



Derivatives Weekly Statistics Report

From: 20/06/2011 To: 24/06/2011

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

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

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

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

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

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

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

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20/06/2011	R186 On 03-May-12			Bond Future	8.87	117.0527	117.1591	117.0527	0.00
20/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	5872	6	6	6	0.00
20/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5635	6	6	6	0.00
20/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6114	6	6	6	0.00
20/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4551	5	5	5	0.00
20/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4946	5	5	5	0.00
20/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4745	5	5	5	0.00
20/06/2011	R189 On 04-August-11			Bond Future	214.19	214.1296	214.1889	214.1296	0.00
20/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2189	2	2	2	0.00
20/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2139	2	2	2	0.00
20/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2239	2	2	2	0.00
20/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R197 On 04-August-11			Bond Future	234.58	234.5073	234.5808	234.5073	30.00
20/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3081	3	3	3	0.00
20/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3131	3	3	3	0.00
20/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3031	3	3	3	0.00
20/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R201 On 04-August-11			Bond Future	7.18	105.6624	105.7924	105.6624	171.00
20/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	518	0	1	0	0.00
20/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	613	1	1	1	0.00
20/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	434	0	0	0	0.00
20/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	380	0	0	0	0.00
20/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	257	0	0	0	0.00
20/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	312	0	0	0	0.00
20/06/2011	R201 On 03-November-11			Bond Future	7.28	107.2299	107.3621	107.2299	775.00
20/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2193	2	2	2	0.00
20/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2310	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2076	2	2	2	0.00
20/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	217	0	0	0	0.00
20/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	176	0	0	0	0.00
20/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	196	0	0	0	0.00
20/06/2011	R201 On 02-February-12			Bond Future	7.39	104.4533	104.5884	104.4533	0.00
20/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2508	2	3	2	0.00
20/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2614	3	3	3	0.00
20/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2405	2	2	2	0.00
20/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	328	0	0	0	0.00
20/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	284	0	0	0	0.00
20/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	305	0	0	0	0.00
20/06/2011	R201 On 03-May-12			Bond Future	7.53	106.0373	106.1730	106.0373	0.00
20/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1495	1	1	1	0.00
20/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1567	1	2	1	0.00
20/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1424	1	1	1	0.00
20/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	1008	1	1	1	0.00
20/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	914	1	1	1	0.00
20/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	961	1	1	1	0.00
20/06/2011	R202 On 04-August-11			Bond Future	175.24	175.1847	175.2393	175.1847	18,398.00
20/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174239	174	174	174	0.00
20/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174289	174	174	174	0.00
20/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174189	174	174	174	0.00
20/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 03-November-11			Bond Future	177.84	177.7855	177.8406	177.7855	400.00
20/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177341	177	177	177	0.00
20/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177291	177	177	177	0.00
20/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177391	177	177	177	0.00
20/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R203 On 04-August-11			Bond Future	8.16	103.5884	103.7401	103.5884	824.00
20/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	447	0	0	0	0.00
20/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	368	0	0	0	0.00
20/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	538	1	1	1	0.00
20/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	1052	1	1	1	0.00
20/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1361	1	1	1	0.00
20/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1200	1	1	1	0.00
20/06/2011	R203 On 03-November-11			Bond Future	8.27	100.9647	101.1198	100.9647	1,630.00
20/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2021	2	2	2	0.00
20/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	1881	2	2	2	0.00
20/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2166	2	2	2	0.00
20/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	893	1	1	1	0.00
20/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	1059	1	1	1	0.00
20/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	973	1	1	1	0.00
20/06/2011	R203 On 02-February-12			Bond Future	8.39	102.4993	102.6569	102.4993	0.00
20/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	2874	3	3	3	0.00
20/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2737	3	3	3	0.00
20/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3015	3	3	3	0.00
20/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1238	1	1	1	0.00
20/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1390	1	1	1	0.00
20/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1312	1	1	1	0.00
20/06/2011	R203 On 03-May-12			Bond Future	8.52	99.8918	100.0512	99.8918	0.00
20/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2781	3	3	3	0.00
20/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	2907	3	3	3	0.00
20/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2658	3	3	3	0.00
20/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1906	2	2	2	0.00
20/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1740	2	2	2	0.00
20/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1821	2	2	2	0.00
20/06/2011	R204 On 04-August-11			Bond Future	8.35	99.0944	99.1801	99.0944	70.00
20/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	227	0	0	0	0.00
20/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	285	0	0	0	0.00
20/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	178	0	0	0	0.00
20/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2350	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1908	2	2	2	0.00
20/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	2124	2	2	2	0.00
20/06/2011	R204 On 03-November-11			Bond Future	8.45	100.5656	100.6538	100.5656	2,133.00
20/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2570	3	3	3	0.00
20/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2739	3	3	3	0.00
20/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2406	2	2	2	0.00
20/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1140	1	1	1	0.00
20/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	964	1	1	1	0.00
20/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	1049	1	1	1	0.00
20/06/2011	R204 On 02-February-12			Bond Future	8.56	98.0641	98.1544	98.0641	0.00
20/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3429	3	3	3	0.00
20/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3596	4	4	4	0.00
20/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3266	3	3	3	0.00
20/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1347	1	1	1	0.00
20/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1188	1	1	1	0.00
20/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1265	1	1	1	0.00
20/06/2011	R204 On 03-May-12			Bond Future	8.68	99.5504	99.6425	99.5504	0.00
20/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	2901	3	3	3	0.00
20/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2771	3	3	3	0.00
20/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3034	3	3	3	0.00
20/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2464	3	2	3	0.00
20/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2684	3	3	3	0.00
20/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2572	3	3	3	0.00
20/06/2011	R206 On 04-August-11			Bond Future	6.99	101.5507	101.6459	101.5507	9,866.00
20/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	333	0	0	0	0.00
20/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	278	0	0	0	0.00
20/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	395	0	0	0	0.00
20/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	260	0	0	0	0.00
20/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	364	0	0	0	0.00
20/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	309	0	0	0	0.00
20/06/2011	R206 On 03-November-11			Bond Future	7.10	103.0573	103.1554	103.0573	0.00
20/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1467	1	1	1	0.00
20/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1386	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1548	1	2	1	0.00
20/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	148	0	0	0	0.00
20/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	183	0	0	0	0.00
20/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	165	0	0	0	0.00
20/06/2011	R206 On 02-February-12			Bond Future	7.22	100.8627	100.9626	100.8627	0.00
20/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1642	2	2	2	0.00
20/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1574	2	2	2	0.00
20/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1713	2	2	2	0.00
20/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	248	0	0	0	0.00
20/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	284	0	0	0	0.00
20/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	264	0	0	0	0.00
20/06/2011	R206 On 03-May-12			Bond Future	7.40	102.3920	102.4935	102.3920	0.00
20/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	861	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	906	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	817	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	734	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	667	1	1	1	0.00
20/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	700	1	1	1	0.00
20/06/2011	R207 On 04-August-11			Bond Future	8.44	93.4104	93.4161	93.4104	5,725.00
20/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	475	1	0	1	0.00
20/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	574	1	1	1	0.00
20/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	388	0	0	0	0.00
20/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1775	2	2	2	0.00
20/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1384	1	1	1	0.00
20/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1573	2	2	2	0.00
20/06/2011	R207 On 03-November-11			Bond Future	8.54	94.7974	94.8029	94.7974	600.00
20/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2488	3	2	3	0.00
20/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2658	3	3	3	0.00
20/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2318	2	2	2	0.00
20/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1417	1	1	1	0.00
20/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1213	1	1	1	0.00
20/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1314	1	1	1	0.00
20/06/2011	R207 On 02-February-12			Bond Future	8.64	92.5992	92.6099	92.5992	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3411	3	3	3	0.00
20/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3583	4	4	4	0.00
20/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3243	3	3	3	0.00
20/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1569	2	2	2	0.00
20/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1385	1	1	1	0.00
20/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1474	1	1	1	0.00
20/06/2011	R207 On 03-May-12			Bond Future	8.75	94.0058	94.0111	94.0058	0.00
20/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	2953	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2817	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3091	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2804	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	3052	3	3	3	0.00
20/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2927	3	3	3	0.00
20/06/2011	R208 On 04-August-11			Bond Future	8.48	91.2834	91.1990	91.2834	1,361.00
20/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	483	1	0	1	0.00
20/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	583	1	1	1	0.00
20/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	397	0	0	0	0.00
20/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	2085	2	2	2	0.00
20/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1657	2	2	2	0.00
20/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1863	2	2	2	0.00
20/06/2011	R208 On 03-November-11			Bond Future	8.57	89.2435	89.1551	89.2435	5,998.00
20/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2463	3	2	3	0.00
20/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2291	2	2	2	0.00
20/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2642	3	3	3	0.00
20/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1273	1	1	1	0.00
20/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1501	1	2	1	0.00
20/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1383	1	1	1	0.00
20/06/2011	R208 On 02-February-12			Bond Future	8.66	90.6006	90.5086	90.6006	0.00
20/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3660	4	4	4	0.00
20/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3483	4	3	4	0.00
20/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	3841	4	4	4	0.00
20/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1612	2	2	2	0.00
20/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1813	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1710	2	2	2	0.00
20/06/2011	R208 On 03-May-12			Bond Future	8.75	88.5800	88.4902	88.5800	0.00
20/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	3887	4	4	4	0.00
20/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4053	4	4	4	0.00
20/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3725	4	4	4	0.00
20/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2623	3	3	3	0.00
20/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2401	2	2	2	0.00
20/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2509	2	3	2	0.00
20/06/2011	R209 On 04-August-11			Bond Future	8.82	76.4898	76.5766	76.4898	0.00
20/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	466	0	0	0	0.00
20/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	569	1	1	1	0.00
20/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	377	0	0	0	0.00
20/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9100	9	9	9	0.00
20/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	7	0	0	0	0.00
20/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3394	3	3	3	0.00
20/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2751	3	3	3	0.00
20/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	3064	3	3	3	0.00
20/06/2011	R209 On 03-November-11			Bond Future	8.88	74.4854	74.5711	74.4854	1,318.00
20/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2114	2	2	2	0.00
20/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2294	2	2	2	0.00
20/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1943	2	2	2	0.00
20/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3393	3	3	3	0.00
20/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2946	3	3	3	0.00
20/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3163	3	3	3	0.00
20/06/2011	R209 On 02-February-12			Bond Future	8.95	75.6195	75.7042	75.6195	0.00
20/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3769	4	4	4	0.00
20/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3973	4	4	4	0.00
20/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3571	4	4	4	0.00
20/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3548	4	4	4	0.00
20/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3186	3	3	3	0.00
20/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3362	3	3	3	0.00
20/06/2011	R209 On 03-May-12			Bond Future	9.01	73.6198	73.7110	73.6198	0.00
20/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4204	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4015	4	4	4	0.00
20/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4399	4	4	4	0.00
20/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4118	4	4	4	0.00
20/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4497	5	4	5	0.00
20/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4303	4	4	4	0.00
20/06/2011	R210 On 04-August-11			Bond Future	130.95	130.9125	130.9536	130.9125	425.00
20/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	24954	25	25	25	0.00
20/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	24904	25	25	25	0.00
20/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25004	25	25	25	0.00
20/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 04-August-11			Bond Future	107.79	107.7553	107.7878	107.7553	0.00
20/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106288	106	106	106	0.00
20/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106338	106	106	106	0.00
