/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3507	3	4	3	0.00
29/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3649	4	4	4	0.00
29/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3366	3	3	3	0.00
29/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	324	0	0	0	0.00
29/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	273	0	0	0	0.00
29/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	298	0	0	0	0.00
29/07/2011	R157 On 03-May-12			Bond Future	7.69	118.7230	118.8514	118.7230	0.00
29/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2562	3	3	3	0.00
29/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2451	2	2	2	0.00
29/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2675	3	3	3	0.00
29/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	730	1	1	1	0.00
29/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	821	1	1	1	0.00
29/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	774	1	1	1	0.00
29/07/2011	R157 On 02-August-12			Bond Future	7.85	120.4735	120.6041	120.4735	0.00
29/07/2011	R157 On 02-August-12	8.00	Call	Bond Future	1958	0	2	0	0.00
29/07/2011	R157 On 02-August-12	7.95	Call	Bond Future	1873	0	2	0	0.00
29/07/2011	R157 On 02-August-12	8.05	Call	Bond Future	2045	0	2	0	0.00
29/07/2011	R157 On 02-August-12	8.05	Put	Bond Future	1456	0	1	0	0.00
29/07/2011	R157 On 02-August-12	7.95	Put	Bond Future	1580	0	2	0	0.00
29/07/2011	R157 On 02-August-12	8.00	Put	Bond Future	1517	0	2	0	0.00
29/07/2011	R186 On 04-August-11			Bond Future	8.50	118.4215	118.4311	118.4215	7,723.00
29/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	33	0	0	0	0.00
29/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	70	0	0	0	0.00
29/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	14	0	0	0	0.00
29/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	135	0	0	0	600.00
29/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1990	2	2	2	200.00
29/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	4214	4	4	4	0.00
29/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10698	11	11	11	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
29/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
29/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	2	0	0	0	200.00
29/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	69	0	0	0	0.00
29/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	2885	3	3	3	0.00
29/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1538	2	2	2	0.00
29/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	1960	2	2	2	0.00
29/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2412	2	2	2	0.00
29/07/2011	R186 On 03-November-11			Bond Future	8.57	120.1742	120.1835	120.1742	20,119.00
29/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5001	5	5	5	0.00
29/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5333	5	5	5	0.00
29/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4678	5	5	5	0.00
29/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3478	4	3	4	5,600.00
29/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	878	1	1	1	1,275.00
29/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1625	2	2	2	425.00
29/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2451	3	2	3	0.00
29/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5672	6	6	6	0.00
29/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	861	1	1	1	1,275.00
29/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2638	3	3	3	425.00
29/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	3711	4	4	4	0.00
29/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5401	6	5	6	0.00
29/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1199	1	1	1	0.00
29/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	1811	2	2	2	0.00
29/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	964	1	1	1	0.00
29/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1075	1	1	1	0.00
29/07/2011	R186 On 02-February-12			Bond Future	8.65	116.7077	116.7169	116.7077	2,500.00
29/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5660	6	6	6	0.00
29/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5380	5	5	5	0.00
29/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5945	6	6	6	0.00
29/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2308	2	2	2	0.00
29/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2625	3	3	3	0.00
29/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2463	2	2	2	0.00
29/07/2011	R186 On 03-May-12			Bond Future	8.73	118.4650	118.4741	118.4650	0.00
29/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6101	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6364	7	6	7	0.00
29/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5842	6	6	6	0.00
29/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	3838	4	4	4	0.00
29/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3486	4	3	4	0.00
29/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3659	4	4	4	0.00
29/07/2011	R186 On 02-August-12			Bond Future	8.81	114.9177	114.9265	114.9177	0.00
29/07/2011	R186 On 02-August-12	8.75	Call	Bond Future	4928	0	5	0	0.00
29/07/2011	R186 On 02-August-12	8.80	Call	Bond Future	5161	0	5	0	0.00
29/07/2011	R186 On 02-August-12	8.70	Call	Bond Future	4705	0	5	0	0.00
29/07/2011	R186 On 02-August-12	8.70	Put	Bond Future	5711	1	6	1	0.00
29/07/2011	R186 On 02-August-12	8.80	Put	Bond Future	5276	0	5	0	0.00
29/07/2011	R186 On 02-August-12	8.75	Put	Bond Future	5487	1	5	1	0.00
29/07/2011	R189 On 04-August-11			Bond Future	215.13	215.0905	215.1314	215.0905	0.00
29/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	3131	3	3	3	0.00
29/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	3181	3	3	3	0.00
