



# Derivatives Weekly Statistics Report

From: 27/06/2011 To: 28/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	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
27/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	AL7T On 04-August-11			Index Future	386.90	386.0910	386.8990	386.0910	30.00
27/06/2011	AL7T On 03-November-11			Index Future	392.70	391.8830	392.7020	391.8830	0.00
27/06/2011	ALBI On 04-August-11			Index Future	355.54	354.9360	355.5350	354.9360	1,019.00
27/06/2011	ALBI On 03-November-11			Index Future	360.87	360.2610	360.8670	360.2610	0.00
27/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	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
27/06/2011	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2011	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	CAAD On	19-September-11			Can-Do Future	0.03	0.0239	0.0263	0.0239	22,388.00
27/06/2011	CAAE On	19-September-11			Can-Do Future	0.13	0.1443	0.1347	0.1443	21,898.00
27/06/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	CRD1 On	04-August-11			Index Future	160.82	160.5650	160.8200	160.5650	2.00
27/06/2011	CRD1 On	03-November-11			Index Future	162.99	162.7290	162.9880	162.7290	0.00
27/06/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2011	GOVI On	04-August-11			GOVI	356.42	355.8140	356.4230	355.8140	179.00
27/06/2011	GOVI On	04-August-11	348.00	Call	GOVI	84230	8	8	8	0.00
27/06/2011	GOVI On	04-August-11	348.01	Call	GOVI	84130	8	8	8	0.00
27/06/2011	GOVI On	04-August-11	347.99	Call	GOVI	84330	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 03-November-11			GOVI	361.77	361.1520	361.7690	361.1520	0.00
27/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	47690	4	5	4	0.00
27/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	47590	4	5	4	0.00
27/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	47790	4	5	4	0.00
27/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
27/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
27/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2011	IGOV On 04-August-11			Index Future	155.92	155.6290	155.9200	155.6290	68.00
27/06/2011	IGOV On 03-November-11			Index Future	158.26	157.9640	158.2590	157.9640	0.00
27/06/2011	ILBI On 04-August-11			Index Future	415.96	415.9580	415.9580	415.9580	0.00
27/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	5,000.00
27/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
27/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	16,600.00
27/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.80	94.1900	94.2000	94.1900	100.00
27/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.92	94.0500	94.0800	94.0500	1,000.00
27/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9800	93.9900	93.9800	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
27/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.40	93.5700	93.6000	93.5700	1,090.00
27/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.69	93.2700	93.3100	93.2700	2,890.00
27/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.0100	93.0500	93.0100	44,710.00
27/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.21	92.7500	92.7900	92.7500	490.00
27/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.50	92.4600	92.5000	92.4600	290.00
27/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.79	92.2200	92.2100	92.2200	0.00
27/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
27/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
27/06/2011	OTH1 On 04-August-11			Index Future	350.36	349.8220	350.3610	349.8220	3.00
27/06/2011	OTH1 On 03-November-11			Index Future	355.62	355.0700	355.6160	355.0700	0.00
27/06/2011	R157 On 04-August-11			Bond Future	7.43	126.3594	126.5086	126.3594	6,655.00

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27/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	710	1	1	1	1,000.00
27/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	829	1	1	1	0.00
27/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	602	1	1	1	0.00
27/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	217	0	0	0	1,320.00
27/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	958	1	1	1	440.00
27/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1556	1	2	1	0.00
27/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2978	3	3	3	0.00
27/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	13	0	0	0	1,320.00
27/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	125	0	0	0	440.00
27/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	304	0	0	0	0.00
27/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	535	1	1	1	0.00
27/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1137	1	1	1	0.00
27/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	371	0	0	0	0.00
27/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	447	1	0	1	0.00
27/06/2011	R157 On 03-November-11			Bond Future	7.54	121.4248	121.5758	121.4248	3,358.00
27/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2798	3	3	3	0.00
27/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2647	3	3	3	0.00
27/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2951	3	3	3	0.00
27/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	197	0	0	0	0.00
27/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	252	0	0	0	0.00
27/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	223	0	0	0	0.00
27/06/2011	R157 On 02-February-12			Bond Future	7.66	123.2748	123.4261	123.2748	0.00
27/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3326	3	3	3	0.00
27/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3460	3	3	3	0.00
27/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3194	3	3	3	0.00
27/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	528	1	1	1	0.00
27/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	460	1	0	1	0.00
27/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	493	1	0	1	0.00
27/06/2011	R157 On 03-May-12			Bond Future	7.80	118.3324	118.4858	118.3324	0.00
27/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2466	2	2	2	0.00
27/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2572	2	3	2	0.00
27/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2362	2	2	2	0.00
27/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1097	1	1	1	0.00

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27/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	992	1	1	1	0.00
27/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1044	1	1	1	0.00
27/06/2011	R186 On 04-August-11			Bond Future	8.55	117.8235	117.9276	117.8235	11,136.00
27/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	491	1	0	1	0.00
27/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	611	1	1	1	0.00
27/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	389	0	0	0	0.00
27/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	751	1	1	1	600.00
27/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2340	2	2	2	200.00
27/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	4053	4	4	4	0.00
27/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	10201	10	10	10	0.00
27/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	6	0	0	0	600.00
27/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	344	0	0	0	200.00
27/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	923	1	1	1	0.00
27/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3763	4	4	4	0.00
27/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2658	3	3	3	0.00
27/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3004	3	3	3	0.00
27/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3373	3	3	3	0.00
27/06/2011	R186 On 03-November-11			Bond Future	8.63	119.5681	119.6704	119.5681	13,789.00
27/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	5107	5	5	5	0.00