20/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106238	106	106	106	0.00
20/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 03-November-11			Bond Future	109.39	109.3551	109.3879	109.3551	529.00
20/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108138	108	108	108	0.00
20/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108188	108	108	108	0.00
20/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108088	108	108	108	0.00
20/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 04-August-11			Bond Future	106.74	106.7041	106.7380	106.7041	3,852.00
20/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104238	104	104	104	0.00
20/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104188	104	104	104	0.00
20/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104288	104	104	104	0.00
20/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 03-November-11			Bond Future	108.32	108.2883	108.3224	108.2883	240.00
20/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105822	106	106	106	0.00
20/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105772	106	106	106	0.00
20/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105872	106	106	106	0.00
20/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 04-August-11			Bond Future	8.83	86.0803	86.1686	86.0803	0.00
20/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6668	7	7	7	0.00
20/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7577	8	8	8	0.00
20/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	7121	7	7	7	0.00
20/06/2011	R213 On 03-November-11			Bond Future	8.90	83.8224	83.9095	83.8224	0.00
20/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1641	2	2	2	0.00
20/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	830	1	1	1	0.00
20/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1234	1	1	1	0.00
20/06/2011	R213 On 02-February-12			Bond Future	8.98	85.1004	85.1863	85.1004	0.00
20/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	172	0	0	0	0.00
20/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	559	0	1	0	0.00
20/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	219	0	0	0	0.00
20/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-May-12			Bond Future	9.05	82.8475	82.9398	82.8475	0.00
20/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1519	1	2	1	0.00
20/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	1892	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1143	1	1	1	0.00
20/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 04-August-11			Bond Future	0.08	175.1869	175.2481	175.1869	0.00
20/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	25734	26	26	26	0.00
20/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26993	27	27	27	0.00
20/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24461	24	24	24	0.00
20/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
20/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
20/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
20/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
20/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ11 On 03-November-11			Bond Future	0.80	109.3557	109.3879	109.3557	0.00
20/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1087	1	1	1	0.00
20/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1351	1	1	1	0.00
20/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	822	1	1	1	0.00
20/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11			Bond Future	2.04	106.7001	106.7390	106.7001	0.00
20/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	97	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	880	1	1	1	0.00

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0311	0.0330	0.0311	22,388.00
21/06/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.1091	0.1006	0.1091	21,898.00
21/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	CRD1 On 04-August-11			Index Future	160.46	160.1160	160.4630	160.1160	2.00
21/06/2011	CRD1 On 03-November-11			Index Future	162.62	162.2720	162.6240	162.2720	0.00
21/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2011	GOVI On 04-August-11			GOVI	355.69	354.5680	355.6890	354.5680	179.00
21/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	76890	7	8	7	0.00
21/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	76790	7	8	7	0.00
21/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	76990	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 03-November-11			GOVI	361.03	359.8890	361.0260	359.8890	0.00
21/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	40260	3	4	3	0.00
21/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	40160	3	4	3	0.00
21/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	40360	3	4	3	0.00
21/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
21/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
21/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2011	IGOV On 04-August-11			Index Future	155.72	155.7100	155.7220	155.7100	68.00
21/06/2011	IGOV On 03-November-11			Index Future	158.06	158.0460	158.0590	158.0460	0.00
21/06/2011	ILBI On 04-August-11			Index Future	416.11	415.9800	416.1060	415.9800	0.00
21/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	5,000.00
21/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	0.00
21/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2700	94.2800	94.2700	15,600.00
21/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.83	94.1500	94.1700	94.1500	100.00
21/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.97	94.0100	94.0300	94.0100	1,000.00
21/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.04	93.9300	93.9600	93.9300	5,491.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	575	0	1	0	1,000.00
21/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	676	1	1	1	0.00
21/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	485	0	0	0	0.00
21/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	172	0	0	0	1,320.00
21/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	787	1	1	1	440.00
21/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1317	1	1	1	0.00
21/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2662	2	3	2	0.00
21/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	34	0	0	0	1,320.00
21/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	224	0	0	0	440.00
21/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	471	1	0	1	0.00
21/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	755	1	1	1	0.00
21/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1429	2	1	2	0.00
21/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	555	1	1	1	0.00
21/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	649	1	1	1	0.00
21/06/2011	R157 On 03-November-11			Bond Future	7.63	121.0244	121.2372	121.0244	3,358.00
21/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2535	2	3	2	0.00
21/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2391	2	2	2	0.00
21/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2682	3	3	3	0.00
21/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	267	0	0	0	0.00
21/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	335	0	0	0	0.00
21/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	299	0	0	0	0.00
21/06/2011	R157 On 02-February-12			Bond Future	7.76	122.8667	123.0825	122.8667	0.00
21/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3080	3	3	3	0.00
21/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3209	3	3	3	0.00
21/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2953	3	3	3	0.00
21/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	630	1	1	1	0.00
21/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	553	1	1	1	0.00
21/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	590	1	1	1	0.00
21/06/2011	R157 On 03-May-12			Bond Future	7.91	117.9212	118.1377	117.9212	0.00
21/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2264	2	2	2	0.00
21/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2165	2	2	2	0.00
21/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2365	2	2	2	0.00
21/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1133	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1248	1	1	1	0.00
21/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1190	1	1	1	0.00
21/06/2011	R186 On 04-August-11			Bond Future	8.58	117.1454	117.6817	117.1454	11,137.00
21/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	521	0	1	0	0.00
21/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	639	1	1	1	0.00
21/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	420	0	0	0	0.00
21/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	776	1	1	1	600.00
21/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2294	2	2	2	200.00
21/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3930	4	4	4	0.00
21/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9962	9	10	9	0.00
21/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	13	0	0	0	600.00
21/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	467	1	0	1	200.00
21/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1123	1	1	1	0.00
21/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4040	4	4	4	0.00
21/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2929	3	3	3	0.00
21/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3278	4	3	4	0.00
21/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3649	4	4	4	0.00
21/06/2011	R186 On 03-November-11			Bond Future	8.65	118.8838	119.4289	118.8838	13,789.00
21/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5010	5	5	5	0.00
21/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5310	5	5	5	0.00
21/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3632	3	4	3	5,600.00
21/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4718	4	5	4	0.00
21/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1993	2	2	2	0.00
21/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2719	3	3	3	0.00
21/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1695	2	2	2	0.00
21/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1839	2	2	2	0.00
21/06/2011	R186 On 02-February-12			Bond Future	8.73	115.4043	115.9577	115.4043	2,500.00
21/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5449	5	5	5	0.00
21/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5185	5	5	5	0.00
21/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5718	5	6	5	0.00
21/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2840	3	3	3	0.00
21/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3190	3	3	3	0.00
21/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3011	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R186 On 03-May-12			Bond Future	8.81	117.1591	117.7200	117.1591	0.00
21/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6181	6	6	6	0.00
21/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6430	6	6	6	0.00
21/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5936	6	6	6	0.00
21/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4686	5	5	5	0.00
21/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4306	5	4	5	0.00
21/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4493	5	4	5	0.00
21/06/2011	R189 On 04-August-11			Bond Future	214.21	214.1889	214.2055	214.1889	0.00
21/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2205	2	2	2	0.00
21/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2255	2	2	2	0.00
21/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2155	2	2	2	0.00
21/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R197 On 04-August-11			Bond Future	234.65	234.5808	234.6548	234.5808	30.00
21/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3155	3	3	3	0.00
21/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3105	3	3	3	0.00
21/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3205	3	3	3	0.00
21/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R201 On 04-August-11			Bond Future	7.12	105.7924	105.9864	105.7924	171.00
21/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	634	1	1	1	0.00
21/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	538	0	1	0	0.00
21/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	739	1	1	1	0.00
21/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	189	0	0	0	0.00
21/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	290	0	0	0	0.00
21/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	234	0	0	0	0.00
21/06/2011	R201 On 03-November-11			Bond Future	7.21	107.3621	107.5594	107.3621	775.00
21/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2357	2	2	2	0.00
21/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2477	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2237	2	2	2	0.00
21/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	180	0	0	0	0.00
21/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	146	0	0	0	0.00
21/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	163	0	0	0	0.00
21/06/2011	R201 On 02-February-12			Bond Future	7.32	104.5884	104.7862	104.5884	0.00
21/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2666	3	3	3	0.00
21/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2775	3	3	3	0.00
21/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2561	2	3	2	0.00
21/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	286	0	0	0	0.00
21/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	247	0	0	0	0.00
21/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	265	0	0	0	0.00
21/06/2011	R201 On 03-May-12			Bond Future	7.44	106.1730	106.3757	106.1730	0.00
21/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1612	1	2	1	0.00
21/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1538	1	2	1	0.00
21/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1688	2	2	2	0.00
21/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	833	1	1	1	0.00
21/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	919	1	1	1	0.00
21/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	875	1	1	1	0.00
21/06/2011	R202 On 04-August-11			Bond Future	175.29	175.2393	175.2942	175.2393	18,698.00
21/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174294	174	174	174	0.00
21/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174244	174	174	174	0.00
21/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174344	174	174	174	0.00
21/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 03-November-11			Bond Future	177.90	177.8406	177.8962	177.8406	400.00
21/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177396	177	177	177	0.00
21/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177346	177	177	177	0.00
21/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177446	177	177	177	0.00
21/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R203 On 04-August-11			Bond Future	8.11	103.7401	103.9872	103.7401	824.00
21/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	532	0	1	0	0.00
21/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	634	1	1	1	0.00
21/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	441	0	0	0	0.00
21/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1187	1	1	1	0.00
21/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	901	1	1	1	0.00
21/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1038	1	1	1	0.00
21/06/2011	R203 On 03-November-11			Bond Future	8.21	101.1198	101.3713	101.1198	1,630.00
21/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2176	2	2	2	0.00
21/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2030	2	2	2	0.00
21/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2326	2	2	2	0.00
21/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	802	1	1	1	0.00
21/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	956	1	1	1	0.00
21/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	877	1	1	1	0.00
21/06/2011	R203 On 02-February-12			Bond Future	8.33	102.6569	102.9159	102.6569	0.00
21/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3036	3	3	3	0.00
21/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2895	3	3	3	0.00
21/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3181	3	3	3	0.00
21/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1145	1	1	1	0.00
21/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1289	1	1	1	0.00
21/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1215	1	1	1	0.00
21/06/2011	R203 On 03-May-12			Bond Future	8.46	100.0512	100.3121	100.0512	0.00
21/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2931	3	3	3	0.00
21/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2804	3	3	3	0.00
21/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3060	3	3	3	0.00
21/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1632	2	2	2	0.00
21/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1791	2	2	2	0.00
21/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1710	2	2	2	0.00
21/06/2011	R204 On 04-August-11			Bond Future	8.29	99.1801	99.4913	99.1801	70.00
21/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	286	0	0	0	0.00
21/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	227	0	0	0	0.00
21/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	356	0	0	0	0.00
21/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1668	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2088	2	2	2	0.00
21/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1872	2	2	2	0.00
21/06/2011	R204 On 03-November-11			Bond Future	8.39	100.6538	100.9658	100.6538	2,133.00
21/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2771	3	3	3	0.00
21/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2946	3	3	3	0.00
21/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2600	2	3	2	0.00
21/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1022	1	1	1	0.00
21/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	859	1	1	1	0.00
21/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	938	1	1	1	0.00