29/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	3081	3	3	3	0.00
29/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R189 On 03-November-11			Bond Future	212.20	212.1587	212.2001	212.1587	0.00
29/07/2011	R189 On 03-November-11	212.00	Call	Bond Future	200	0	0	0	0.00
29/07/2011	R189 On 03-November-11	211.95	Call	Bond Future	250	0	0	0	0.00
29/07/2011	R189 On 03-November-11	212.05	Call	Bond Future	150	0	0	0	0.00
29/07/2011	R189 On 03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R189 On 03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R189 On 03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R197 On 04-August-11			Bond Future	236.04	236.0236	236.0413	236.0236	30.00
29/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	4541	5	5	5	0.00
29/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	4491	4	4	4	0.00
29/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	4591	5	5	5	0.00
29/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R197 On 04-August-11	231.55	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
29/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R197 On 03-November-11			Bond Future	239.52	239.5065	239.5242	239.5065	0.00
29/07/2011	R197 On 03-November-11	238.50	Call	Bond Future	1024	1	1	1	0.00
29/07/2011	R197 On 03-November-11	238.55	Call	Bond Future	974	1	1	1	0.00
29/07/2011	R197 On 03-November-11	238.45	Call	Bond Future	1074	1	1	1	0.00
29/07/2011	R197 On 03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R197 On 03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R197 On 03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R201 On 04-August-11			Bond Future	6.98	106.3207	106.4183	106.3207	395.00
29/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	832	1	1	1	0.00
29/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	684	1	1	1	0.00
29/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	982	1	1	1	0.00
29/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	4	0	0	0	0.00
29/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	1	0	0	0	0.00
29/07/2011	R201 On 03-November-11			Bond Future	7.06	107.8901	107.9865	107.8901	953.00
29/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2661	3	3	3	0.00
29/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2531	2	3	2	0.00
29/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2793	3	3	3	0.00
29/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	35	0	0	0	0.00
29/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	47	0	0	0	0.00
29/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	40	0	0	0	0.00
29/07/2011	R201 On 02-February-12			Bond Future	7.15	105.1231	105.2225	105.1231	0.00
29/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2956	3	3	3	0.00
29/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3071	3	3	3	0.00
29/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2842	3	3	3	0.00
29/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	131	0	0	0	0.00
29/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	107	0	0	0	0.00
29/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	118	0	0	0	0.00
29/07/2011	R201 On 03-May-12			Bond Future	7.26	106.7012	106.8019	106.7012	0.00
29/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1748	2	2	2	0.00
29/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1666	2	2	2	0.00
29/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1832	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
29/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	550	1	1	1	0.00
29/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	621	1	1	1	0.00
29/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	585	1	1	1	0.00
29/07/2011	R201 On 02-August-12			Bond Future	7.41	103.8678	103.9702	103.8678	0.00
29/07/2011	R201 On 02-August-12	7.50	Call	Bond Future	1246	0	1	0	0.00
29/07/2011	R201 On 02-August-12	7.45	Call	Bond Future	1182	0	1	0	0.00
29/07/2011	R201 On 02-August-12	7.55	Call	Bond Future	1311	0	1	0	0.00
29/07/2011	R201 On 02-August-12	7.55	Put	Bond Future	1011	0	1	0	0.00
29/07/2011	R201 On 02-August-12	7.45	Put	Bond Future	1099	0	1	0	0.00
29/07/2011	R201 On 02-August-12	7.50	Put	Bond Future	1054	0	1	0	0.00
29/07/2011	R202 On 04-August-11			Bond Future	175.38	174.5274	175.3797	174.5274	22,118.00
29/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	174380	174	174	174	0.00
29/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	174330	173	174	173	0.00
29/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	174430	174	174	174	0.00
29/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R202 On 03-November-11			Bond Future	177.97	177.1026	177.9676	177.1026	400.00
29/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	177468	177	177	177	0.00
29/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	177418	177	177	177	0.00
29/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	177518	177	178	177	0.00
29/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R202 On 02-February-12			Bond Future	178.01	177.1360	178.0140	177.1360	0.00
29/07/2011	R202 On 02-February-12	177.00	Call	Bond Future	1014	0	1	0	0.00
29/07/2011	R202 On 02-February-12	177.05	Call	Bond Future	964	0	1	0	0.00
29/07/2011	R202 On 02-February-12	176.95	Call	Bond Future	1064	0	1	0	0.00
29/07/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R203 On 04-August-11			Bond Future	7.93	104.6898	104.8387	104.6898	824.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	475	0	0	0	0.00
29/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	656	1	1	1	0.00
29/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	323	0	0	0	0.00