27/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5413	5	5	5	0.00
27/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3698	4	4	4	5,600.00
27/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4809	5	5	5	0.00
27/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1843	2	2	2	0.00
27/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2544	3	3	3	0.00
27/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1557	2	2	2	0.00
27/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1695	2	2	2	0.00
27/06/2011	R186 On 02-February-12			Bond Future	8.70	116.0943	116.2039	116.0943	2,500.00
27/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5547	6	6	6	0.00
27/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5279	5	5	5	0.00
27/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5821	6	6	6	0.00
27/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2697	3	3	3	0.00
27/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3037	3	3	3	0.00
27/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2863	3	3	3	0.00

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27/06/2011	R186 On 03-May-12			Bond Future	8.78	117.8541	117.9706	117.8541	0.00
27/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	6027	6	6	6	0.00
27/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6275	6	6	6	0.00
27/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6528	6	7	6	0.00
27/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4527	5	5	5	0.00
27/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4153	4	4	4	0.00
27/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4336	4	4	4	0.00
27/06/2011	R189 On 04-August-11			Bond Future	214.68	214.6174	214.6765	214.6174	0.00
27/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2676	3	3	3	0.00
27/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2726	3	3	3	0.00
27/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2626	3	3	3	0.00
27/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R197 On 04-August-11			Bond Future	235.10	235.0236	235.0971	235.0236	30.00
27/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3597	4	4	4	0.00
27/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3547	3	4	3	0.00
27/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3647	4	4	4	0.00
27/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R201 On 04-August-11			Bond Future	7.06	106.0471	106.1777	106.0471	170.00
27/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	742	1	1	1	0.00
27/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	634	1	1	1	0.00
27/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	859	1	1	1	0.00
27/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	117	0	0	0	0.00
27/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	194	0	0	0	0.00
27/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	151	0	0	0	0.00
27/06/2011	R201 On 03-November-11			Bond Future	7.14	107.6215	107.7543	107.6215	775.00
27/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2515	2	3	2	0.00
27/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2638	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
27/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2393	2	2	2	0.00
27/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	142	0	0	0	0.00
27/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	112	0	0	0	0.00
27/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	126	0	0	0	0.00
27/06/2011	R201 On 02-February-12			Bond Future	7.24	104.8514	104.9845	104.8514	0.00
27/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2822	3	3	3	0.00
27/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2933	3	3	3	0.00
27/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2714	3	3	3	0.00
27/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	241	0	0	0	0.00
27/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	207	0	0	0	0.00
27/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	223	0	0	0	0.00
27/06/2011	R201 On 03-May-12			Bond Future	7.36	106.4426	106.5766	106.4426	0.00
27/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1725	2	2	2	0.00
27/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1647	2	2	2	0.00
27/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1803	2	2	2	0.00
27/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	747	1	1	1	0.00
27/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	828	1	1	1	0.00
27/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	787	1	1	1	0.00
27/06/2011	R202 On 04-August-11			Bond Future	175.06	174.4431	175.0596	174.4431	18,698.00
27/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	174060	173	174	173	0.00
27/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	174010	173	174	173	0.00
27/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	174110	173	174	173	0.00
27/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R202 On 03-November-11			Bond Future	177.66	177.0316	177.6566	177.0316	400.00
27/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	177157	177	177	177	0.00
27/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	177107	176	177	176	0.00
27/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	177207	177	177	177	0.00
27/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	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
27/06/2011	R203 On 04-August-11			Bond Future	8.06	104.0681	104.2207	104.0681	824.00
27/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	577	1	1	1	0.00
27/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	691	1	1	1	0.00
27/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	477	0	0	0	0.00
27/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	989	1	1	1	0.00
27/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	724	1	1	1	0.00
27/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	850	1	1	1	0.00
27/06/2011	R203 On 03-November-11			Bond Future	8.16	101.4492	101.6052	101.4492	1,630.00
27/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2301	2	2	2	0.00
27/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2149	2	2	2	0.00
27/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2457	2	2	2	0.00
27/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	699	1	1	1	0.00
27/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	841	1	1	1	0.00
27/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	768	1	1	1	0.00
27/06/2011	R203 On 02-February-12			Bond Future	8.28	102.9951	103.1493	102.9951	0.00
27/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3166	3	3	3	0.00
27/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	3020	3	3	3	0.00
27/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3314	3	3	3	0.00
27/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1045	1	1	1	0.00
27/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1181	1	1	1	0.00
27/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1111	1	1	1	0.00
27/06/2011	R203 On 03-May-12			Bond Future	8.40	100.3964	100.5526	100.3964	0.00
27/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	3055	3	3	3	0.00
27/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2925	3	3	3	0.00
27/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3188	3	3	3	0.00
27/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1519	2	2	2	0.00
27/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1671	2	2	2	0.00
27/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1593	2	2	2	0.00
27/06/2011	R204 On 04-August-11			Bond Future	8.24	99.6043	99.7715	99.6043	70.00
27/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	307	0	0	0	0.00
27/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	242	0	0	0	0.00
27/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	385	0	0	0	0.00
27/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1417	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