21/06/2011	R204 On 02-February-12			Bond Future	8.50	98.1544	98.4715	98.1544	0.00
21/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3639	3	4	3	0.00
21/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3810	4	4	4	0.00
21/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3471	3	3	3	0.00
21/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1235	1	1	1	0.00
21/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1085	1	1	1	0.00
21/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1158	1	1	1	0.00
21/06/2011	R204 On 03-May-12			Bond Future	8.62	99.6425	99.9635	99.6425	0.00
21/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3071	3	3	3	0.00
21/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3208	3	3	3	0.00
21/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2936	3	3	3	0.00
21/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2528	3	3	3	0.00
21/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2317	2	2	2	0.00
21/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2421	3	2	3	0.00
21/06/2011	R206 On 04-August-11			Bond Future	6.92	101.6459	101.7901	101.6459	9,866.00
21/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	408	0	0	0	0.00
21/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	478	0	0	0	0.00
21/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	346	0	0	0	0.00
21/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	288	0	0	0	0.00
21/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	199	0	0	0	0.00
21/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	239	0	0	0	0.00
21/06/2011	R206 On 03-November-11			Bond Future	7.02	103.1554	103.3018	103.1554	0.00
21/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1585	1	2	1	0.00
21/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1502	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1669	2	2	2	0.00
21/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	122	0	0	0	0.00
21/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	153	0	0	0	0.00
21/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	137	0	0	0	0.00
21/06/2011	R206 On 02-February-12			Bond Future	7.14	100.9626	101.1091	100.9626	0.00
21/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1755	2	2	2	0.00
21/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1684	2	2	2	0.00
21/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1828	2	2	2	0.00
21/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	216	0	0	0	0.00
21/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	248	0	0	0	0.00
21/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	231	0	0	0	0.00
21/06/2011	R206 On 03-May-12			Bond Future	7.30	102.4935	102.6437	102.4935	0.00
21/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	943	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	897	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	990	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	601	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	664	1	1	1	0.00
21/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	632	1	1	1	0.00
21/06/2011	R207 On 04-August-11			Bond Future	8.39	93.4161	93.7119	93.4161	5,725.00
21/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	567	0	1	0	0.00
21/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	468	0	0	0	0.00
21/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	680	1	1	1	0.00
21/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1195	1	1	1	0.00
21/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1559	2	2	2	0.00
21/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1369	2	1	2	0.00
21/06/2011	R207 On 03-November-11			Bond Future	8.48	94.8029	95.1020	94.8029	600.00
21/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2668	2	3	2	0.00
21/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2844	3	3	3	0.00
21/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2491	2	2	2	0.00
21/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1291	1	1	1	0.00
21/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1100	1	1	1	0.00
21/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1195	1	1	1	0.00
21/06/2011	R207 On 02-February-12			Bond Future	8.58	92.6099	92.9117	92.6099	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3603	3	4	3	0.00
21/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3780	4	4	4	0.00
21/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3430	3	3	3	0.00
21/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1454	2	1	2	0.00
21/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1280	1	1	1	0.00
21/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1365	1	1	1	0.00
21/06/2011	R207 On 03-May-12			Bond Future	8.69	94.0111	94.3200	94.0111	0.00
21/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3110	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3253	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2970	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2897	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2657	3	3	3	0.00
21/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2775	3	3	3	0.00
21/06/2011	R208 On 04-August-11			Bond Future	8.41	91.1990	91.6036	91.1990	1,361.00
21/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	606	0	1	0	0.00
21/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	723	1	1	1	0.00
21/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	503	0	1	0	0.00
21/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1787	2	2	2	0.00
21/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1392	2	1	2	0.00
21/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1582	2	2	2	0.00
21/06/2011	R208 On 03-November-11			Bond Future	8.50	89.1551	89.5683	89.1551	6,003.00
21/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2712	2	3	2	0.00
21/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2529	2	3	2	0.00
21/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2901	3	3	3	0.00
21/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1118	1	1	1	0.00
21/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1326	2	1	2	0.00
21/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1218	1	1	1	0.00
21/06/2011	R208 On 02-February-12			Bond Future	8.58	90.5086	90.9295	90.5086	0.00
21/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3926	4	4	4	0.00
21/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3742	3	4	3	0.00
21/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4114	4	4	4	0.00
21/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1465	2	1	2	0.00
21/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1651	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1555	2	2	2	0.00
21/06/2011	R208 On 03-May-12			Bond Future	8.68	88.4902	88.9123	88.4902	0.00
21/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4134	4	4	4	0.00
21/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3966	4	4	4	0.00
21/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4306	4	4	4	0.00
21/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2232	2	2	2	0.00
21/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2442	3	2	3	0.00
21/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2334	3	2	3	0.00
21/06/2011	R209 On 04-August-11			Bond Future	8.77	76.5766	76.9891	76.5766	0.00
21/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	559	0	1	0	0.00
21/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	677	1	1	1	0.00
21/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	456	0	0	0	0.00
21/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9510	9	10	9	0.00
21/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	4	0	0	0	0.00
21/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3060	3	3	3	0.00
21/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2447	3	2	3	0.00
21/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2744	3	3	3	0.00
21/06/2011	R209 On 03-November-11			Bond Future	8.83	74.5711	74.9865	74.5711	1,318.00
21/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2298	2	2	2	0.00
21/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2488	2	2	2	0.00
21/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2117	2	2	2	0.00
21/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3152	3	3	3	0.00
21/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2725	3	3	3	0.00
21/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	2932	3	3	3	0.00
21/06/2011	R209 On 02-February-12			Bond Future	8.89	75.7042	76.1301	75.7042	0.00
21/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3996	4	4	4	0.00
21/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4207	4	4	4	0.00
21/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3790	4	4	4	0.00
21/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3341	4	3	4	0.00
21/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	2994	3	3	3	0.00
21/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3163	3	3	3	0.00
21/06/2011	R209 On 03-May-12			Bond Future	8.96	73.7110	74.1393	73.7110	0.00
21/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4426	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4627	4	5	4	0.00
21/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4230	4	4	4	0.00
21/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4284	4	4	4	0.00
21/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	3918	4	4	4	0.00
21/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4097	4	4	4	0.00
21/06/2011	R210 On 04-August-11			Bond Future	130.99	130.9536	130.9949	130.9536	425.00
21/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	24995	25	25	25	0.00
21/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25045	25	25	25	0.00
21/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	24945	25	25	25	0.00
21/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 04-August-11			Bond Future	107.60	107.7878	107.5952	107.7878	0.00
21/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106095	106	106	106	0.00
21/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106045	106	106	106	0.00
21/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106145	106	106	106	0.00
21/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 03-November-11			Bond Future	109.19	109.3879	109.1923	109.3879	529.00
21/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	107942	108	108	108	0.00
21/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	107992	108	108	108	0.00
21/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	107892	108	108	108	0.00
21/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 04-August-11			Bond Future	106.77	106.7380	106.7720	106.7380	3,852.00
21/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104272	104	104	104	0.00
21/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104322	104	104	104	0.00
21/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104222	104	104	104	0.00
21/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 03-November-11			Bond Future	108.36	108.3224	108.3568	108.3224	240.00
21/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105857	106	106	106	0.00
21/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105807	106	106	106	0.00
21/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105907	106	106	106	0.00
21/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 04-August-11			Bond Future	8.78	86.1686	86.5880	86.1686	0.00
21/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7157	8	7	8	0.00
21/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6249	7	6	7	0.00
21/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6701	7	7	7	0.00
21/06/2011	R213 On 03-November-11			Bond Future	8.85	83.9095	84.3311	83.9095	0.00
21/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1219	2	1	2	0.00
21/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	409	1	0	1	0.00
21/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	812	1	1	1	0.00
21/06/2011	R213 On 02-February-12			Bond Future	8.92	85.1863	85.6175	85.1863	0.00
21/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	603	0	1	0	0.00
21/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	991	1	1	1	0.00
21/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	212	0	0	0	0.00
21/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-May-12			Bond Future	8.99	82.9398	83.3729	82.9398	0.00
21/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1952	2	2	2	0.00
21/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2325	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1576	1	2	1	0.00
21/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
21/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 04-August-11			Bond Future	0.08	175.2481	175.3094	175.2481	0.00
21/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	25795	26	26	26	0.00
21/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24523	24	25	24	0.00
21/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27054	27	27	27	0.00
21/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
21/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
21/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
21/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
21/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ11 On 03-November-11			Bond Future	0.83	109.3879	109.1898	109.3879	0.00
21/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	889	1	1	1	0.00
21/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	624	1	1	1	0.00
21/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1153	1	1	1	0.00
21/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 04-August-11			Bond Future	2.04	106.7390	106.7682	106.7390	0.00
21/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	127	0	0	0	0.00
21/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	851	1	1	1	0.00
21/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	361	0	0	0	0.00
21/06/2011	RZ12 On 03-November-11			Bond Future	1.93	108.3238	108.3527	108.3238	0.00
21/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	701	1	1	1	0.00
21/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1178	1	1	1	0.00
21/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	221	0	0	0	0.00
21/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
21/06/2011	TRT1 On 04-August-11			Index Future	351.45	350.3600	351.4450	350.3600	100.00
21/06/2011	TRT1 On 03-November-11			Index Future	356.18	355.0770	356.1780	355.0770	0.00
22/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	AL7T On 04-August-11			Index Future	385.41	385.7060	385.4070	385.7060	30.00
22/06/2011	AL7T On 03-November-11			Index Future	391.19	391.4930	391.1890	391.4930	0.00
22/06/2011	ALBI On 04-August-11			Index Future	354.48	354.8250	354.4780	354.8250	1,019.00
22/06/2011	ALBI On 03-November-11			Index Future	359.80	360.1490	359.7970	360.1490	0.00
22/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0330	0.0333	0.0330	22,388.00
22/06/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.1006	0.1001	0.1006	21,898.00
22/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	CRD1 On 04-August-11			Index Future	160.36	160.4630	160.3630	160.4630	2.00
22/06/2011	CRD1 On 03-November-11			Index Future	162.52	162.6240	162.5240	162.6240	0.00
22/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2011	GOVI On 04-August-11			GOVI	355.36	355.6890	355.3630	355.6890	179.00
22/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	73630	8	7	8	0.00
22/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	73730	8	7	8	0.00
22/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	73530	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
22/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
22/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
22/06/2011	GOVI On 03-November-11			GOVI	360.70	361.0260	360.6950	361.0260	0.00
22/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	36950	4	4	4	0.00
22/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	36850	4	4	4	0.00
22/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	37050	4	4	4	0.00
22/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
22/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
22/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
22/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2011	IGOV On 04-August-11			Index Future	155.75	155.7220	155.7500	155.7220	68.00
22/06/2011	IGOV On 03-November-11			Index Future	158.09	158.0590	158.0870	158.0590	0.00
22/06/2011	ILBI On 04-August-11			Index Future	416.01	416.1060	416.0140	416.1060	0.00
22/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.4000	94.3700	94.4000	5,000.00
22/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3500	94.3300	94.3500	0.00
22/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2800	94.2600	94.2800	15,600.00
22/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.85	94.1700	94.1500	94.1700	100.00
22/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.00	94.0300	94.0000	94.0300	1,000.00
22/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.09	93.9600	93.9100	93.9600	5,491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.47	93.6200	93.5300	93.6200	1,090.00
22/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.79	93.2800	93.2100	93.2800	2,890.00
22/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.05	93.0400	92.9500	93.0400	44,710.00
22/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.31	92.7600	92.6900	92.7600	490.00
22/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.59	92.4700	92.4100	92.4700	290.00
22/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.75	92.3100	92.2500	92.3100	0.00
22/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
22/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
22/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