29/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	217	0	0	0	0.00
29/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	71	0	0	0	0.00
29/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	129	0	0	0	0.00
29/07/2011	R203 On 03-November-11			Bond Future	8.03	102.0751	102.2276	102.0751	1,604.00
29/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2526	2	3	2	0.00
29/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2706	3	3	3	0.00
29/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2351	2	2	2	0.00
29/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	421	1	0	1	0.00
29/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	325	0	0	0	0.00
29/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	370	0	0	0	0.00
29/07/2011	R203 On 02-February-12			Bond Future	8.14	103.6269	103.7823	103.6269	0.00
29/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3415	3	3	3	0.00
29/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3256	3	3	3	0.00
29/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3583	4	4	4	0.00
29/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	681	1	1	1	0.00
29/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	784	1	1	1	0.00
29/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	727	1	1	1	0.00
29/07/2011	R203 On 03-May-12			Bond Future	8.25	101.0231	101.1806	101.0231	0.00
29/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3301	3	3	3	0.00
29/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3160	3	3	3	0.00
29/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3444	3	3	3	0.00
29/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1147	1	1	1	0.00
29/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1278	1	1	1	0.00
29/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1211	1	1	1	0.00
29/07/2011	R203 On 02-August-12			Bond Future	8.39	102.5141	102.6727	102.5141	0.00
29/07/2011	R203 On 02-August-12	8.50	Call	Bond Future	2395	0	2	0	0.00
29/07/2011	R203 On 02-August-12	8.45	Call	Bond Future	2277	0	2	0	0.00
29/07/2011	R203 On 02-August-12	8.55	Call	Bond Future	2517	0	3	0	0.00
29/07/2011	R203 On 02-August-12	8.55	Put	Bond Future	1860	0	2	0	0.00
29/07/2011	R203 On 02-August-12	8.45	Put	Bond Future	2025	0	2	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
29/07/2011	R203 On 02-August-12	8.50	Put	Bond Future	1940	0	2	0	0.00
29/07/2011	R204 On 04-August-11			Bond Future	8.12	100.2695	100.4380	100.2695	220.00
29/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	86	0	0	0	0.00
29/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	43	0	0	0	0.00
29/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	157	0	0	0	0.00
29/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	522	1	1	1	0.00
29/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	957	1	1	1	0.00
29/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	725	1	1	1	0.00
29/07/2011	R204 On 03-November-11			Bond Future	8.21	101.7460	101.9199	101.7460	2,130.00
29/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3173	3	3	3	0.00
29/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2970	3	3	3	0.00
29/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3380	3	3	3	0.00
29/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	339	0	0	0	0.00
29/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	438	1	0	1	0.00
29/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	386	1	0	1	0.00
29/07/2011	R204 On 02-February-12			Bond Future	8.31	99.2621	99.4406	99.2621	0.00
29/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	4181	4	4	4	0.00
29/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4371	4	4	4	0.00
29/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3994	4	4	4	0.00
29/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	788	1	1	1	0.00
29/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	677	1	1	1	0.00
29/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	731	1	1	1	0.00
29/07/2011	R204 On 03-May-12			Bond Future	8.42	100.7520	100.9294	100.7520	0.00
29/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3382	3	3	3	0.00
29/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3535	4	4	4	0.00
29/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3232	3	3	3	0.00
29/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	1858	2	2	2	0.00
29/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1678	2	2	2	0.00
29/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	1766	2	2	2	0.00
29/07/2011	R204 On 02-August-12			Bond Future	8.54	98.2094	98.3900	98.2094	0.00
29/07/2011	R204 On 02-August-12	8.50	Call	Bond Future	2472	0	2	0	0.00
29/07/2011	R204 On 02-August-12	8.55	Call	Bond Future	2603	0	3	0	0.00
29/07/2011	R204 On 02-August-12	8.45	Call	Bond Future	2347	0	2	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
29/07/2011	R204 On 02-August-12	8.45	Put	Bond Future	2786	1	3	1	0.00
29/07/2011	R204 On 02-August-12	8.55	Put	Bond Future	2565	0	3	0	0.00
29/07/2011	R204 On 02-August-12	8.50	Put	Bond Future	2672	0	3	0	0.00
29/07/2011	R206 On 04-August-11			Bond Future	6.70	102.2286	102.2978	102.2286	9,866.00
29/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	677	1	1	1	0.00
29/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	787	1	1	1	0.00
29/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	567	1	1	1	0.00
29/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	2	0	0	0	0.00
29/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	1	0	0	0	0.00
29/07/2011	R206 On 03-November-11			Bond Future	6.77	103.7366	103.8073	103.7366	0.00
29/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1976	2	2	2	0.00
29/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	2071	2	2	2	0.00