27/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1823	2	2	2	0.00
27/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1613	2	2	2	0.00
27/06/2011	R204 On 03-November-11			Bond Future	8.34	101.0805	101.2529	101.0805	2,134.00
27/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2934	3	3	3	0.00
27/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	3116	3	3	3	0.00
27/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2756	3	3	3	0.00
27/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	891	1	1	1	0.00
27/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	742	1	1	1	0.00
27/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	814	1	1	1	0.00
27/06/2011	R204 On 02-February-12			Bond Future	8.44	98.5875	98.7645	98.5875	0.00
27/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3817	4	4	4	0.00
27/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3993	4	4	4	0.00
27/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3644	4	4	4	0.00
27/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1115	1	1	1	0.00
27/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	975	1	1	1	0.00
27/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1043	1	1	1	0.00
27/06/2011	R204 On 03-May-12			Bond Future	8.56	100.0854	100.2613	100.0854	0.00
27/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3212	3	3	3	0.00
27/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3354	3	3	3	0.00
27/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	3073	3	3	3	0.00
27/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2367	2	2	2	0.00
27/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2165	2	2	2	0.00
27/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2264	2	2	2	0.00
27/06/2011	R206 On 04-August-11			Bond Future	6.89	101.7923	101.8767	101.7923	9,866.00
27/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	440	0	0	0	0.00
27/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	515	0	1	0	0.00
27/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	372	0	0	0	0.00
27/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	228	0	0	0	0.00
27/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	149	0	0	0	0.00
27/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	185	0	0	0	0.00
27/06/2011	R206 On 03-November-11			Bond Future	6.98	103.3038	103.3882	103.3038	0.00
27/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1650	2	2	2	0.00
27/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1564	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
27/06/2011	R206 On 03-November-11	7.80	Call	Bond Future	1735	2	2	2	0.00
27/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	102	0	0	0	0.00
27/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	128	0	0	0	0.00
27/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	116	0	0	0	0.00
27/06/2011	R206 On 02-February-12			Bond Future	7.09	101.1126	101.1985	101.1126	0.00
27/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1819	2	2	2	0.00
27/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1747	2	2	2	0.00
27/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1893	2	2	2	0.00
27/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	192	0	0	0	0.00
27/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	221	0	0	0	0.00
27/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	205	0	0	0	0.00
27/06/2011	R206 On 03-May-12			Bond Future	7.24	102.6468	102.7346	102.6468	0.00
27/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	988	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	940	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	1036	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	556	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	616	1	1	1	0.00
27/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	586	1	1	1	0.00
27/06/2011	R207 On 04-August-11			Bond Future	8.34	93.8602	94.0145	93.8602	5,725.00
27/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	623	1	1	1	0.00
27/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	512	0	1	0	0.00
27/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	749	1	1	1	0.00
27/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	961	1	1	1	0.00
27/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1300	1	1	1	0.00
27/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1123	1	1	1	0.00
27/06/2011	R207 On 03-November-11			Bond Future	8.43	95.2521	95.4080	95.2521	600.00
27/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2827	3	3	3	0.00
27/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	3011	3	3	3	0.00
27/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2643	3	3	3	0.00
27/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1137	1	1	1	0.00
27/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	961	1	1	1	0.00
27/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1048	1	1	1	0.00
27/06/2011	R207 On 02-February-12			Bond Future	8.52	93.0684	93.2201	93.0684	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3782	4	4	4	0.00
27/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3964	4	4	4	0.00
27/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3604	4	4	4	0.00
27/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1319	1	1	1	0.00
27/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1156	1	1	1	0.00
27/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1235	1	1	1	0.00
27/06/2011	R207 On 03-May-12			Bond Future	8.63	94.4775	94.6354	94.4775	0.00
27/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3253	3	3	3	0.00
27/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3401	3	3	3	0.00
27/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3109	3	3	3	0.00
27/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2720	3	3	3	0.00
27/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2490	3	2	3	0.00
27/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2603	3	3	3	0.00
27/06/2011	R208 On 04-August-11			Bond Future	8.36	91.7249	91.8828	91.7249	1,361.00
27/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	642	1	1	1	0.00
27/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	770	1	1	1	0.00
27/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	529	1	1	1	0.00
27/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1533	2	2	2	0.00
27/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1160	1	1	1	0.00
27/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1339	1	1	1	0.00
27/06/2011	R208 On 03-November-11			Bond Future	8.45	89.6869	89.8531	89.6869	6,003.00
27/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2857	3	3	3	0.00
27/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2667	3	3	3	0.00
27/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	3053	3	3	3	0.00
27/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	986	1	1	1	0.00
27/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1179	1	1	1	0.00
27/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1079	1	1	1	0.00
27/06/2011	R208 On 02-February-12			Bond Future	8.53	91.0569	91.2193	91.0569	0.00
27/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	4087	4	4	4	0.00
27/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3898	4	4	4	0.00
27/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4280	4	4	4	0.00
27/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1341	1	1	1	0.00
27/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1517	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1426	1	1	1	0.00
27/06/2011	R208 On 03-May-12			Bond Future	8.63	89.0422	89.2064	89.0422	0.00
27/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4286	4	4	4	0.00
27/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	4114	4	4	4	0.00
27/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4462	4	4	4	0.00
27/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2094	2	2	2	0.00