22/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/06/2011	OTH1 On 04-August-11			Index Future	349.32	349.7790	349.3220	349.7790	3.00
22/06/2011	OTH1 On 03-November-11			Index Future	354.56	355.0270	354.5630	355.0270	0.00
22/06/2011	R157 On 04-August-11			Bond Future	7.52	126.1714	126.1675	126.1714	6,656.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	567	1	1	1	1,000.00
22/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	667	1	1	1	0.00
22/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	476	0	0	0	0.00
22/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	166	0	0	0	1,320.00
22/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	778	1	1	1	440.00
22/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1308	1	1	1	0.00
22/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2656	3	3	3	0.00
22/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	32	0	0	0	1,320.00
22/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	219	0	0	0	440.00
22/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	465	0	0	0	0.00
22/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	750	1	1	1	0.00
22/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1427	1	1	1	0.00
22/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	550	1	1	1	0.00
22/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	645	1	1	1	0.00
22/06/2011	R157 On 03-November-11			Bond Future	7.64	121.2372	121.2299	121.2372	3,358.00
22/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2527	3	3	3	0.00
22/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2674	3	3	3	0.00
22/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2382	2	2	2	0.00
22/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	333	0	0	0	0.00
22/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	266	0	0	0	0.00
22/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	298	0	0	0	0.00
22/06/2011	R157 On 02-February-12			Bond Future	7.77	123.0825	123.0757	123.0825	0.00
22/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3072	3	3	3	0.00
22/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2945	3	3	3	0.00
22/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3201	3	3	3	0.00
22/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	551	1	1	1	0.00
22/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	629	1	1	1	0.00
22/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	589	1	1	1	0.00
22/06/2011	R157 On 03-May-12			Bond Future	7.91	118.1377	118.1313	118.1377	0.00
22/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2258	2	2	2	0.00
22/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2159	2	2	2	0.00
22/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2359	2	2	2	0.00
22/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1134	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1249	1	1	1	0.00
22/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1190	1	1	1	0.00
22/06/2011	R186 On 04-August-11			Bond Future	8.58	117.6817	117.6157	117.6817	11,137.00
22/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	493	1	0	1	0.00
22/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	607	1	1	1	0.00
22/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	395	0	0	0	0.00
22/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	740	1	1	1	600.00
22/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2236	2	2	2	200.00
22/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3864	4	4	4	0.00
22/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9896	10	10	10	0.00
22/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	13	0	0	0	600.00
22/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	467	0	0	0	200.00
22/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1131	1	1	1	0.00
22/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4081	4	4	4	0.00
22/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2959	3	3	3	0.00
22/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3312	3	3	3	0.00
22/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3687	4	4	4	0.00
22/06/2011	R186 On 03-November-11			Bond Future	8.66	119.4289	119.3548	119.4289	13,789.00
22/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	4950	5	5	5	0.00
22/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5248	5	5	5	0.00
22/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4659	5	5	5	0.00
22/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3579	4	4	4	5,600.00
22/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2009	2	2	2	0.00
22/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2741	3	3	3	0.00
22/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1707	2	2	2	0.00
22/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1853	2	2	2	0.00
22/06/2011	R186 On 02-February-12			Bond Future	8.74	115.9577	115.8849	115.9577	2,500.00
22/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5395	5	5	5	0.00
22/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5664	6	6	6	0.00
22/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5133	5	5	5	0.00
22/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3210	3	3	3	0.00
22/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2859	3	3	3	0.00
22/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3030	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	R186 On 03-May-12			Bond Future	8.82	117.7200	117.6396	117.7200	0.00
22/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6127	6	6	6	0.00
22/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6375	6	6	6	0.00
22/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5883	6	6	6	0.00
22/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4714	5	5	5	0.00
22/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4331	4	4	4	0.00
22/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4519	4	5	4	0.00
22/06/2011	R189 On 04-August-11			Bond Future	214.50	214.2055	214.4987	214.2055	0.00
22/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2499	2	2	2	0.00
22/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2549	2	3	2	0.00
22/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2449	2	2	2	0.00
22/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R197 On 04-August-11			Bond Future	234.88	234.6548	234.8763	234.6548	30.00
22/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3376	3	3	3	0.00
22/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3326	3	3	3	0.00
22/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3426	3	3	3	0.00
22/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R201 On 04-August-11			Bond Future	7.12	105.9864	105.9803	105.9864	171.00
22/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	626	1	1	1	0.00
22/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	530	1	1	1	0.00
22/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	731	1	1	1	0.00
22/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	187	0	0	0	0.00
22/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	288	0	0	0	0.00
22/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	233	0	0	0	0.00
22/06/2011	R201 On 03-November-11			Bond Future	7.22	107.5594	107.5509	107.5594	775.00
22/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2348	2	2	2	0.00
22/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2228	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
22/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2468	2	2	2	0.00
22/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	145	0	0	0	0.00
22/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	180	0	0	0	0.00
22/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	162	0	0	0	0.00
22/06/2011	R201 On 02-February-12			Bond Future	7.32	104.7862	104.7784	104.7862	0.00
22/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2658	3	3	3	0.00
22/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2553	3	3	3	0.00
22/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2767	3	3	3	0.00
22/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	247	0	0	0	0.00
22/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	286	0	0	0	0.00
22/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	265	0	0	0	0.00
22/06/2011	R201 On 03-May-12			Bond Future	7.44	106.3757	106.3686	106.3757	0.00
22/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1606	2	2	2	0.00
22/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1532	2	2	2	0.00
22/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1681	2	2	2	0.00
22/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	833	1	1	1	0.00
22/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	921	1	1	1	0.00
22/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	876	1	1	1	0.00
22/06/2011	R202 On 04-August-11			Bond Future	175.46	175.2942	175.4594	175.2942	18,698.00
22/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174459	174	174	174	0.00
22/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174409	174	174	174	0.00
22/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174509	174	175	174	0.00
22/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R202 On 03-November-11			Bond Future	178.06	177.8962	178.0634	177.8962	400.00
22/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177563	177	178	177	0.00
22/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177513	177	178	177	0.00
22/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177613	177	178	177	0.00
22/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	R203 On 04-August-11			Bond Future	8.12	103.9872	103.9111	103.9872	824.00
22/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	494	1	0	1	0.00
22/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	592	1	1	1	0.00
22/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	407	0	0	0	0.00
22/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1229	1	1	1	0.00
22/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	935	1	1	1	0.00
22/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1076	1	1	1	0.00
22/06/2011	R203 On 03-November-11			Bond Future	8.23	101.3713	101.2889	101.3713	1,630.00
22/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2118	2	2	2	0.00
22/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2266	2	2	2	0.00
22/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	1973	2	2	2	0.00
22/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	982	1	1	1	0.00
22/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	824	1	1	1	0.00
22/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	901	1	1	1	0.00
22/06/2011	R203 On 02-February-12			Bond Future	8.35	102.9159	102.8324	102.9159	0.00
22/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	2978	3	3	3	0.00
22/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3121	3	3	3	0.00
22/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2838	3	3	3	0.00
22/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1315	1	1	1	0.00
22/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1169	1	1	1	0.00
22/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1240	1	1	1	0.00
22/06/2011	R203 On 03-May-12			Bond Future	8.48	100.3121	100.2278	100.3121	0.00
22/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2877	3	3	3	0.00
22/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2752	3	3	3	0.00
22/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3005	3	3	3	0.00
22/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1661	2	2	2	0.00
22/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1823	2	2	2	0.00
22/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1740	2	2	2	0.00
22/06/2011	R204 On 04-August-11			Bond Future	8.30	99.4913	99.4537	99.4913	70.00
22/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	270	0	0	0	0.00
22/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	213	0	0	0	0.00
22/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	337	0	0	0	0.00
22/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1687	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
22/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2111	2	2	2	0.00
22/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1894	2	2	2	0.00
22/06/2011	R204 On 03-November-11			Bond Future	8.40	100.9658	100.9293	100.9658	2,134.00
22/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2740	3	3	3	0.00
22/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2570	3	3	3	0.00
22/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2915	3	3	3	0.00
22/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	864	1	1	1	0.00
22/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1028	1	1	1	0.00
22/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	943	1	1	1	0.00
22/06/2011	R204 On 02-February-12			Bond Future	8.51	98.4715	98.4311	98.4715	0.00
22/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3607	4	4	4	0.00
22/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3439	3	3	3	0.00
22/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3778	4	4	4	0.00
22/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1094	1	1	1	0.00
22/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1243	1	1	1	0.00
22/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1166	1	1	1	0.00
22/06/2011	R204 On 03-May-12			Bond Future	8.62	99.9635	99.9245	99.9635	0.00
22/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3045	3	3	3	0.00
22/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3182	3	3	3	0.00
22/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2911	3	3	3	0.00
22/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2542	3	3	3	0.00
22/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2330	2	2	2	0.00
22/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2434	2	2	2	0.00
22/06/2011	R206 On 04-August-11			Bond Future	6.94	101.7901	101.7635	101.7901	9,866.00
22/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	389	0	0	0	0.00
22/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	458	0	0	0	0.00
22/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	328	0	0	0	0.00
22/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	297	0	0	0	0.00
22/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	205	0	0	0	0.00
22/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	247	0	0	0	0.00
22/06/2011	R206 On 03-November-11			Bond Future	7.04	103.3018	103.2737	103.3018	0.00
22/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1561	2	2	2	0.00
22/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1644	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
22/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1477	2	1	2	0.00
22/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	156	0	0	0	0.00
22/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	126	0	0	0	0.00
22/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	141	0	0	0	0.00
22/06/2011	R206 On 02-February-12			Bond Future	7.15	101.1091	101.0822	101.1091	0.00
22/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1732	2	2	2	0.00
22/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1805	2	2	2	0.00
22/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1662	2	2	2	0.00
22/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	252	0	0	0	0.00
22/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	220	0	0	0	0.00
22/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	235	0	0	0	0.00
22/06/2011	R206 On 03-May-12			Bond Future	7.32	102.6437	102.6155	102.6437	0.00
22/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	926	1	1	1	0.00
22/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	880	1	1	1	0.00
22/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	972	1	1	1	0.00
22/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	611	1	1	1	0.00
22/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	675	1	1	1	0.00
22/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	643	1	1	1	0.00
22/06/2011	R207 On 04-August-11			Bond Future	8.39	93.7119	93.7005	93.7119	5,725.00
22/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	553	1	1	1	0.00
22/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	455	0	0	0	0.00
22/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	665	1	1	1	0.00
22/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1191	1	1	1	0.00
22/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1557	2	2	2	0.00
22/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1367	1	1	1	0.00
22/06/2011	R207 On 03-November-11			Bond Future	8.48	95.1020	95.0965	95.1020	600.00
22/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2658	3	3	3	0.00
22/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2481	2	2	2	0.00
22/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2834	3	3	3	0.00
22/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1095	1	1	1	0.00
22/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1286	1	1	1	0.00
22/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1191	1	1	1	0.00
22/06/2011	R207 On 02-February-12			Bond Future	8.58	92.9117	92.9009	92.9117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3591	4	4	4	0.00
22/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3418	3	3	3	0.00
22/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3768	4	4	4	0.00
22/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1279	1	1	1	0.00
22/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1453	1	1	1	0.00
22/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1363	1	1	1	0.00
22/06/2011	R207 On 03-May-12			Bond Future	8.69	94.3200	94.3147	94.3200	0.00
22/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3103	3	3	3	0.00
22/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3246	3	3	3	0.00
22/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2963	3	3	3	0.00
22/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2895	3	3	3	0.00
22/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2656	3	3	3	0.00