29/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1882	2	2	2	0.00
29/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	27	0	0	0	0.00
29/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	19	0	0	0	0.00
29/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	22	0	0	0	0.00
29/07/2011	R206 On 02-February-12			Bond Future	6.85	101.5537	101.6239	101.5537	0.00
29/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2119	2	2	2	0.00
29/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	2039	2	2	2	0.00
29/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2199	2	2	2	0.00
29/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	72	0	0	0	0.00
29/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	88	0	0	0	0.00
29/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	80	0	0	0	0.00
29/07/2011	R206 On 03-May-12			Bond Future	6.98	103.0771	103.1496	103.0771	0.00
29/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1224	1	1	1	0.00
29/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1170	1	1	1	0.00
29/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1281	1	1	1	0.00
29/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	386	0	0	0	0.00
29/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	431	0	0	0	0.00
29/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	407	0	0	0	0.00
29/07/2011	R206 On 02-August-12			Bond Future	7.17	100.8361	100.9102	100.8361	0.00
29/07/2011	R206 On 02-August-12	7.25	Call	Bond Future	767	0	1	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2011	R206 On 02-August-12	7.20	Call	Bond Future	728	0	1	0	0.00
29/07/2011	R206 On 02-August-12	7.30	Call	Bond Future	807	0	1	0	0.00
29/07/2011	R206 On 02-August-12	7.30	Put	Bond Future	627	0	1	0	0.00
29/07/2011	R206 On 02-August-12	7.20	Put	Bond Future	682	0	1	0	0.00
29/07/2011	R206 On 02-August-12	7.25	Put	Bond Future	654	0	1	0	0.00
29/07/2011	R207 On 04-August-11			Bond Future	8.23	94.4104	94.6178	94.4104	6,115.00
29/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	381	0	0	0	0.00
29/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	242	0	0	0	0.00
29/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	559	0	1	0	0.00
29/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	168	0	0	0	0.00
29/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	427	1	0	1	0.00
29/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	277	0	0	0	0.00
29/07/2011	R207 On 03-November-11			Bond Future	8.32	95.8049	96.0181	95.8049	600.00
29/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2922	3	3	3	0.00
29/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2719	3	3	3	0.00
29/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3132	3	3	3	0.00
29/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	472	1	0	1	0.00
29/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	603	1	1	1	0.00
29/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	533	1	1	1	0.00
29/07/2011	R207 On 02-February-12			Bond Future	8.41	93.6279	93.8408	93.6279	0.00
29/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	4130	4	4	4	0.00
29/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4324	4	4	4	0.00
29/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3940	4	4	4	0.00
29/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1035	1	1	1	0.00
29/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	895	1	1	1	0.00
29/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	962	1	1	1	0.00
29/07/2011	R207 On 03-May-12			Bond Future	8.51	95.0316	95.2492	95.0316	0.00
29/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3368	3	3	3	0.00
29/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3526	3	4	3	0.00
29/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3214	3	3	3	0.00
29/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2211	2	2	2	0.00
29/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2001	2	2	2	0.00
29/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2104	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
29/07/2011	R207 On 02-August-12			Bond Future	8.62	92.7940	93.0152	92.7940	0.00
29/07/2011	R207 On 02-August-12	8.75	Call	Bond Future	3127	0	3	0	0.00
29/07/2011	R207 On 02-August-12	8.80	Call	Bond Future	3278	1	3	1	0.00
29/07/2011	R207 On 02-August-12	8.70	Call	Bond Future	2980	0	3	0	0.00
29/07/2011	R207 On 02-August-12	8.70	Put	Bond Future	2589	0	3	0	0.00
29/07/2011	R207 On 02-August-12	8.80	Put	Bond Future	2377	0	2	0	0.00
29/07/2011	R207 On 02-August-12	8.75	Put	Bond Future	2481	0	2	0	0.00
29/07/2011	R208 On 04-August-11			Bond Future	8.27	92.3220	92.4813	92.3220	1,511.00
29/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	308	0	0	0	0.00
29/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	470	0	0	0	0.00
29/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	188	0	0	0	0.00
29/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	594	1	1	1	0.00
29/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	262	0	0	0	0.00
29/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	406	1	0	1	0.00
29/07/2011	R208 On 03-November-11			Bond Future	8.35	90.2885	90.4442	90.2885	5,997.00
29/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	3014	3	3	3	0.00
29/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3231	3	3	3	0.00
29/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2802	3	3	3	0.00
29/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	581	1	1	1	1,995.00
29/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3683	4	4	4	0.00
29/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1102	1	1	1	665.00
29/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1681	2	2	2	0.00