27/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2296	2	2	2	0.00
27/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2192	2	2	2	0.00
27/06/2011	R209 On 04-August-11			Bond Future	8.80	76.6556	76.7031	76.6556	0.00
27/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	410	0	0	0	0.00
27/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	511	1	1	1	0.00
27/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	325	0	0	0	0.00
27/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	9223	9	9	9	0.00
27/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	3	0	0	0	0.00
27/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3215	3	3	3	0.00
27/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2567	3	3	3	0.00
27/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	2881	3	3	3	0.00
27/06/2011	R209 On 03-November-11			Bond Future	8.87	74.6492	74.6961	74.6492	1,318.00
27/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	2104	2	2	2	0.00
27/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2286	2	2	2	0.00
27/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1931	2	2	2	0.00
27/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3256	3	3	3	0.00
27/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	2813	3	3	3	0.00
27/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3028	3	3	3	0.00
27/06/2011	R209 On 02-February-12			Bond Future	8.93	75.7813	75.8277	75.7813	0.00
27/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3781	4	4	4	0.00
27/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3987	4	4	4	0.00
27/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3580	4	4	4	0.00
27/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3433	3	3	3	0.00
27/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3076	3	3	3	0.00
27/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3251	3	3	3	0.00
27/06/2011	R209 On 03-May-12			Bond Future	9.00	73.7872	73.8330	73.7872	0.00
27/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	4222	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4418	4	4	4	0.00
27/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	4031	4	4	4	0.00
27/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4391	4	4	4	0.00
27/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4015	4	4	4	0.00
27/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4199	4	4	4	0.00
27/06/2011	R210 On 04-August-11			Bond Future	131.07	131.0253	131.0665	131.0253	425.00
27/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25066	25	25	25	0.00
27/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25116	25	25	25	0.00
27/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25016	25	25	25	0.00
27/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 04-August-11			Bond Future	107.96	107.9276	107.9601	107.9276	0.00
27/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106460	106	106	106	0.00
27/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106410	106	106	106	0.00
27/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106510	106	107	106	0.00
27/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 03-November-11			Bond Future	109.56	109.5292	109.5619	109.5292	529.00
27/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108312	108	108	108	0.00
27/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108362	108	108	108	0.00
27/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108262	108	108	108	0.00
27/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 04-August-11			Bond Future	106.88	106.8440	106.8779	106.8440	3,852.00
27/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104378	104	104	104	0.00
27/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104428	104	104	104	0.00
27/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104328	104	104	104	0.00
27/06/2011	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
27/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 03-November-11			Bond Future	108.46	108.4296	108.4636	108.4296	240.00
27/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105964	106	106	106	0.00
27/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105914	106	106	106	0.00
27/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	106014	106	106	106	0.00
27/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 04-August-11			Bond Future	8.81	86.3699	86.3779	86.3699	0.00
27/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7367	7	7	7	0.00
27/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6459	6	6	6	0.00
27/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	6911	7	7	7	0.00
27/06/2011	R213 On 03-November-11			Bond Future	8.88	84.1159	84.1159	84.1159	0.00
27/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1434	1	1	1	0.00
27/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	624	1	1	1	0.00
27/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1028	1	1	1	0.00
27/06/2011	R213 On 02-February-12			Bond Future	8.95	85.3976	85.3976	85.3976	0.00
27/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	383	0	0	0	0.00
27/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	771	1	1	1	0.00
27/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	8	0	0	0	0.00
27/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-May-12			Bond Future	9.02	83.1482	83.1559	83.1482	0.00
27/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1735	2	2	2	0.00
27/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	2108	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	1359	1	1	1	0.00
27/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
27/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
27/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
27/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
27/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
27/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
27/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
27/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
27/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
27/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
27/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
27/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
27/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
27/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
27/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
27/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	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
27/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
27/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
27/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
27/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
27/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
27/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
27/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
27/06/2011	TRT1 On 04-August-11			Index Future	352.15	351.5880	352.1510	351.5880	100.00
27/06/2011	TRT1 On 03-November-11			Index Future	356.90	356.3260	356.8980	356.3260	0.00
28/06/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	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
28/06/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	AL7T On 04-August-11			Index Future	386.23	386.8990	386.2340	386.8990	30.00
28/06/2011	AL7T On 03-November-11			Index Future	392.02	392.7020	392.0190	392.7020	0.00
28/06/2011	ALBI On 04-August-11			Index Future	354.79	355.5350	354.7940	355.5350	1,019.00
28/06/2011	ALBI On 03-November-11			Index Future	360.11	360.8670	360.1080	360.8670	0.00
28/06/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	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
28/06/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0263	0.0286	0.0263	22,388.00