22/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2773	3	3	3	0.00
22/06/2011	R208 On 04-August-11			Bond Future	8.42	91.6036	91.5613	91.6036	1,361.00
22/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	580	1	1	1	0.00
22/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	695	1	1	1	0.00
22/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	480	1	0	1	0.00
22/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1806	2	2	2	0.00
22/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1407	1	1	1	0.00
22/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1598	2	2	2	0.00
22/06/2011	R208 On 03-November-11			Bond Future	8.50	89.5683	89.5210	89.5683	6,003.00
22/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2676	3	3	3	0.00
22/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2863	3	3	3	0.00
22/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2494	3	2	3	0.00
22/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1338	1	1	1	0.00
22/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1128	1	1	1	0.00
22/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1230	1	1	1	0.00
22/06/2011	R208 On 02-February-12			Bond Future	8.59	90.9295	90.8833	90.9295	0.00
22/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3891	4	4	4	0.00
22/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4078	4	4	4	0.00
22/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3707	4	4	4	0.00
22/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1663	2	2	2	0.00
22/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1475	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1567	2	2	2	0.00
22/06/2011	R208 On 03-May-12			Bond Future	8.69	88.9123	88.8671	88.9123	0.00
22/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4102	4	4	4	0.00
22/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3934	4	4	4	0.00
22/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4273	4	4	4	0.00
22/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2244	2	2	2	0.00
22/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2455	2	2	2	0.00
22/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2347	2	2	2	0.00
22/06/2011	R209 On 04-August-11			Bond Future	8.79	76.9891	76.8062	76.9891	0.00
22/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	498	1	0	1	0.00
22/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	608	1	1	1	0.00
22/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	403	0	0	0	0.00
22/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9328	10	9	10	0.00
22/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	5	0	0	0	0.00
22/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3190	3	3	3	0.00
22/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2561	2	3	2	0.00
22/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2866	3	3	3	0.00
22/06/2011	R209 On 03-November-11			Bond Future	8.85	74.9865	74.7980	74.9865	1,318.00
22/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2199	2	2	2	0.00
22/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	2023	2	2	2	0.00
22/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2385	2	2	2	0.00
22/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2810	3	3	3	0.00
22/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3246	3	3	3	0.00
22/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3022	3	3	3	0.00
22/06/2011	R209 On 02-February-12			Bond Future	8.92	76.1301	75.9360	76.1301	0.00
22/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3880	4	4	4	0.00
22/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3678	4	4	4	0.00
22/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	4088	4	4	4	0.00
22/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3069	3	3	3	0.00
22/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3423	3	3	3	0.00
22/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3241	3	3	3	0.00
22/06/2011	R209 On 03-May-12			Bond Future	8.98	74.1393	73.9400	74.1393	0.00
22/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4312	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
22/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4510	5	5	5	0.00
22/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4120	4	4	4	0.00
22/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4373	4	4	4	0.00
22/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4000	4	4	4	0.00
22/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4182	4	4	4	0.00
22/06/2011	R210 On 04-August-11			Bond Future	131.12	130.9949	131.1188	130.9949	425.00
22/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25119	25	25	25	0.00
22/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25169	25	25	25	0.00
22/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25069	25	25	25	0.00
22/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R211 On 04-August-11			Bond Future	107.86	107.5952	107.8623	107.5952	0.00
22/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106362	106	106	106	0.00
22/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106312	106	106	106	0.00
22/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106412	106	106	106	0.00
22/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R211 On 03-November-11			Bond Future	109.46	109.1923	109.4632	109.1923	529.00
22/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108213	108	108	108	0.00
22/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108163	108	108	108	0.00
22/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108263	108	108	108	0.00
22/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R212 On 04-August-11			Bond Future	106.78	106.7720	106.7761	106.7720	3,852.00
22/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104276	104	104	104	0.00
22/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104326	104	104	104	0.00
22/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104226	104	104	104	0.00
22/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R212 On 03-November-11			Bond Future	108.36	108.3568	108.3609	108.3568	240.00
22/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105861	106	106	106	0.00
22/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105811	106	106	106	0.00
22/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105911	106	106	106	0.00
22/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 04-August-11			Bond Future	8.81	86.5880	86.3215	86.5880	0.00
22/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7424	7	7	7	0.00
22/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6515	6	7	6	0.00
22/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6968	7	7	7	0.00
22/06/2011	R213 On 03-November-11			Bond Future	8.89	84.3311	84.0603	84.3311	0.00
22/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1490	1	1	1	0.00
22/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	680	0	1	0	0.00
22/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1083	1	1	1	0.00
22/06/2011	R213 On 02-February-12			Bond Future	8.96	85.6175	85.3427	85.6175	0.00
22/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	328	1	0	1	0.00
22/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	716	1	1	1	0.00
22/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	63	0	0	0	0.00
22/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 03-May-12			Bond Future	9.03	83.3729	83.0941	83.3729	0.00
22/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1673	2	2	2	0.00
22/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2046	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
22/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1298	2	1	2	0.00
22/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
22/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ02 On 04-August-11			Bond Future	0.07	175.3094	175.4626	175.3094	0.00
22/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	25948	26	26	26	0.00
22/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24676	25	25	25	0.00
22/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	27208	27	27	27	0.00
22/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
22/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
22/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
22/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
22/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ11 On 03-November-11			Bond Future	0.78	109.1898	109.4629	109.1898	0.00
22/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1162	1	1	1	0.00
22/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	897	1	1	1	0.00
22/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1427	1	1	1	0.00
22/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ12 On 04-August-11			Bond Future	2.04	106.7682	106.7780	106.7682	0.00
22/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
22/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	136	0	0	0	0.00
22/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
22/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	841	1	1	1	0.00
22/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	351	0	0	0	0.00
22/06/2011	RZ12 On 03-November-11			Bond Future	1.93	108.3527	108.3624	108.3527	0.00
22/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	710	1	1	1	0.00
22/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1187	1	1	1	0.00
22/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	231	0	0	0	0.00
22/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/06/2011	TRT1 On 04-August-11			Index Future	351.11	351.4450	351.1140	351.4450	100.00
22/06/2011	TRT1 On 03-November-11			Index Future	355.85	356.1780	355.8450	356.1780	0.00
23/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	AL7T On 04-August-11			Index Future	384.67	385.4070	384.6690	385.4070	30.00
23/06/2011	AL7T On 03-November-11			Index Future	390.44	391.1890	390.4400	391.1890	0.00
23/06/2011	ALBI On 04-August-11			Index Future	353.60	354.4780	353.5980	354.4780	1,019.00
23/06/2011	ALBI On 03-November-11			Index Future	358.90	359.7970	358.9030	359.7970	0.00
23/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0333	0.0262	0.0333	22,388.00
23/06/2011	CAAE On 19-September-11			Can-Do Future	0.13	0.1001	0.1337	0.1001	21,898.00
23/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	CRD1 On 04-August-11			Index Future	160.15	160.3630	160.1500	160.3630	2.00
23/06/2011	CRD1 On 03-November-11			Index Future	162.31	162.5240	162.3080	162.5240	0.00
23/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2011	GOVI On 04-August-11			GOVI	354.54	355.3630	354.5410	355.3630	179.00
23/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	65410	7	7	7	0.00
23/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	65310	7	7	7	0.00
23/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	65510	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
23/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
23/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
23/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
23/06/2011	GOVI On 03-November-11			GOVI	359.86	360.6950	359.8600	360.6950	0.00
23/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	28600	4	3	4	0.00
23/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	28500	4	3	4	0.00
23/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	28700	4	3	4	0.00
23/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
23/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
23/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
23/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2011	IGOV On 04-August-11			Index Future	155.75	155.7500	155.7490	155.7500	68.00
23/06/2011	IGOV On 03-November-11			Index Future	158.09	158.0870	158.0850	158.0870	0.00
23/06/2011	ILBI On 04-August-11			Index Future	416.09	416.0140	416.0910	416.0140	0.00
23/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3700	94.4040	94.3700	5,000.00
23/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.67	94.3300	94.3280	94.3300	0.00
23/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2600	94.2440	94.2600	15,600.00
23/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.86	94.1500	94.1380	94.1500	100.00
23/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.01	94.0000	93.9880	94.0000	1,000.00
23/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.11	93.9100	93.8920	93.9100	5,491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.45	93.5300	93.5470	93.5300	1,090.00
23/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.83	93.2100	93.1740	93.2100	2,890.00
23/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.10	92.9500	92.8980	92.9500	44,710.00
23/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.41	92.6900	92.5930	92.6900	490.00
23/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.70	92.4100	92.2980	92.4100	290.00
23/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	8.00	92.2500	92.0030	92.2500	0.00
23/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
23/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
23/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
23/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/06/2011	OTH1 On 04-August-11			Index Future	348.13	349.3220	348.1310	349.3220	3.00
23/06/2011	OTH1 On 03-November-11			Index Future	353.35	354.5630	353.3540	354.5630	0.00
23/06/2011	R157 On 04-August-11			Bond Future	7.54	126.1675	126.0932	126.1675	6,655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	524	1	1	1	1,000.00
23/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	621	1	1	1	0.00
23/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	438	0	0	0	0.00
23/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	147	0	0	0	1,320.00
23/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2584	3	3	3	0.00
23/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	728	1	1	1	440.00
23/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1247	1	1	1	0.00
23/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	232	0	0	0	440.00
23/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	34	0	0	0	1,320.00
23/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	490	0	0	0	0.00
23/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	787	1	1	1	0.00
23/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1482	1	1	1	0.00
23/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	578	1	1	1	0.00
23/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	677	1	1	1	0.00
23/06/2011	R157 On 03-November-11			Bond Future	7.66	121.2299	121.1528	121.2299	3,358.00
23/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2462	3	2	3	0.00
23/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2319	2	2	2	0.00
23/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2608	3	3	3	0.00
23/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	277	0	0	0	0.00
23/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	347	0	0	0	0.00
23/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	311	0	0	0	0.00
23/06/2011	R157 On 02-February-12			Bond Future	7.79	123.0757	122.9968	123.0757	0.00
23/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3011	3	3	3	0.00
23/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3139	3	3	3	0.00
23/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	2885	3	3	3	0.00
23/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	648	1	1	1	0.00
23/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	568	1	1	1	0.00
23/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	607	1	1	1	0.00
23/06/2011	R157 On 03-May-12			Bond Future	7.94	118.1313	118.0517	118.1313	0.00
23/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2207	2	2	2	0.00
23/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2109	2	2	2	0.00
23/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2307	2	2	2	0.00
23/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1161	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
23/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1278	1	1	1	0.00
23/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1219	1	1	1	0.00
23/06/2011	R186 On 04-August-11			Bond Future	8.64	117.6157	117.0985	117.6157	11,136.00
23/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	376	0	0	0	0.00
23/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	471	1	0	1	0.00
23/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	297	0	0	0	0.00
23/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	583	1	1	1	600.00
23/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9382	10	9	10	0.00
23/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	1912	2	2	2	200.00
23/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3443	4	3	4	0.00
23/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	563	0	1	0	200.00
23/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	16	0	0	0	600.00
23/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1324	1	1	1	0.00
23/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	4500	4	5	4	0.00
23/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	3319	3	3	3	0.00
23/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3693	3	4	3	0.00
23/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	4087	4	4	4	0.00
23/06/2011	R186 On 03-November-11			Bond Future	8.72	119.3548	118.8285	119.3548	13,789.00
23/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	4595	5	5	5	0.00
23/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	4883	5	5	5	0.00
23/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3282	4	3	4	5,600.00
23/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4316	5	4	5	0.00
23/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	2192	2	2	2	0.00
23/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2970	3	3	3	0.00
23/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1869	2	2	2	0.00