29/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1370	1	1	1	665.00
29/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	450	1	0	1	1,995.00
29/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	1995	2	2	2	0.00
29/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	723	1	1	1	0.00
29/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3008	3	3	3	0.00
29/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	573	1	1	1	0.00
29/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	645	1	1	1	0.00
29/07/2011	R208 On 02-February-12			Bond Future	8.43	91.6622	91.8260	91.6622	0.00
29/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4344	4	4	4	0.00
29/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4142	4	4	4	0.00
29/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4550	4	5	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
29/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1004	1	1	1	0.00
29/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1155	1	1	1	0.00
29/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1077	1	1	1	0.00
29/07/2011	R208 On 03-May-12			Bond Future	8.52	89.6386	89.8042	89.6386	0.00
29/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4442	4	4	4	0.00
29/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4259	4	4	4	0.00
29/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4628	5	5	5	0.00
29/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1662	2	2	2	0.00
29/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	1843	2	2	2	0.00
29/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1750	2	2	2	0.00
29/07/2011	R208 On 02-August-12			Bond Future	8.62	90.9655	91.1326	90.9655	0.00
29/07/2011	R208 On 02-August-12	8.75	Call	Bond Future	3384	1	3	1	0.00
29/07/2011	R208 On 02-August-12	8.70	Call	Bond Future	3224	0	3	0	0.00
29/07/2011	R208 On 02-August-12	8.80	Call	Bond Future	3550	1	4	1	0.00
29/07/2011	R208 On 02-August-12	8.80	Put	Bond Future	2548	0	3	0	0.00
29/07/2011	R208 On 02-August-12	8.70	Put	Bond Future	2774	0	3	0	0.00
29/07/2011	R208 On 02-August-12	8.75	Put	Bond Future	2658	0	3	0	0.00
29/07/2011	R209 On 04-August-11			Bond Future	8.88	76.1364	76.1051	76.1364	0.00
29/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	2	0	0	0	0.00
29/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	6	0	0	0	0.00
29/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	1	0	0	0	0.00
29/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8622	9	9	9	0.00
29/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3489	3	3	3	0.00
29/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2660	3	3	3	0.00
29/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3071	3	3	3	0.00
29/07/2011	R209 On 03-November-11			Bond Future	8.95	74.1131	74.0822	74.1131	2,736.00
29/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1404	2	1	2	0.00
29/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1563	2	2	2	0.00
29/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1254	1	1	1	0.00
29/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3193	3	3	3	0.00
29/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2704	3	3	3	0.00
29/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	2942	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
29/07/2011	R209 On 02-February-12			Bond Future	9.01	75.2441	75.2135	75.2441	0.00
29/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3135	3	3	3	0.00
29/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3330	3	3	3	0.00
29/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2947	3	3	3	0.00
29/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3415	3	3	3	0.00
29/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3034	3	3	3	0.00
29/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3219	3	3	3	0.00
29/07/2011	R209 On 03-May-12			Bond Future	9.08	73.2265	73.1964	73.2265	0.00
29/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3608	4	4	4	0.00
29/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3795	4	4	4	0.00
29/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3426	4	3	4	0.00
29/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4423	4	4	4	0.00
29/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4029	4	4	4	0.00
29/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4222	4	4	4	0.00
29/07/2011	R209 On 02-August-12			Bond Future	9.16	74.3075	74.2778	74.3075	0.00
29/07/2011	R209 On 02-August-12	9.25	Call	Bond Future	4735	1	5	1	0.00
29/07/2011	R209 On 02-August-12	9.30	Call	Bond Future	4939	1	5	1	0.00
29/07/2011	R209 On 02-August-12	9.20	Call	Bond Future	4537	0	5	0	0.00
29/07/2011	R209 On 02-August-12	9.20	Put	Bond Future	4204	0	4	0	0.00
29/07/2011	R209 On 02-August-12	9.30	Put	Bond Future	3875	0	4	0	0.00
29/07/2011	R209 On 02-August-12	9.25	Put	Bond Future	4035	0	4	0	0.00
29/07/2011	R210 On 04-August-11			Bond Future	131.80	131.2683	131.8049	131.2683	615.00
29/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25805	25	26	25	0.00
29/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25855	25	26	25	0.00
29/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25755	25	26	25	0.00
29/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R210 On 03-November-11			Bond Future	132.05	131.5039	132.0482	131.5039	0.00
29/07/2011	R210 On 03-November-11	131.00	Call	Bond Future	1048	1	1	1	0.00
29/07/2011	R210 On 03-November-11	130.95	Call	Bond Future	1098	1	1	1	0.00
29/07/2011	R210 On 03-November-11	131.05	Call	Bond Future	998	0	1	0	0.00
29/07/2011	R210 On 03-November-11	131.05	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
29/07/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 04-August-11			Bond Future	108.60	108.5907	108.5969	108.5907	0.00