28/06/2011	CAAE On 19-September-11			Can-Do Future	0.13	0.1347	0.1271	0.1347	21,898.00
28/06/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	CRD1 On 04-August-11			Index Future	160.61	160.8200	160.6110	160.8200	2.00
28/06/2011	CRD1 On 03-November-11			Index Future	162.78	162.9880	162.7760	162.9880	0.00
28/06/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2011	GOVI On 04-August-11			GOVI	355.72	356.4230	355.7190	356.4230	180.00
28/06/2011	GOVI On 04-August-11	348.00	Call	GOVI	77190	8	8	8	0.00
28/06/2011	GOVI On 04-August-11	347.99	Call	GOVI	77290	8	8	8	0.00
28/06/2011	GOVI On 04-August-11	348.01	Call	GOVI	77090	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
28/06/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
28/06/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
28/06/2011	GOVI On 03-November-11			GOVI	361.05	361.7690	361.0470	361.7690	0.00
28/06/2011	GOVI On 03-November-11	357.00	Call	GOVI	40470	5	4	5	0.00
28/06/2011	GOVI On 03-November-11	357.01	Call	GOVI	40370	5	4	5	0.00
28/06/2011	GOVI On 03-November-11	356.99	Call	GOVI	40570	5	4	5	0.00
28/06/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
28/06/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
28/06/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
28/06/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2011	IGOV On 04-August-11			Index Future	155.92	155.9200	155.9180	155.9200	68.00
28/06/2011	IGOV On 03-November-11			Index Future	158.25	158.2590	158.2540	158.2590	0.00
28/06/2011	ILBI On 04-August-11			Index Future	412.69	415.9580	412.6920	415.9580	0.00
28/06/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/06/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/06/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/06/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/06/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/06/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/06/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	5,000.00
28/06/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	0.00
28/06/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.2600	94.2500	94.2600	16,600.00
28/06/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.81	94.2000	94.1900	94.2000	100.00
28/06/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.93	94.0800	94.0700	94.0800	1,000.00
28/06/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9900	93.9900	93.9900	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
28/06/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.39	93.6000	93.6100	93.6000	1,090.00
28/06/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.71	93.3100	93.2900	93.3100	2,890.00
28/06/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.97	93.0500	93.0300	93.0500	44,710.00
28/06/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.22	92.7900	92.7800	92.7900	490.00
28/06/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.51	92.5000	92.4900	92.5000	290.00
28/06/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.80	92.2100	92.2000	92.2100	0.00
28/06/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/06/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/06/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
28/06/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/06/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/06/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
28/06/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/06/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/06/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/06/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/06/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
28/06/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
28/06/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/06/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/06/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/06/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/06/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/06/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
28/06/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
28/06/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/06/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/06/2011	OTH1 On 04-August-11			Index Future	349.42	350.3610	349.4210	350.3610	3.00
28/06/2011	OTH1 On 03-November-11			Index Future	354.65	355.6160	354.6540	355.6160	0.00
28/06/2011	R157 On 04-August-11			Bond Future	7.48	126.5086	126.3085	126.5086	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
28/06/2011	R157 On 04-August-11	7.50	Call	Bond Future	593	1	1	1	1,000.00
28/06/2011	R157 On 04-August-11	7.55	Call	Bond Future	702	1	1	1	0.00
28/06/2011	R157 On 04-August-11	7.45	Call	Bond Future	496	1	0	1	0.00
28/06/2011	R157 On 04-August-11	7.20	Call	Bond Future	165	0	0	0	1,320.00
28/06/2011	R157 On 04-August-11	7.60	Call	Bond Future	820	1	1	1	440.00
28/06/2011	R157 On 04-August-11	7.80	Call	Bond Future	1386	2	1	2	0.00
28/06/2011	R157 On 04-August-11	8.20	Call	Bond Future	2782	3	3	3	0.00
28/06/2011	R157 On 04-August-11	8.20	Put	Bond Future	17	0	0	0	1,320.00
28/06/2011	R157 On 04-August-11	7.80	Put	Bond Future	156	0	0	0	440.00
28/06/2011	R157 On 04-August-11	7.60	Put	Bond Future	366	0	0	0	0.00
28/06/2011	R157 On 04-August-11	7.45	Put	Bond Future	629	1	1	1	0.00
28/06/2011	R157 On 04-August-11	7.20	Put	Bond Future	1285	1	1	1	0.00
28/06/2011	R157 On 04-August-11	7.55	Put	Bond Future	444	0	0	0	0.00
28/06/2011	R157 On 04-August-11	7.50	Put	Bond Future	530	0	1	0	0.00
28/06/2011	R157 On 03-November-11			Bond Future	7.60	121.5758	121.3696	121.5758	3,358.00
28/06/2011	R157 On 03-November-11	8.25	Call	Bond Future	2624	3	3	3	0.00
28/06/2011	R157 On 03-November-11	8.30	Call	Bond Future	2774	3	3	3	0.00
28/06/2011	R157 On 03-November-11	8.20	Call	Bond Future	2476	3	2	3	0.00
28/06/2011	R157 On 03-November-11	8.20	Put	Bond Future	287	0	0	0	0.00
28/06/2011	R157 On 03-November-11	8.30	Put	Bond Future	227	0	0	0	0.00
28/06/2011	R157 On 03-November-11	8.25	Put	Bond Future	256	0	0	0	0.00
28/06/2011	R157 On 02-February-12			Bond Future	7.72	123.4261	123.2198	123.4261	0.00
28/06/2011	R157 On 02-February-12	8.50	Call	Bond Future	3165	3	3	3	0.00
28/06/2011	R157 On 02-February-12	8.45	Call	Bond Future	3035	3	3	3	0.00
28/06/2011	R157 On 02-February-12	8.55	Call	Bond Future	3296	3	3	3	0.00
28/06/2011	R157 On 02-February-12	8.55	Put	Bond Future	502	0	1	0	0.00
28/06/2011	R157 On 02-February-12	8.45	Put	Bond Future	575	1	1	1	0.00
28/06/2011	R157 On 02-February-12	8.50	Put	Bond Future	538	0	1	0	0.00
28/06/2011	R157 On 03-May-12			Bond Future	7.87	118.4858	118.2685	118.4858	0.00
28/06/2011	R157 On 03-May-12	8.25	Call	Bond Future	2327	2	2	2	0.00
28/06/2011	R157 On 03-May-12	8.20	Call	Bond Future	2226	2	2	2	0.00
28/06/2011	R157 On 03-May-12	8.30	Call	Bond Future	2429	3	2	3	0.00
28/06/2011	R157 On 03-May-12	8.30	Put	Bond Future	1066	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	R157 On 03-May-12	8.20	Put	Bond Future	1179	1	1	1	0.00
28/06/2011	R157 On 03-May-12	8.25	Put	Bond Future	1122	1	1	1	0.00
28/06/2011	R186 On 04-August-11			Bond Future	8.58	117.9276	117.6440	117.9276	11,136.00
28/06/2011	R186 On 04-August-11	8.25	Call	Bond Future	415	0	0	0	0.00
28/06/2011	R186 On 04-August-11	8.30	Call	Bond Future	522	1	1	1	0.00
28/06/2011	R186 On 04-August-11	8.20	Call	Bond Future	325	0	0	0	0.00
28/06/2011	R186 On 04-August-11	8.35	Call	Bond Future	649	1	1	1	600.00
28/06/2011	R186 On 04-August-11	8.70	Call	Bond Future	2140	2	2	2	200.00
28/06/2011	R186 On 04-August-11	8.95	Call	Bond Future	3805	4	4	4	0.00
28/06/2011	R186 On 04-August-11	9.70	Call	Bond Future	9918	10	10	10	0.00
28/06/2011	R186 On 04-August-11	9.70	Put	Bond Future	7	0	0	0	600.00