23/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	2024	2	2	2	0.00
23/06/2011	R186 On 02-February-12			Bond Future	8.80	115.8849	115.3500	115.8849	2,500.00
23/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5067	5	5	5	0.00
23/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	4813	5	5	5	0.00
23/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5326	6	5	6	0.00
23/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	3056	3	3	3	0.00
23/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3425	3	3	3	0.00
23/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	3237	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
23/06/2011	R186 On 03-May-12			Bond Future	8.88	117.6396	117.0971	117.6396	0.00
23/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	5813	6	6	6	0.00
23/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6054	6	6	6	0.00
23/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5576	6	6	6	0.00
23/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4949	5	5	5	0.00
23/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4553	4	5	4	0.00
23/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4748	5	5	5	0.00
23/06/2011	R189 On 04-August-11			Bond Future	214.56	214.4987	214.5581	214.4987	0.00
23/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2558	2	3	2	0.00
23/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2608	3	3	3	0.00
23/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2508	2	3	2	0.00
23/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R197 On 04-August-11			Bond Future	234.95	234.8763	234.9500	234.8763	30.00
23/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3450	3	3	3	0.00
23/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3400	3	3	3	0.00
23/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3500	3	4	3	0.00
23/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R201 On 04-August-11			Bond Future	7.16	105.9803	105.8712	105.9803	170.00
23/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	552	1	1	1	0.00
23/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	652	1	1	1	0.00
23/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	463	1	0	1	0.00
23/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	330	0	0	0	0.00
23/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	217	0	0	0	0.00
23/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	268	0	0	0	0.00
23/06/2011	R201 On 03-November-11			Bond Future	7.25	107.5509	107.4438	107.5509	775.00
23/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2255	2	2	2	0.00
23/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2373	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
23/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2137	2	2	2	0.00
23/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	196	0	0	0	0.00
23/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	157	0	0	0	0.00
23/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	177	0	0	0	0.00
23/06/2011	R201 On 02-February-12			Bond Future	7.36	104.7784	104.6690	104.7784	0.00
23/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2568	3	3	3	0.00
23/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2675	3	3	3	0.00
23/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2464	3	2	3	0.00
23/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	307	0	0	0	0.00
23/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	265	0	0	0	0.00
23/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	284	0	0	0	0.00
23/06/2011	R201 On 03-May-12			Bond Future	7.49	106.3686	106.2564	106.3686	0.00
23/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1537	2	2	2	0.00
23/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1465	2	1	2	0.00
23/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1611	2	2	2	0.00
23/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	875	1	1	1	0.00
23/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	966	1	1	1	0.00
23/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	919	1	1	1	0.00
23/06/2011	R202 On 04-August-11			Bond Future	175.23	175.4594	175.2318	175.4594	18,698.00
23/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174232	174	174	174	0.00
23/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174182	174	174	174	0.00
23/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174282	175	174	175	0.00
23/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R202 On 03-November-11			Bond Future	177.83	178.0634	177.8324	178.0634	400.00
23/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177332	178	177	178	0.00
23/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177282	178	177	178	0.00
23/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177382	178	177	178	0.00
23/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	R203 On 04-August-11			Bond Future	8.15	103.9111	103.7923	103.9111	824.00
23/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	442	0	0	0	0.00
23/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	361	0	0	0	0.00
23/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	534	1	1	1	0.00
23/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	996	1	1	1	0.00
23/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1302	1	1	1	0.00
23/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	1143	1	1	1	0.00
23/06/2011	R203 On 03-November-11			Bond Future	8.26	101.2889	101.1700	101.2889	1,630.00
23/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2037	2	2	2	0.00
23/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	1896	2	2	2	0.00
23/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2183	2	2	2	0.00
23/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	860	1	1	1	0.00
23/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	1024	1	1	1	0.00
23/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	939	1	1	1	0.00
23/06/2011	R203 On 02-February-12			Bond Future	8.38	102.8324	102.7139	102.8324	0.00
23/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	2898	3	3	3	0.00
23/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2760	3	3	3	0.00
23/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3039	3	3	3	0.00
23/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1205	1	1	1	0.00
23/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1356	1	1	1	0.00
23/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1279	1	1	1	0.00
23/06/2011	R203 On 03-May-12			Bond Future	8.51	100.2278	100.1100	100.2278	0.00
23/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2805	3	3	3	0.00
23/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	2931	3	3	3	0.00
23/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2681	3	3	3	0.00
23/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1870	2	2	2	0.00
23/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1705	2	2	2	0.00
23/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1786	2	2	2	0.00
23/06/2011	R204 On 04-August-11			Bond Future	8.32	99.4537	99.3195	99.4537	70.00
23/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	234	0	0	0	0.00
23/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	295	0	0	0	0.00
23/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	183	0	0	0	0.00
23/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	2216	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
23/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1779	2	2	2	0.00
23/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1992	2	2	2	0.00
23/06/2011	R204 On 03-November-11			Bond Future	8.43	100.9293	100.7940	100.9293	2,134.00
23/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2644	3	3	3	0.00
23/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2817	3	3	3	0.00
23/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2477	3	2	3	0.00
23/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	1071	1	1	1	0.00
23/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	902	1	1	1	0.00
23/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	983	1	1	1	0.00
23/06/2011	R204 On 02-February-12			Bond Future	8.53	98.4311	98.3002	98.4311	0.00
23/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3514	4	4	4	0.00
23/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3683	4	4	4	0.00
23/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3348	3	3	3	0.00
23/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1283	1	1	1	0.00
23/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1130	1	1	1	0.00
23/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1204	1	1	1	0.00
23/06/2011	R204 On 03-May-12			Bond Future	8.65	99.9245	99.7883	99.9245	0.00
23/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	2966	3	3	3	0.00
23/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2834	3	3	3	0.00
23/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3102	3	3	3	0.00
23/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2386	2	2	2	0.00
23/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2601	3	3	3	0.00
23/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2491	2	2	2	0.00
23/06/2011	R206 On 04-August-11			Bond Future	7.00	101.7635	101.6260	101.7635	9,866.00
23/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	312	0	0	0	0.00
23/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	258	0	0	0	0.00
23/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	373	0	0	0	0.00
23/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	258	0	0	0	0.00
23/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	364	0	0	0	0.00
23/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	308	0	0	0	0.00
23/06/2011	R206 On 03-November-11			Bond Future	7.11	103.2737	103.1354	103.2737	0.00
23/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1446	2	1	2	0.00
23/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1365	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
23/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1527	2	2	2	0.00
23/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	147	0	0	0	0.00
23/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	182	0	0	0	0.00
23/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	164	0	0	0	0.00
23/06/2011	R206 On 02-February-12			Bond Future	7.23	101.0822	100.9412	101.0822	0.00
23/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1622	2	2	2	0.00
23/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1553	2	2	2	0.00
23/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1693	2	2	2	0.00
23/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	249	0	0	0	0.00
23/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	284	0	0	0	0.00
23/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	266	0	0	0	0.00
23/06/2011	R206 On 03-May-12			Bond Future	7.41	102.6155	102.4716	102.6155	0.00
23/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	846	1	1	1	0.00
23/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	890	1	1	1	0.00
23/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	802	1	1	1	0.00
23/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	741	1	1	1	0.00
23/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	673	1	1	1	0.00
23/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	707	1	1	1	0.00
23/06/2011	R207 On 04-August-11			Bond Future	8.42	93.7005	93.5354	93.7005	5,725.00
23/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	486	1	0	1	0.00
23/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	589	1	1	1	0.00
23/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	396	0	0	0	0.00
23/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1663	2	2	2	0.00
23/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1280	1	1	1	0.00
23/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1465	1	1	1	0.00
23/06/2011	R207 On 03-November-11			Bond Future	8.51	95.0965	94.9246	95.0965	600.00
23/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2543	3	3	3	0.00
23/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2716	3	3	3	0.00
23/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2370	2	2	2	0.00
23/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1347	1	1	1	0.00
23/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1149	1	1	1	0.00
23/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1248	1	1	1	0.00
23/06/2011	R207 On 02-February-12			Bond Future	8.61	92.9009	92.7283	92.9009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3473	4	3	4	0.00
23/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3647	4	4	4	0.00
23/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3303	3	3	3	0.00
23/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1510	1	2	1	0.00
23/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1331	1	1	1	0.00
23/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1418	1	1	1	0.00
23/06/2011	R207 On 03-May-12			Bond Future	8.72	94.3147	94.1366	94.3147	0.00
23/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3004	3	3	3	0.00
23/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	2866	3	3	3	0.00
23/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3145	3	3	3	0.00
23/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2733	3	3	3	0.00
23/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2976	3	3	3	0.00
23/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2852	3	3	3	0.00
23/06/2011	R208 On 04-August-11			Bond Future	8.46	91.5613	91.3195	91.5613	1,361.00
23/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	490	1	0	1	0.00
23/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	593	1	1	1	0.00
23/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	400	0	0	0	0.00
23/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1968	2	2	2	0.00
23/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1547	1	2	1	0.00
23/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1750	2	2	2	0.00
23/06/2011	R208 On 03-November-11			Bond Future	8.54	89.5210	89.2788	89.5210	6,003.00
23/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2518	3	3	3	0.00
23/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2342	2	2	2	0.00
23/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2700	3	3	3	0.00
23/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1207	1	1	1	0.00
23/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1428	1	1	1	0.00
23/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1314	1	1	1	0.00
23/06/2011	R208 On 02-February-12			Bond Future	8.63	90.8833	90.6352	90.8833	0.00
23/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3724	4	4	4	0.00
23/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3545	4	4	4	0.00
23/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	3908	4	4	4	0.00
23/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1553	1	2	1	0.00
23/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1749	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
23/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1648	2	2	2	0.00
23/06/2011	R208 On 03-May-12			Bond Future	8.73	88.8671	88.6137	88.8671	0.00
23/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	3945	4	4	4	0.00
23/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4113	4	4	4	0.00
23/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3781	4	4	4	0.00
23/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2555	2	3	2	0.00
23/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2337	2	2	2	0.00
23/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2444	2	2	2	0.00
23/06/2011	R209 On 04-August-11			Bond Future	8.87	76.8062	76.2069	76.8062	0.00
23/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	352	0	0	0	0.00
23/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	439	1	0	1	0.00
23/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	280	0	0	0	0.00
23/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	8731	9	9	9	0.00
23/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	7	0	0	0	0.00
23/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3667	3	4	3	0.00
23/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2991	3	3	3	0.00
23/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	3320	3	3	3	0.00
23/06/2011	R209 On 03-November-11			Bond Future	8.93	74.7980	74.1982	74.7980	1,318.00
23/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	1921	2	2	2	0.00
23/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2091	2	2	2	0.00
23/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1760	2	2	2	0.00
23/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3583	3	4	3	0.00
23/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	3116	3	3	3	0.00
23/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3343	3	3	3	0.00
23/06/2011	R209 On 02-February-12			Bond Future	9.00	75.9360	75.3281	75.9360	0.00
23/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3545	4	4	4	0.00
23/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3742	4	4	4	0.00
23/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3353	4	3	4	0.00
23/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3706	3	4	3	0.00
23/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3331	3	3	3	0.00
23/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3514	3	4	3	0.00
23/06/2011	R209 On 03-May-12			Bond Future	9.06	73.9400	73.3245	73.9400	0.00
23/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	3984	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
23/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	3800	4	4	4	0.00
23/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4173	5	4	5	0.00
23/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4279	4	4	4	0.00
23/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4669	4	5	4	0.00
23/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4470	4	4	4	0.00
23/06/2011	R210 On 04-August-11			Bond Future	131.16	131.1188	131.1602	131.1188	425.00