29/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	107097	107	107	107	0.00
29/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	107047	107	107	107	0.00
29/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107147	107	107	107	0.00
29/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 03-November-11			Bond Future	110.20	110.1932	110.1993	110.1932	529.00
29/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108949	109	109	109	0.00
29/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108999	109	109	109	0.00
29/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108899	109	109	109	0.00
29/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 02-February-12			Bond Future	110.54	110.5340	110.5403	110.5340	0.00
29/07/2011	R211 On 02-February-12	110.50	Call	Bond Future	40	0	0	0	0.00
29/07/2011	R211 On 02-February-12	110.55	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 02-February-12	110.45	Call	Bond Future	90	0	0	0	0.00
29/07/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R211 On 02-February-12	110.55	Put	Bond Future	10	0	0	0	0.00
29/07/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 04-August-11			Bond Future	106.95	106.8968	106.9534	106.8968	3,852.00
29/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104453	104	104	104	0.00
29/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104503	104	105	104	0.00
29/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104403	104	104	104	0.00
29/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 03-November-11			Bond Future	108.53	108.4743	108.5316	108.4743	240.00
29/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	106032	106	106	106	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
29/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105982	106	106	106	0.00
29/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	106082	106	106	106	0.00
29/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 02-February-12			Bond Future	108.72	108.6583	108.7165	108.6583	0.00
29/07/2011	R212 On 02-February-12	108.50	Call	Bond Future	217	0	0	0	0.00
29/07/2011	R212 On 02-February-12	108.45	Call	Bond Future	267	0	0	0	0.00
29/07/2011	R212 On 02-February-12	108.55	Call	Bond Future	167	0	0	0	0.00
29/07/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 04-August-11			Bond Future	8.86	86.0643	85.9842	86.0643	0.00
29/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7761	8	8	8	0.00
29/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6852	7	7	7	0.00
29/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7305	7	7	7	0.00
29/07/2011	R213 On 03-November-11			Bond Future	8.93	83.7908	83.7197	83.7908	0.00
29/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1831	2	2	2	0.00
29/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1020	1	1	1	0.00
29/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1424	1	1	1	0.00
29/07/2011	R213 On 02-February-12			Bond Future	9.00	85.0693	84.9914	85.0693	0.00
29/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	365	0	0	0	0.00
29/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	414	0	0	0	0.00
29/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	23	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
29/07/2011	R213 On 03-May-12			Bond Future	9.08	82.8013	82.7245	82.8013	0.00
29/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1304	1	1	1	0.00
29/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1677	2	2	2	0.00
29/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	928	1	1	1	0.00
29/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 02-August-12			Bond Future	9.16	84.0259	83.9502	84.0259	0.00
29/07/2011	R213 On 02-August-12	9.25	Call	Bond Future	698	1	1	1	0.00
29/07/2011	R213 On 02-August-12	9.30	Call	Bond Future	1070	1	1	1	0.00
29/07/2011	R213 On 02-August-12	9.20	Call	Bond Future	324	0	0	0	0.00
29/07/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
29/07/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
29/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
29/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
29/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
29/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
29/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
29/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
29/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
29/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
29/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
29/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
29/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	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
29/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
29/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
29/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
29/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
29/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
29/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
29/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
29/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
29/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
29/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
29/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
29/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
29/07/2011	TRT1 On 04-August-11			Index Future	353.69	353.3140	353.6860	353.3140	100.00
29/07/2011	TRT1 On 03-November-11			Index Future	358.48	358.1000	358.4770	358.1000	0.00
29/07/2011	TRT1 On 02-February-12			Index Future	363.32	362.9390	363.3220	362.9390	0.00