28/06/2011	R186 On 04-August-11	8.95	Put	Bond Future	380	0	0	0	200.00
28/06/2011	R186 On 04-August-11	8.70	Put	Bond Future	1006	1	1	1	0.00
28/06/2011	R186 On 04-August-11	8.20	Put	Bond Future	3983	4	4	4	0.00
28/06/2011	R186 On 04-August-11	8.35	Put	Bond Future	2840	3	3	3	0.00
28/06/2011	R186 On 04-August-11	8.30	Put	Bond Future	3199	3	3	3	0.00
28/06/2011	R186 On 04-August-11	8.25	Put	Bond Future	3581	3	4	3	0.00
28/06/2011	R186 On 03-November-11			Bond Future	8.66	119.6704	119.3826	119.6704	13,789.00
28/06/2011	R186 On 03-November-11	9.00	Call	Bond Future	4902	5	5	5	0.00
28/06/2011	R186 On 03-November-11	9.05	Call	Bond Future	5202	5	5	5	0.00
28/06/2011	R186 On 03-November-11	8.95	Call	Bond Future	4610	5	5	5	0.00
28/06/2011	R186 On 03-November-11	8.75	Call	Bond Future	3524	4	4	4	5,600.00
28/06/2011	R186 On 03-November-11	8.95	Put	Bond Future	1932	2	2	2	0.00
28/06/2011	R186 On 03-November-11	8.75	Put	Bond Future	2658	3	3	3	0.00
28/06/2011	R186 On 03-November-11	9.05	Put	Bond Future	1634	2	2	2	0.00
28/06/2011	R186 On 03-November-11	9.00	Put	Bond Future	1777	2	2	2	0.00
28/06/2011	R186 On 02-February-12			Bond Future	8.73	116.2039	115.9122	116.2039	2,500.00
28/06/2011	R186 On 02-February-12	9.00	Call	Bond Future	5359	6	5	6	0.00
28/06/2011	R186 On 02-February-12	9.05	Call	Bond Future	5628	6	6	6	0.00
28/06/2011	R186 On 02-February-12	8.95	Call	Bond Future	5095	5	5	5	0.00
28/06/2011	R186 On 02-February-12	8.95	Put	Bond Future	3145	3	3	3	0.00
28/06/2011	R186 On 02-February-12	9.05	Put	Bond Future	2796	3	3	3	0.00
28/06/2011	R186 On 02-February-12	9.00	Put	Bond Future	2967	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
28/06/2011	R186 On 03-May-12			Bond Future	8.82	117.9706	117.6664	117.9706	0.00
28/06/2011	R186 On 03-May-12	9.00	Call	Bond Future	6092	6	6	6	0.00
28/06/2011	R186 On 03-May-12	9.05	Call	Bond Future	6341	7	6	7	0.00
28/06/2011	R186 On 03-May-12	8.95	Call	Bond Future	5847	6	6	6	0.00
28/06/2011	R186 On 03-May-12	8.95	Put	Bond Future	4651	5	5	5	0.00
28/06/2011	R186 On 03-May-12	9.05	Put	Bond Future	4271	4	4	4	0.00
28/06/2011	R186 On 03-May-12	9.00	Put	Bond Future	4458	4	4	4	0.00
28/06/2011	R189 On 04-August-11			Bond Future	214.74	214.6765	214.7356	214.6765	0.00
28/06/2011	R189 On 04-August-11	212.00	Call	Bond Future	2736	3	3	3	0.00
28/06/2011	R189 On 04-August-11	211.95	Call	Bond Future	2786	3	3	3	0.00
28/06/2011	R189 On 04-August-11	212.05	Call	Bond Future	2686	3	3	3	0.00
28/06/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R197 On 04-August-11			Bond Future	235.17	235.0971	235.1706	235.0971	30.00
28/06/2011	R197 On 04-August-11	231.50	Call	Bond Future	3671	4	4	4	0.00
28/06/2011	R197 On 04-August-11	231.55	Call	Bond Future	3621	4	4	4	0.00
28/06/2011	R197 On 04-August-11	231.45	Call	Bond Future	3721	4	4	4	0.00
28/06/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R201 On 04-August-11			Bond Future	7.10	106.1777	106.0380	106.1777	170.00
28/06/2011	R201 On 04-August-11	7.25	Call	Bond Future	638	1	1	1	0.00
28/06/2011	R201 On 04-August-11	7.20	Call	Bond Future	538	1	1	1	0.00
28/06/2011	R201 On 04-August-11	7.30	Call	Bond Future	748	1	1	1	0.00
28/06/2011	R201 On 04-August-11	7.30	Put	Bond Future	146	0	0	0	0.00
28/06/2011	R201 On 04-August-11	7.20	Put	Bond Future	238	0	0	0	0.00
28/06/2011	R201 On 04-August-11	7.25	Put	Bond Future	187	0	0	0	0.00
28/06/2011	R201 On 03-November-11			Bond Future	7.19	107.7543	107.6102	107.7543	775.00
28/06/2011	R201 On 03-November-11	8.00	Call	Bond Future	2388	3	2	3	0.00
28/06/2011	R201 On 03-November-11	7.95	Call	Bond Future	2267	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	R201 On 03-November-11	8.05	Call	Bond Future	2509	3	3	3	0.00
28/06/2011	R201 On 03-November-11	8.05	Put	Bond Future	127	0	0	0	0.00
28/06/2011	R201 On 03-November-11	7.95	Put	Bond Future	160	0	0	0	0.00
28/06/2011	R201 On 03-November-11	8.00	Put	Bond Future	143	0	0	0	0.00
28/06/2011	R201 On 02-February-12			Bond Future	7.30	104.9845	104.8383	104.9845	0.00
28/06/2011	R201 On 02-February-12	8.25	Call	Bond Future	2698	3	3	3	0.00
28/06/2011	R201 On 02-February-12	8.20	Call	Bond Future	2592	3	3	3	0.00
28/06/2011	R201 On 02-February-12	8.30	Call	Bond Future	2808	3	3	3	0.00
28/06/2011	R201 On 02-February-12	8.30	Put	Bond Future	228	0	0	0	0.00
28/06/2011	R201 On 02-February-12	8.20	Put	Bond Future	265	0	0	0	0.00
28/06/2011	R201 On 02-February-12	8.25	Put	Bond Future	245	0	0	0	0.00
28/06/2011	R201 On 03-May-12			Bond Future	7.42	106.5766	106.4235	106.5766	0.00
28/06/2011	R201 On 03-May-12	7.75	Call	Bond Future	1628	2	2	2	0.00
28/06/2011	R201 On 03-May-12	7.70	Call	Bond Future	1553	2	2	2	0.00
28/06/2011	R201 On 03-May-12	7.80	Call	Bond Future	1704	2	2	2	0.00
28/06/2011	R201 On 03-May-12	7.80	Put	Bond Future	801	1	1	1	0.00
28/06/2011	R201 On 03-May-12	7.70	Put	Bond Future	887	1	1	1	0.00
28/06/2011	R201 On 03-May-12	7.75	Put	Bond Future	843	1	1	1	0.00
28/06/2011	R202 On 04-August-11			Bond Future	174.83	175.0596	174.8329	175.0596	18,698.00
28/06/2011	R202 On 04-August-11	1.00	Call	Bond Future	173833	174	174	174	0.00
28/06/2011	R202 On 04-August-11	1.05	Call	Bond Future	173783	174	174	174	0.00
28/06/2011	R202 On 04-August-11	0.95	Call	Bond Future	173883	174	174	174	0.00
28/06/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R202 On 03-November-11			Bond Future	177.42	177.6566	177.4229	177.6566	400.00
28/06/2011	R202 On 03-November-11	0.50	Call	Bond Future	176923	177	177	177	0.00
28/06/2011	R202 On 03-November-11	0.55	Call	Bond Future	176873	177	177	177	0.00
28/06/2011	R202 On 03-November-11	0.45	Call	Bond Future	176973	177	177	177	0.00
28/06/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
28/06/2011	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
28/06/2011	R203 On 04-August-11			Bond Future	8.08	104.2207	104.1015	104.2207	824.00
28/06/2011	R203 On 04-August-11	8.00	Call	Bond Future	517	1	1	1	0.00
28/06/2011	R203 On 04-August-11	8.05	Call	Bond Future	624	1	1	1	0.00
28/06/2011	R203 On 04-August-11	7.95	Call	Bond Future	423	0	0	0	0.00
28/06/2011	R203 On 04-August-11	7.95	Put	Bond Future	1055	1	1	1	0.00
28/06/2011	R203 On 04-August-11	8.05	Put	Bond Future	777	1	1	1	0.00
28/06/2011	R203 On 04-August-11	8.00	Put	Bond Future	909	1	1	1	0.00
28/06/2011	R203 On 03-November-11			Bond Future	8.19	101.6052	101.4813	101.6052	1,630.00
28/06/2011	R203 On 03-November-11	8.50	Call	Bond Future	2213	2	2	2	0.00
28/06/2011	R203 On 03-November-11	8.55	Call	Bond Future	2366	2	2	2	0.00
28/06/2011	R203 On 03-November-11	8.45	Call	Bond Future	2064	2	2	2	0.00
28/06/2011	R203 On 03-November-11	8.45	Put	Bond Future	880	1	1	1	0.00
28/06/2011	R203 On 03-November-11	8.55	Put	Bond Future	732	1	1	1	0.00
28/06/2011	R203 On 03-November-11	8.50	Put	Bond Future	804	1	1	1	0.00
28/06/2011	R203 On 02-February-12			Bond Future	8.31	103.1493	103.0303	103.1493	0.00
28/06/2011	R203 On 02-February-12	8.75	Call	Bond Future	3082	3	3	3	0.00
28/06/2011	R203 On 02-February-12	8.80	Call	Bond Future	3229	3	3	3	0.00
28/06/2011	R203 On 02-February-12	8.70	Call	Bond Future	2939	3	3	3	0.00
28/06/2011	R203 On 02-February-12	8.70	Put	Bond Future	1218	1	1	1	0.00
28/06/2011	R203 On 02-February-12	8.80	Put	Bond Future	1079	1	1	1	0.00
28/06/2011	R203 On 02-February-12	8.75	Put	Bond Future	1146	1	1	1	0.00
28/06/2011	R203 On 03-May-12			Bond Future	8.43	100.5526	100.4217	100.5526	0.00
28/06/2011	R203 On 03-May-12	8.75	Call	Bond Future	2972	3	3	3	0.00
28/06/2011	R203 On 03-May-12	8.70	Call	Bond Future	2844	3	3	3	0.00
28/06/2011	R203 On 03-May-12	8.80	Call	Bond Future	3103	3	3	3	0.00
28/06/2011	R203 On 03-May-12	8.80	Put	Bond Future	1565	2	2	2	0.00
28/06/2011	R203 On 03-May-12	8.70	Put	Bond Future	1721	2	2	2	0.00
28/06/2011	R203 On 03-May-12	8.75	Put	Bond Future	1641	2	2	2	0.00