23/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25160	25	25	25	0.00
23/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25110	25	25	25	0.00
23/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25210	25	25	25	0.00
23/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R211 On 04-August-11			Bond Future	107.89	107.8623	107.8949	107.8623	0.00
23/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106395	106	106	106	0.00
23/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106445	106	106	106	0.00
23/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106345	106	106	106	0.00
23/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R211 On 03-November-11			Bond Future	109.50	109.4632	109.4962	109.4632	529.00
23/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108246	108	108	108	0.00
23/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108196	108	108	108	0.00
23/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108296	108	108	108	0.00
23/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R212 On 04-August-11			Bond Future	106.81	106.7761	106.8100	106.7761	3,852.00
23/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104310	104	104	104	0.00
23/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104260	104	104	104	0.00
23/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104360	104	104	104	0.00
23/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R212 On 03-November-11			Bond Future	108.40	108.3609	108.3952	108.3609	240.00
23/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105895	106	106	106	0.00
23/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105845	106	106	106	0.00
23/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105945	106	106	106	0.00
23/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 04-August-11			Bond Future	8.89	86.3215	85.7524	86.3215	0.00
23/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	7084	7	7	7	0.00
23/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7993	7	8	7	0.00
23/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	7537	7	8	7	0.00
23/06/2011	R213 On 03-November-11			Bond Future	8.96	84.0603	83.4911	84.0603	0.00
23/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	2059	1	2	1	0.00
23/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	1249	1	1	1	0.00
23/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1652	1	2	1	0.00
23/06/2011	R213 On 02-February-12			Bond Future	9.03	85.3427	84.7584	85.3427	0.00
23/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	132	1	0	1	0.00
23/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	647	0	1	0	0.00
23/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	256	0	0	0	0.00
23/06/2011	R213 On 03-May-12			Bond Future	9.11	83.0941	82.5025	83.0941	0.00
23/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1082	2	1	2	0.00
23/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	1455	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	706	1	1	1	0.00
23/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
23/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ02 On 04-August-11			Bond Future	0.08	175.4626	175.2175	175.4626	0.00
23/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	25703	26	26	26	0.00
23/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	24431	25	24	25	0.00
23/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26963	27	27	27	0.00
23/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
23/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
23/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
23/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
23/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ11 On 03-November-11			Bond Future	0.78	109.4629	109.4951	109.4629	0.00
23/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1194	1	1	1	0.00
23/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	929	1	1	1	0.00
23/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1459	1	1	1	0.00
23/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.7780	106.8072	106.7780	0.00
23/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
23/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	166	0	0	0	0.00
23/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
23/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	812	1	1	1	0.00
23/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	1	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
23/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	322	0	0	0	0.00
23/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3624	108.3913	108.3624	0.00
23/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	739	1	1	1	0.00
23/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1216	1	1	1	0.00
23/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	260	0	0	0	0.00
23/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
23/06/2011	TRT1 On 04-August-11			Index Future	350.29	351.1140	350.2940	351.1140	100.00
23/06/2011	TRT1 On 03-November-11			Index Future	355.01	355.8450	355.0140	355.8450	0.00
24/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	AL7T On 04-August-11			Index Future	386.09	384.6690	386.0910	384.6690	30.00
24/06/2011	AL7T On 03-November-11			Index Future	391.88	390.4400	391.8830	390.4400	0.00
24/06/2011	ALBI On 04-August-11			Index Future	354.94	353.5980	354.9360	353.5980	1,019.00
24/06/2011	ALBI On 03-November-11			Index Future	360.26	358.9030	360.2610	358.9030	0.00
24/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	CAAD On 19-September-11			Can-Do Future	0.02	0.0262	0.0239	0.0262	22,388.00
24/06/2011	CAAE On 19-September-11			Can-Do Future	0.14	0.1337	0.1443	0.1337	21,898.00
24/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	CRD1 On 04-August-11			Index Future	160.57	160.1500	160.5650	160.1500	2.00
24/06/2011	CRD1 On 03-November-11			Index Future	162.73	162.3080	162.7290	162.3080	0.00
24/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2011	GOVI On 04-August-11			GOVI	355.81	354.5410	355.8140	354.5410	179.00
24/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	78140	7	8	7	0.00
24/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	78040	7	8	7	0.00
24/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	78240	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
24/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
24/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
24/06/2011	GOVI On 03-November-11			GOVI	361.15	359.8600	361.1520	359.8600	0.00
24/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	41520	3	4	3	0.00
24/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	41420	3	4	3	0.00
24/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	41620	3	4	3	0.00
24/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
24/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
24/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
24/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2011	IGOV On 04-August-11			Index Future	155.63	155.7490	155.6290	155.7490	68.00
24/06/2011	IGOV On 03-November-11			Index Future	157.96	158.0850	157.9640	158.0850	0.00
24/06/2011	ILBI On 04-August-11			Index Future	415.96	416.0910	415.9580	416.0910	0.00
24/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.4040	94.3800	94.4040	5,000.00
24/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3280	94.3500	94.3280	0.00
24/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2440	94.2600	94.2440	16,600.00
24/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.81	94.1380	94.1900	94.1380	100.00
24/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.95	93.9880	94.0500	93.9880	1,000.00
24/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.02	93.8920	93.9800	93.8920	5,491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.43	93.5470	93.5700	93.5470	1,090.00
24/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.73	93.1740	93.2700	93.1740	2,890.00
24/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.99	92.8980	93.0100	92.8980	44,710.00
24/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.25	92.5930	92.7500	92.5930	490.00
24/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.54	92.2980	92.4600	92.2980	290.00
24/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.78	92.0030	92.2200	92.0030	0.00
24/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
24/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
24/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
24/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/06/2011	OTH1 On 04-August-11			Index Future	349.82	348.1310	349.8220	348.1310	3.00
24/06/2011	OTH1 On 03-November-11			Index Future	355.07	353.3540	355.0700	353.3540	0.00
24/06/2011	R157 On 04-August-11			Bond Future	7.47	126.0932	126.3594	126.0932	6,655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	650	1	1	1	1,000.00
24/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	760	1	1	1	0.00
24/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	549	0	1	0	0.00
24/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	198	0	0	0	1,320.00
24/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	881	1	1	1	440.00
24/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1448	1	1	1	0.00
24/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2837	3	3	3	0.00
24/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	21	0	0	0	1,320.00
24/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	167	0	0	0	440.00
24/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	376	0	0	0	0.00
24/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	631	1	1	1	0.00
24/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1267	1	1	1	0.00
24/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	451	1	0	1	0.00
24/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	536	1	1	1	0.00
24/06/2011	R157 On 03-November-11			Bond Future	7.58	121.1528	121.4248	121.1528	3,358.00
24/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2680	2	3	2	0.00
24/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2531	2	3	2	0.00
24/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2830	3	3	3	0.00
24/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	227	0	0	0	0.00
24/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	287	0	0	0	0.00
24/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	257	0	0	0	0.00
24/06/2011	R157 On 02-February-12			Bond Future	7.71	122.9968	123.2748	122.9968	0.00
24/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3217	3	3	3	0.00
24/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3349	3	3	3	0.00
24/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3088	3	3	3	0.00
24/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	573	1	1	1	0.00
24/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	500	1	1	1	0.00
24/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	535	1	1	1	0.00
24/06/2011	R157 On 03-May-12			Bond Future	7.85	118.0517	118.3324	118.0517	0.00
24/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2377	2	2	2	0.00
24/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2275	2	2	2	0.00
24/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2480	2	2	2	0.00
24/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1054	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
24/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1164	1	1	1	0.00
24/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1108	1	1	1	0.00
24/06/2011	R186 On 04-August-11			Bond Future	8.56	117.0985	117.8235	117.0985	11,136.00
24/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	511	0	1	0	0.00
24/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	631	0	1	0	0.00
24/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	409	0	0	0	0.00
24/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	770	1	1	1	600.00
24/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2329	2	2	2	200.00
24/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	4006	3	4	3	0.00
24/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	10100	9	10	9	0.00
24/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	9	0	0	0	600.00
24/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	401	1	0	1	200.00
24/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1016	1	1	1	0.00
24/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3887	5	4	5	0.00
24/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2781	3	3	3	0.00
24/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3128	4	3	4	0.00
24/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3497	4	3	4	0.00
24/06/2011	R186 On 03-November-11			Bond Future	8.64	118.8285	119.5681	118.8285	13,789.00
24/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5071	5	5	5	0.00
24/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5374	5	5	5	0.00
24/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3675	3	4	3	5,600.00
24/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4775	4	5	4	0.00
24/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1911	2	2	2	0.00
24/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2623	3	3	3	0.00
24/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1620	2	2	2	0.00
24/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1761	2	2	2	0.00
24/06/2011	R186 On 02-February-12			Bond Future	8.71	115.3500	116.0943	115.3500	2,500.00
24/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5506	5	6	5	0.00
24/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5240	5	5	5	0.00
24/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5778	5	6	5	0.00
24/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2764	3	3	3	0.00
24/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3108	3	3	3	0.00
24/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2931	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
24/06/2011	R186 On 03-May-12			Bond Future	8.79	117.0971	117.8541	117.0971	0.00
24/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6233	6	6	6	0.00
24/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6484	6	6	6	0.00
24/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5986	6	6	6	0.00
24/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4602	5	5	5	0.00
24/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4226	5	4	5	0.00
24/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4411	5	4	5	0.00
24/06/2011	R189 On 04-August-11			Bond Future	214.62	214.5581	214.6174	214.5581	0.00
24/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2617	3	3	3	0.00
24/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2667	3	3	3	0.00
24/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2567	3	3	3	0.00
24/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R197 On 04-August-11			Bond Future	235.02	234.9500	235.0236	234.9500	30.00
24/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3524	3	4	3	0.00
24/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3474	3	3	3	0.00
24/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3574	4	4	4	0.00
24/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R201 On 04-August-11			Bond Future	7.10	105.8712	106.0471	105.8712	170.00
24/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	662	1	1	1	0.00
24/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	562	0	1	0	0.00
24/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	771	1	1	1	0.00
24/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	160	0	0	0	0.00
24/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	253	0	0	0	0.00
24/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	202	0	0	0	0.00
24/06/2011	R201 On 03-November-11			Bond Future	7.19	107.4438	107.6215	107.4438	775.00
24/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2405	2	2	2	0.00
24/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2526	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
24/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2284	2	2	2	0.00
24/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	165	0	0	0	0.00
24/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	133	0	0	0	0.00
24/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	149	0	0	0	0.00
24/06/2011	R201 On 02-February-12			Bond Future	7.29	104.6690	104.8514	104.6690	0.00
24/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2715	3	3	3	0.00
24/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2825	3	3	3	0.00
24/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2609	2	3	2	0.00
24/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	269	0	0	0	0.00
24/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	232	0	0	0	0.00
24/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	249	0	0	0	0.00
24/06/2011	R201 On 03-May-12			Bond Future	7.41	106.2564	106.4426	106.2564	0.00
24/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1647	2	2	2	0.00
24/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1572	1	2	1	0.00
24/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1724	2	2	2	0.00
24/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	802	1	1	1	0.00
24/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	886	1	1	1	0.00
24/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	843	1	1	1	0.00
24/06/2011	R202 On 04-August-11			Bond Future	174.44	175.2318	174.4431	175.2318	18,698.00
24/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	173443	174	173	174	0.00
24/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	173393	174	173	174	0.00
24/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	173493	174	173	174	0.00
24/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R202 On 03-November-11			Bond Future	177.03	177.8324	177.0316	177.8324	400.00
24/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	176532	177	177	177	0.00
24/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	176482	177	176	177	0.00
24/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	176582	177	177	177	0.00
24/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	R203 On 04-August-11			Bond Future	8.09	103.7923	104.0681	103.7923	824.00
24/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	539	0	1	0	0.00
24/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	645	1	1	1	0.00
24/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	446	0	0	0	0.00
24/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1111	1	1	1	0.00
24/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	831	1	1	1	0.00
24/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	964	1	1	1	0.00
24/06/2011	R203 On 03-November-11			Bond Future	8.20	101.1700	101.4492	101.1700	1,630.00
24/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2211	2	2	2	0.00
24/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2064	2	2	2	0.00
24/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2364	2	2	2	0.00
24/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	762	1	1	1	0.00
24/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	912	1	1	1	0.00
24/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	834	1	1	1	0.00
24/06/2011	R203 On 02-February-12			Bond Future	8.31	102.7139	102.9951	102.7139	0.00
24/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3076	3	3	3	0.00
24/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2933	3	3	3	0.00
24/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3222	3	3	3	0.00
24/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1107	1	1	1	0.00
24/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1248	1	1	1	0.00
24/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1176	1	1	1	0.00
24/06/2011	R203 On 03-May-12			Bond Future	8.44	100.1100	100.3964	100.1100	0.00
24/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2971	3	3	3	0.00
24/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2843	3	3	3	0.00
24/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3101	3	3	3	0.00
24/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1588	2	2	2	0.00
24/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1745	2	2	2	0.00
24/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1666	2	2	2	0.00
24/06/2011	R204 On 04-August-11			Bond Future	8.27	99.3195	99.6043	99.3195	70.00
24/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	290	0	0	0	0.00
24/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	229	0	0	0	0.00
24/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	362	0	0	0	0.00
24/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1561	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
24/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1977	2	2	2	0.00
24/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1763	2	2	2	0.00
24/06/2011	R204 On 03-November-11			Bond Future	8.37	100.7940	101.0805	100.7940	2,134.00
24/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2831	3	3	3	0.00
24/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3010	3	3	3	0.00
24/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2658	2	3	2	0.00
24/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	965	1	1	1	0.00
24/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	808	1	1	1	0.00
24/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	883	1	1	1	0.00
24/06/2011	R204 On 02-February-12			Bond Future	8.48	98.3002	98.5875	98.3002	0.00
24/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3706	4	4	4	0.00
24/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3879	4	4	4	0.00
24/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3536	3	4	3	0.00
24/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1183	1	1	1	0.00
24/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1038	1	1	1	0.00
24/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1109	1	1	1	0.00
24/06/2011	R204 On 03-May-12			Bond Future	8.59	99.7883	100.0854	99.7883	0.00
24/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3125	3	3	3	0.00
24/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3265	3	3	3	0.00
24/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2989	3	3	3	0.00
24/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2459	3	2	3	0.00
24/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2252	2	2	2	0.00
24/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2353	2	2	2	0.00
24/06/2011	R206 On 04-August-11			Bond Future	6.92	101.6260	101.7923	101.6260	9,866.00
24/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	399	0	0	0	0.00
24/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	469	0	0	0	0.00
24/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	336	0	0	0	0.00
24/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	276	0	0	0	0.00
24/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	188	0	0	0	0.00
24/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	228	0	0	0	0.00
24/06/2011	R206 On 03-November-11			Bond Future	7.02	103.1354	103.3038	103.1354	0.00
24/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1583	1	2	1	0.00
24/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1499	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
24/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1667	2	2	2	0.00
24/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	118	0	0	0	0.00
24/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	148	0	0	0	0.00
24/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	133	0	0	0	0.00
24/06/2011	R206 On 02-February-12			Bond Future	7.14	100.9412	101.1126	100.9412	0.00
24/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1754	2	2	2	0.00
24/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1683	2	2	2	0.00
24/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1827	2	2	2	0.00
24/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	212	0	0	0	0.00
24/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	243	0	0	0	0.00
24/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	226	0	0	0	0.00
24/06/2011	R206 On 03-May-12			Bond Future	7.30	102.4716	102.6468	102.4716	0.00
24/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	941	1	1	1	0.00
24/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	895	1	1	1	0.00
24/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	988	1	1	1	0.00
24/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	596	1	1	1	0.00
24/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	659	1	1	1	0.00
24/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	627	1	1	1	0.00
24/06/2011	R207 On 04-August-11			Bond Future	8.36	93.5354	93.8602	93.5354	5,725.00
24/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	593	0	1	0	0.00
24/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	488	0	0	0	0.00
24/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	712	1	1	1	0.00
24/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1078	1	1	1	0.00
24/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1430	2	1	2	0.00
24/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1247	1	1	1	0.00
24/06/2011	R207 On 03-November-11			Bond Future	8.46	94.9246	95.2521	94.9246	600.00
24/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2745	3	3	3	0.00
24/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2925	3	3	3	0.00
24/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2564	2	3	2	0.00
24/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1214	1	1	1	0.00
24/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1031	1	1	1	0.00
24/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1122	1	1	1	0.00
24/06/2011	R207 On 02-February-12			Bond Future	8.55	92.7283	93.0684	92.7283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3693	3	4	3	0.00
24/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3873	4	4	4	0.00
24/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3518	3	4	3	0.00
24/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1385	2	1	2	0.00
24/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1217	1	1	1	0.00
24/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1298	1	1	1	0.00
24/06/2011	R207 On 03-May-12			Bond Future	8.66	94.1366	94.4775	94.1366	0.00
24/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3181	3	3	3	0.00
24/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3326	3	3	3	0.00
24/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3039	3	3	3	0.00
24/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2808	3	3	3	0.00
24/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2573	3	3	3	0.00
24/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2688	3	3	3	0.00
24/06/2011	R208 On 04-August-11			Bond Future	8.39	91.3195	91.7249	91.3195	1,361.00
24/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	617	0	1	0	0.00
24/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	738	1	1	1	0.00
24/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	510	0	1	0	0.00
24/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1672	2	2	2	0.00
24/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1286	2	1	2	0.00
24/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1472	2	1	2	0.00
24/06/2011	R208 On 03-November-11			Bond Future	8.48	89.2788	89.6869	89.2788	6,003.00
24/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2768	3	3	3	0.00
24/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2582	2	3	2	0.00
24/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2960	3	3	3	0.00
24/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1059	1	1	1	0.00
24/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1260	1	1	1	0.00
24/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1156	1	1	1	0.00
24/06/2011	R208 On 02-February-12			Bond Future	8.56	90.6352	91.0569	90.6352	0.00
24/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3994	4	4	4	0.00
24/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3808	4	4	4	0.00
24/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4184	4	4	4	0.00
24/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1407	2	1	2	0.00
24/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1590	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1496	2	1	2	0.00
24/06/2011	R208 On 03-May-12			Bond Future	8.65	88.6137	89.0422	88.6137	0.00
24/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4199	4	4	4	0.00
24/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4029	4	4	4	0.00
24/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4373	4	4	4	0.00
24/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2169	2	2	2	0.00
24/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2375	3	2	3	0.00
24/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2269	2	2	2	0.00
24/06/2011	R209 On 04-August-11			Bond Future	8.81	76.2069	76.6556	76.2069	0.00
24/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	437	0	0	0	0.00
24/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	539	0	1	0	0.00
24/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	350	0	0	0	0.00
24/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9177	9	9	9	0.00
24/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	4	0	0	0	0.00
24/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3288	4	3	4	0.00
24/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2642	3	3	3	0.00
24/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2956	3	3	3	0.00
24/06/2011	R209 On 03-November-11			Bond Future	8.87	74.1982	74.6492	74.1982	1,318.00
24/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2111	2	2	2	0.00
24/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2293	2	2	2	0.00
24/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1939	2	2	2	0.00
24/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3311	4	3	4	0.00
24/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2867	3	3	3	0.00
24/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3082	3	3	3	0.00
24/06/2011	R209 On 02-February-12			Bond Future	8.94	75.3281	75.7813	75.3281	0.00
24/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3780	4	4	4	0.00
24/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3984	4	4	4	0.00
24/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3580	3	4	3	0.00
24/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3480	4	3	4	0.00
24/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3120	3	3	3	0.00
24/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3296	4	3	4	0.00
24/06/2011	R209 On 03-May-12			Bond Future	9.00	73.3245	73.7872	73.3245	0.00
24/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4218	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
24/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4414	4	4	4	0.00
24/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4027	4	4	4	0.00
24/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4433	5	4	5	0.00
24/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4057	4	4	4	0.00
24/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4241	4	4	4	0.00
24/06/2011	R210 On 04-August-11			Bond Future	131.03	131.1602	131.0253	131.1602	425.00
24/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25025	25	25	25	0.00
24/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25075	25	25	25	0.00
24/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	24975	25	25	25	0.00
24/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R211 On 04-August-11			Bond Future	107.93	107.8949	107.9276	107.8949	0.00
24/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106428	106	106	106	0.00
24/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106378	106	106	106	0.00
24/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106478	106	106	106	0.00
24/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R211 On 03-November-11			Bond Future	109.53	109.4962	109.5292	109.4962	529.00
24/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108279	108	108	108	0.00
24/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108229	108	108	108	0.00
24/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108329	108	108	108	0.00
24/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R212 On 04-August-11			Bond Future	106.84	106.8100	106.8440	106.8100	3,852.00
24/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104344	104	104	104	0.00
24/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104394	104	104	104	0.00
24/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104294	104	104	104	0.00
24/06/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R212 On 03-November-11			Bond Future	108.43	108.3952	108.4296	108.3952	240.00
24/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105930	106	106	106	0.00
24/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105880	106	106	106	0.00
24/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	105980	106	106	106	0.00
24/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 04-August-11			Bond Future	8.81	85.7524	86.3699	85.7524	0.00
24/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7375	8	7	8	0.00
24/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6467	7	6	7	0.00
24/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6919	8	7	8	0.00
24/06/2011	R213 On 03-November-11			Bond Future	8.88	83.4911	84.1159	83.4911	0.00
24/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1434	2	1	2	0.00
24/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	624	1	1	1	0.00
24/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1028	2	1	2	0.00
24/06/2011	R213 On 02-February-12			Bond Future	8.95	84.7584	85.3976	84.7584	0.00
24/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	383	0	0	0	0.00
24/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	771	0	1	0	0.00
24/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	8	1	0	1	0.00
24/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 03-May-12			Bond Future	9.02	82.5025	83.1482	82.5025	0.00
24/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1727	1	2	1	0.00
24/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2100	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1352	1	1	1	0.00
24/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
24/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
24/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	26	25	26	0.00
24/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	27	26	27	0.00
24/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
24/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
24/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
24/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
24/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
24/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
24/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
24/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
24/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
24/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
24/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
24/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
24/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
24/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	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
24/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
24/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
24/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
24/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
24/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
24/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/06/2011	TRT1 On 04-August-11			Index Future	351.59	350.2940	351.5880	350.2940	100.00
24/06/2011	TRT1 On 03-November-11			Index Future	356.33	355.0140	356.3260	355.0140	0.00