28/06/2011	R204 On 04-August-11			Bond Future	8.27	99.7715	99.5882	99.7715	70.00
28/06/2011	R204 On 04-August-11	8.00	Call	Bond Future	255	0	0	0	0.00
28/06/2011	R204 On 04-August-11	7.95	Call	Bond Future	198	0	0	0	0.00
28/06/2011	R204 On 04-August-11	8.05	Call	Bond Future	323	0	0	0	0.00
28/06/2011	R204 On 04-August-11	8.05	Put	Bond Future	1538	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
28/06/2011	R204 On 04-August-11	7.95	Put	Bond Future	1962	2	2	2	0.00
28/06/2011	R204 On 04-August-11	8.00	Put	Bond Future	1744	2	2	2	0.00
28/06/2011	R204 On 03-November-11			Bond Future	8.38	101.2529	101.0596	101.2529	2,134.00
28/06/2011	R204 On 03-November-11	8.75	Call	Bond Future	2794	3	3	3	0.00
28/06/2011	R204 On 03-November-11	8.70	Call	Bond Future	2620	3	3	3	0.00
28/06/2011	R204 On 03-November-11	8.80	Call	Bond Future	2973	3	3	3	0.00
28/06/2011	R204 On 03-November-11	8.80	Put	Bond Future	792	1	1	1	0.00
28/06/2011	R204 On 03-November-11	8.70	Put	Bond Future	948	1	1	1	0.00
28/06/2011	R204 On 03-November-11	8.75	Put	Bond Future	867	1	1	1	0.00
28/06/2011	R204 On 02-February-12			Bond Future	8.48	98.7645	98.5673	98.7645	0.00
28/06/2011	R204 On 02-February-12	9.00	Call	Bond Future	3675	4	4	4	0.00
28/06/2011	R204 On 02-February-12	8.95	Call	Bond Future	3504	4	4	4	0.00
28/06/2011	R204 On 02-February-12	9.05	Call	Bond Future	3848	4	4	4	0.00
28/06/2011	R204 On 02-February-12	9.05	Put	Bond Future	1027	1	1	1	0.00
28/06/2011	R204 On 02-February-12	8.95	Put	Bond Future	1172	1	1	1	0.00
28/06/2011	R204 On 02-February-12	9.00	Put	Bond Future	1098	1	1	1	0.00
28/06/2011	R204 On 03-May-12			Bond Future	8.60	100.2613	100.0561	100.2613	0.00
28/06/2011	R204 On 03-May-12	8.75	Call	Bond Future	3092	3	3	3	0.00
28/06/2011	R204 On 03-May-12	8.80	Call	Bond Future	3231	3	3	3	0.00
28/06/2011	R204 On 03-May-12	8.70	Call	Bond Future	2956	3	3	3	0.00
28/06/2011	R204 On 03-May-12	8.70	Put	Bond Future	2455	2	2	2	0.00
28/06/2011	R204 On 03-May-12	8.80	Put	Bond Future	2247	2	2	2	0.00
28/06/2011	R204 On 03-May-12	8.75	Put	Bond Future	2349	2	2	2	0.00
28/06/2011	R206 On 04-August-11			Bond Future	6.93	101.8767	101.7745	101.8767	9,866.00
28/06/2011	R206 On 04-August-11	7.00	Call	Bond Future	374	0	0	0	0.00
28/06/2011	R206 On 04-August-11	7.05	Call	Bond Future	443	1	0	1	0.00
28/06/2011	R206 On 04-August-11	6.95	Call	Bond Future	311	0	0	0	0.00
28/06/2011	R206 On 04-August-11	6.95	Put	Bond Future	269	0	0	0	0.00
28/06/2011	R206 On 04-August-11	7.05	Put	Bond Future	179	0	0	0	0.00
28/06/2011	R206 On 04-August-11	7.00	Put	Bond Future	221	0	0	0	0.00
28/06/2011	R206 On 03-November-11			Bond Future	7.03	103.3882	103.2837	103.3882	0.00
28/06/2011	R206 On 03-November-11	7.75	Call	Bond Future	1560	2	2	2	0.00
28/06/2011	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
28/06/2011	R206 On 03-November-11	7.70	Call	Bond Future	1476	2	1	2	0.00
28/06/2011	R206 On 03-November-11	7.70	Put	Bond Future	145	0	0	0	0.00
28/06/2011	R206 On 03-November-11	7.80	Put	Bond Future	116	0	0	0	0.00
28/06/2011	R206 On 03-November-11	7.75	Put	Bond Future	130	0	0	0	0.00
28/06/2011	R206 On 02-February-12			Bond Future	7.15	101.1985	101.0912	101.1985	0.00
28/06/2011	R206 On 02-February-12	8.00	Call	Bond Future	1732	2	2	2	0.00
28/06/2011	R206 On 02-February-12	8.05	Call	Bond Future	1805	2	2	2	0.00
28/06/2011	R206 On 02-February-12	7.95	Call	Bond Future	1662	2	2	2	0.00
28/06/2011	R206 On 02-February-12	7.95	Put	Bond Future	243	0	0	0	0.00
28/06/2011	R206 On 02-February-12	8.05	Put	Bond Future	211	0	0	0	0.00
28/06/2011	R206 On 02-February-12	8.00	Put	Bond Future	226	0	0	0	0.00
28/06/2011	R206 On 03-May-12			Bond Future	7.32	102.7346	102.6186	102.7346	0.00
28/06/2011	R206 On 03-May-12	7.50	Call	Bond Future	920	1	1	1	0.00
28/06/2011	R206 On 03-May-12	7.45	Call	Bond Future	874	1	1	1	0.00
28/06/2011	R206 On 03-May-12	7.55	Call	Bond Future	967	1	1	1	0.00
28/06/2011	R206 On 03-May-12	7.55	Put	Bond Future	603	1	1	1	0.00
28/06/2011	R206 On 03-May-12	7.45	Put	Bond Future	666	1	1	1	0.00
28/06/2011	R206 On 03-May-12	7.50	Put	Bond Future	634	1	1	1	0.00
28/06/2011	R207 On 04-August-11			Bond Future	8.36	94.0145	93.8716	94.0145	5,725.00
28/06/2011	R207 On 04-August-11	8.25	Call	Bond Future	555	1	1	1	0.00
28/06/2011	R207 On 04-August-11	8.20	Call	Bond Future	452	1	0	1	0.00
28/06/2011	R207 On 04-August-11	8.30	Call	Bond Future	674	1	1	1	0.00
28/06/2011	R207 On 04-August-11	8.30	Put	Bond Future	1029	1	1	1	0.00
28/06/2011	R207 On 04-August-11	8.20	Put	Bond Future	1383	1	1	1	0.00
28/06/2011	R207 On 04-August-11	8.25	Put	Bond Future	1197	1	1	1	0.00
28/06/2011	R207 On 03-November-11			Bond Future	8.45	95.4080	95.2632	95.4080	600.00
28/06/2011	R207 On 03-November-11	8.75	Call	Bond Future	2726	3	3	3	0.00
28/06/2011	R207 On 03-November-11	8.70	Call	Bond Future	2544	3	3	3	0.00
28/06/2011	R207 On 03-November-11	8.80	Call	Bond Future	2907	3	3	3	0.00
28/06/2011	R207 On 03-November-11	8.80	Put	Bond Future	1001	1	1	1	0.00
28/06/2011	R207 On 03-November-11	8.70	Put	Bond Future	1183	1	1	1	0.00
28/06/2011	R207 On 03-November-11	8.75	Put	Bond Future	1092	1	1	1	0.00
28/06/2011	R207 On 02-February-12			Bond Future	8.55	93.2201	93.0792	93.2201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	R207 On 02-February-12	9.00	Call	Bond Future	3682	4	4	4	0.00
28/06/2011	R207 On 02-February-12	8.95	Call	Bond Future	3505	4	4	4	0.00
28/06/2011	R207 On 02-February-12	9.05	Call	Bond Future	3861	4	4	4	0.00
28/06/2011	R207 On 02-February-12	9.05	Put	Bond Future	1194	1	1	1	0.00
28/06/2011	R207 On 02-February-12	8.95	Put	Bond Future	1361	1	1	1	0.00
28/06/2011	R207 On 02-February-12	9.00	Put	Bond Future	1276	1	1	1	0.00
28/06/2011	R207 On 03-May-12			Bond Future	8.66	94.6354	94.4828	94.6354	0.00
28/06/2011	R207 On 03-May-12	8.75	Call	Bond Future	3165	3	3	3	0.00
28/06/2011	R207 On 03-May-12	8.80	Call	Bond Future	3311	3	3	3	0.00
28/06/2011	R207 On 03-May-12	8.70	Call	Bond Future	3023	3	3	3	0.00
28/06/2011	R207 On 03-May-12	8.70	Put	Bond Future	2787	3	3	3	0.00
28/06/2011	R207 On 03-May-12	8.80	Put	Bond Future	2553	2	3	2	0.00
28/06/2011	R207 On 03-May-12	8.75	Put	Bond Future	2667	3	3	3	0.00
28/06/2011	R208 On 04-August-11			Bond Future	8.39	91.8828	91.7067	91.8828	1,361.00
28/06/2011	R208 On 04-August-11	8.25	Call	Bond Future	564	1	1	1	0.00
28/06/2011	R208 On 04-August-11	8.30	Call	Bond Future	682	1	1	1	0.00
28/06/2011	R208 On 04-August-11	8.20	Call	Bond Future	461	1	0	1	0.00
28/06/2011	R208 On 04-August-11	8.20	Put	Bond Future	1642	2	2	2	0.00
28/06/2011	R208 On 04-August-11	8.30	Put	Bond Future	1248	1	1	1	0.00
28/06/2011	R208 On 04-August-11	8.25	Put	Bond Future	1437	1	1	1	0.00
28/06/2011	R208 On 03-November-11			Bond Future	8.48	89.8531	89.6691	89.8531	6,003.00
28/06/2011	R208 On 03-November-11	8.75	Call	Bond Future	2730	3	3	3	0.00
28/06/2011	R208 On 03-November-11	8.80	Call	Bond Future	2922	3	3	3	0.00
28/06/2011	R208 On 03-November-11	8.70	Call	Bond Future	2544	3	3	3	0.00
28/06/2011	R208 On 03-November-11	8.70	Put	Bond Future	1240	1	1	1	0.00
28/06/2011	R208 On 03-November-11	8.80	Put	Bond Future	1039	1	1	1	0.00
28/06/2011	R208 On 03-November-11	8.75	Put	Bond Future	1136	1	1	1	0.00
28/06/2011	R208 On 02-February-12			Bond Future	8.57	91.2193	91.0337	91.2193	0.00
28/06/2011	R208 On 02-February-12	9.00	Call	Bond Future	3958	4	4	4	0.00
28/06/2011	R208 On 02-February-12	9.05	Call	Bond Future	4148	4	4	4	0.00
28/06/2011	R208 On 02-February-12	8.95	Call	Bond Future	3772	4	4	4	0.00
28/06/2011	R208 On 02-February-12	8.95	Put	Bond Future	1577	2	2	2	0.00
28/06/2011	R208 On 02-February-12	9.05	Put	Bond Future	1394	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	R208 On 02-February-12	9.00	Put	Bond Future	1483	1	1	1	0.00
28/06/2011	R208 On 03-May-12			Bond Future	8.66	89.2064	89.0140	89.2064	0.00
28/06/2011	R208 On 03-May-12	9.00	Call	Bond Future	4162	4	4	4	0.00
28/06/2011	R208 On 03-May-12	8.95	Call	Bond Future	3993	4	4	4	0.00
28/06/2011	R208 On 03-May-12	9.05	Call	Bond Future	4336	4	4	4	0.00
28/06/2011	R208 On 03-May-12	9.05	Put	Bond Future	2160	2	2	2	0.00
28/06/2011	R208 On 03-May-12	8.95	Put	Bond Future	2367	2	2	2	0.00
28/06/2011	R208 On 03-May-12	9.00	Put	Bond Future	2261	2	2	2	0.00
28/06/2011	R209 On 04-August-11			Bond Future	8.87	76.7031	76.1834	76.7031	0.00
28/06/2011	R209 On 04-August-11	8.50	Call	Bond Future	293	0	0	0	0.00
28/06/2011	R209 On 04-August-11	8.55	Call	Bond Future	373	1	0	1	0.00
28/06/2011	R209 On 04-August-11	8.45	Call	Bond Future	228	0	0	0	0.00
28/06/2011	R209 On 04-August-11	10.10	Call	Bond Future	8704	9	9	9	0.00
28/06/2011	R209 On 04-August-11	10.10	Put	Bond Future	4	0	0	0	0.00
28/06/2011	R209 On 04-August-11	8.45	Put	Bond Future	3638	3	4	3	0.00
28/06/2011	R209 On 04-August-11	8.55	Put	Bond Future	2949	3	3	3	0.00
28/06/2011	R209 On 04-August-11	8.50	Put	Bond Future	3284	3	3	3	0.00
28/06/2011	R209 On 03-November-11			Bond Future	8.94	74.6961	74.1672	74.6961	1,318.00
28/06/2011	R209 On 03-November-11	8.75	Call	Bond Future	1860	2	2	2	0.00
28/06/2011	R209 On 03-November-11	8.70	Call	Bond Future	1701	2	2	2	0.00
28/06/2011	R209 On 03-November-11	8.80	Call	Bond Future	2029	2	2	2	0.00
28/06/2011	R209 On 03-November-11	8.80	Put	Bond Future	3085	3	3	3	0.00
28/06/2011	R209 On 03-November-11	8.70	Put	Bond Future	3555	3	4	3	0.00
28/06/2011	R209 On 03-November-11	8.75	Put	Bond Future	3313	3	3	3	0.00
28/06/2011	R209 On 02-February-12			Bond Future	9.00	75.8277	75.2975	75.8277	0.00
28/06/2011	R209 On 02-February-12	9.00	Call	Bond Future	3489	4	3	4	0.00
28/06/2011	R209 On 02-February-12	8.95	Call	Bond Future	3298	4	3	4	0.00
28/06/2011	R209 On 02-February-12	9.05	Call	Bond Future	3686	4	4	4	0.00
28/06/2011	R209 On 02-February-12	9.05	Put	Bond Future	3306	3	3	3	0.00
28/06/2011	R209 On 02-February-12	8.95	Put	Bond Future	3682	3	4	3	0.00
28/06/2011	R209 On 02-February-12	9.00	Put	Bond Future	3489	3	3	3	0.00
28/06/2011	R209 On 03-May-12			Bond Future	9.07	73.8330	73.2943	73.8330	0.00
28/06/2011	R209 On 03-May-12	9.00	Call	Bond Future	3935	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
28/06/2011	R209 On 03-May-12	9.05	Call	Bond Future	4124	4	4	4	0.00
28/06/2011	R209 On 03-May-12	8.95	Call	Bond Future	3752	4	4	4	0.00
28/06/2011	R209 On 03-May-12	8.95	Put	Bond Future	4651	4	5	4	0.00
28/06/2011	R209 On 03-May-12	9.05	Put	Bond Future	4260	4	4	4	0.00
28/06/2011	R209 On 03-May-12	9.00	Put	Bond Future	4451	4	4	4	0.00
28/06/2011	R210 On 04-August-11			Bond Future	131.11	131.0665	131.1075	131.0665	425.00
28/06/2011	R210 On 04-August-11	106.00	Call	Bond Future	25107	25	25	25	0.00
28/06/2011	R210 On 04-August-11	105.95	Call	Bond Future	25157	25	25	25	0.00
28/06/2011	R210 On 04-August-11	106.05	Call	Bond Future	25057	25	25	25	0.00
28/06/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R211 On 04-August-11			Bond Future	107.99	107.9601	107.9927	107.9601	0.00
28/06/2011	R211 On 04-August-11	1.50	Call	Bond Future	106493	106	106	106	0.00
28/06/2011	R211 On 04-August-11	1.55	Call	Bond Future	106443	106	106	106	0.00
28/06/2011	R211 On 04-August-11	1.45	Call	Bond Future	106543	107	107	107	0.00
28/06/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R211 On 03-November-11			Bond Future	109.59	109.5619	109.5926	109.5619	529.00
28/06/2011	R211 On 03-November-11	1.25	Call	Bond Future	108343	108	108	108	0.00
28/06/2011	R211 On 03-November-11	1.30	Call	Bond Future	108293	108	108	108	0.00
28/06/2011	R211 On 03-November-11	1.20	Call	Bond Future	108393	108	108	108	0.00
28/06/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R212 On 04-August-11			Bond Future	106.91	106.8779	106.9117	106.8779	3,852.00
28/06/2011	R212 On 04-August-11	2.50	Call	Bond Future	104412	104	104	104	0.00
28/06/2011	R212 On 04-August-11	2.45	Call	Bond Future	104462	104	104	104	0.00
28/06/2011	R212 On 04-August-11	2.55	Call	Bond Future	104362	104	104	104	0.00
28/06/2011	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
28/06/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R212 On 03-November-11			Bond Future	108.50	108.4636	108.4957	108.4636	240.00
28/06/2011	R212 On 03-November-11	2.50	Call	Bond Future	105996	106	106	106	0.00
28/06/2011	R212 On 03-November-11	2.55	Call	Bond Future	105946	106	106	106	0.00
28/06/2011	R212 On 03-November-11	2.45	Call	Bond Future	106046	106	106	106	0.00
28/06/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 04-August-11			Bond Future	8.86	86.3779	85.9761	86.3779	0.00
28/06/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 04-August-11	7.95	Put	Bond Future	7769	7	8	7	0.00
28/06/2011	R213 On 04-August-11	8.05	Put	Bond Future	6860	6	7	6	0.00
28/06/2011	R213 On 04-August-11	8.00	Put	Bond Future	7313	7	7	7	0.00
28/06/2011	R213 On 03-November-11			Bond Future	8.93	84.1159	83.7118	84.1159	0.00
28/06/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 03-November-11	8.70	Put	Bond Future	1838	1	2	1	0.00
28/06/2011	R213 On 03-November-11	8.80	Put	Bond Future	1028	1	1	1	0.00
28/06/2011	R213 On 03-November-11	8.75	Put	Bond Future	1432	1	1	1	0.00
28/06/2011	R213 On 02-February-12			Bond Future	9.00	85.3976	84.9836	85.3976	0.00
28/06/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 02-February-12	9.05	Call	Bond Future	357	1	0	1	0.00
28/06/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 02-February-12	8.95	Put	Bond Future	422	0	0	0	0.00
28/06/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 02-February-12	9.00	Put	Bond Future	31	0	0	0	0.00
28/06/2011	R213 On 03-May-12			Bond Future	9.08	83.1559	82.7322	83.1559	0.00
28/06/2011	R213 On 03-May-12	9.25	Call	Bond Future	1311	2	1	2	0.00
28/06/2011	R213 On 03-May-12	9.30	Call	Bond Future	1685	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	R213 On 03-May-12	9.20	Call	Bond Future	936	1	1	1	0.00
28/06/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
28/06/2011	R213 On 03-May-12	9.30	Put	Bond Future	1	0	0	0	0.00
28/06/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
28/06/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
28/06/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
28/06/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
28/06/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
28/06/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
28/06/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
28/06/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
28/06/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
28/06/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
28/06/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
28/06/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
28/06/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
28/06/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
28/06/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
28/06/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
28/06/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	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
28/06/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
28/06/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
28/06/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
28/06/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
28/06/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
28/06/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/06/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
28/06/2011	TRT1 On 04-August-11			Index Future	351.48	352.1510	351.4810	352.1510	100.00
28/06/2011	TRT1 On 03-November-11			Index Future	356.22	356.8980	356.2200	356.8980	0.00