



Derivatives Weekly Statistics Report

From: 11/07/2011 To: 15/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	AL7T On 04-August-11			Index Future	386.69	388.0270	386.6900	388.0270	46.00
11/07/2011	AL7T On 03-November-11			Index Future	392.47	393.8320	392.4740	393.8320	0.00
11/07/2011	ALBI On 04-August-11			Index Future	355.21	356.3540	355.2050	356.3540	998.00
11/07/2011	ALBI On 03-November-11			Index Future	360.52	361.6850	360.5180	361.6850	0.00
11/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0885	0.0307	0.0885	22,388.00
11/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0895	0.0886	0.0895	21,898.00
11/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CRD1 On 04-August-11			Index Future	160.92	161.2130	160.9210	161.2130	2.00
11/07/2011	CRD1 On 03-November-11			Index Future	163.10	163.3900	163.0950	163.3900	0.00
11/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2011	GOVI On 04-August-11			GOVI	356.07	357.1850	356.0710	357.1850	180.00
11/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	80710	9	8	9	0.00
11/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	80610	9	8	9	0.00
11/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	80810	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11			GOVI	361.40	362.5280	361.3970	362.5280	0.00
11/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	43970	6	4	6	0.00
11/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	43870	6	4	6	0.00
11/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	44070	6	4	6	0.00
11/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
11/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
11/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2011	IGOV On 04-August-11			Index Future	155.69	155.7030	155.6910	155.7030	73.00
11/07/2011	IGOV On 03-November-11			Index Future	158.02	158.0330	158.0200	158.0330	0.00
11/07/2011	ILBI On 04-August-11			Index Future	416.10	415.6740	416.0980	415.6740	0.00
11/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,000.00
11/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
11/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	17,600.00
11/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.72	94.3000	94.2800	94.3000	150.00
11/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.81	94.2300	94.1900	94.2300	1,000.00
11/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.1100	94.1300	94.1100	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.21	93.7600	93.7900	93.7600	1,090.00
11/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.58	93.4100	93.4200	93.4100	2,890.00
11/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.87	93.1200	93.1300	93.1200	44,710.00
11/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.13	92.8600	92.8700	92.8600	490.00
11/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.41	92.5700	92.5900	92.5700	290.00
11/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.70	92.2900	92.3000	92.2900	0.00
11/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/07/2011	OTH1 On 04-August-11			Index Future	350.15	351.4860	350.1510	351.4860	3.00
11/07/2011	OTH1 On 03-November-11			Index Future	355.39	356.7440	355.3890	356.7440	0.00
11/07/2011	R157 On 04-August-11			Bond Future	7.49	126.5086	126.2732	126.5086	11,676.00

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11/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	466	1	0	1	1,000.00
11/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	574	1	1	1	0.00
11/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	372	1	0	1	0.00
11/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	87	0	0	0	1,320.00
11/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	694	1	1	1	440.00
11/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1285	2	1	2	0.00
11/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2734	3	3	3	0.00
11/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	4	0	0	0	1,320.00
11/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	90	0	0	0	440.00
11/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	276	0	0	0	0.00
11/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	541	0	1	0	0.00
11/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1242	1	1	1	0.00
11/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	351	0	0	0	0.00
11/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	439	0	0	0	0.00
11/07/2011	R157 On 03-November-11			Bond Future	7.61	121.5684	121.3291	121.5684	3,358.00
11/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2555	3	3	3	0.00
11/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2406	3	2	3	0.00
11/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2707	3	3	3	0.00
11/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	200	0	0	0	0.00
11/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	258	0	0	0	0.00
11/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	227	0	0	0	0.00
11/07/2011	R157 On 02-February-12			Bond Future	7.74	123.4226	123.1786	123.4226	0.00
11/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3098	3	3	3	0.00
11/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3230	3	3	3	0.00
11/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2968	3	3	3	0.00
11/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	549	0	1	0	0.00
11/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	477	0	0	0	0.00
11/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	512	0	1	0	0.00
11/07/2011	R157 On 03-May-12			Bond Future	7.88	118.4731	118.2270	118.4731	0.00
11/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2267	2	2	2	0.00
11/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2167	2	2	2	0.00
11/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2370	3	2	3	0.00
11/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1049	1	1	1	0.00

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11/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1161	1	1	1	0.00
11/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1103	1	1	1	0.00
11/07/2011	R186 On 04-August-11			Bond Future	8.54	118.6028	118.0318	118.6028	12,586.00
11/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	293	0	0	0	0.00
11/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	392	1	0	1	0.00
11/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	214	0	0	0	0.00
11/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	514	1	1	1	600.00
11/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	2124	3	2	3	200.00
11/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3970	5	4	5	0.00
11/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10299	11	10	11	0.00
11/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
11/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	157	0	0	0	200.00
11/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	602	1	1	1	0.00
11/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3484	3	3	3	0.00
11/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2317	2	2	2	0.00
11/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2681	2	3	2	0.00
11/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3071	3	3	3	0.00
11/07/2011	R186 On 03-November-11			Bond Future	8.61	120.3616	119.7820	120.3616	13,623.00
11/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	5028	5	5	5	0.00
11/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5340	6	5	6	0.00
11/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4724	5	5	5	0.00
11/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3592	4	4	4	5,600.00
11/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	1060	1	1	1	1,275.00
11/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1814	2	2	2	425.00
11/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2615	3	3	3	0.00
11/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5660	6	6	6	0.00
11/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1251	1	1	1	1,275.00
11/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3204	3	3	3	425.00
11/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4301	4	4	4	0.00
11/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5984	6	6	6	0.00
11/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1646	1	2	1	0.00
11/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2326	2	2	2	0.00
11/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1372	1	1	1	0.00

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11/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1504	1	2	1	0.00
11/07/2011	R186 On 02-February-12			Bond Future	8.69	116.9009	116.3135	116.9009	2,500.00
11/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5489	6	5	6	0.00
11/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5218	6	5	6	0.00
11/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5766	6	6	6	0.00
11/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2532	2	3	2	0.00
11/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2867	3	3	3	0.00
11/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2695	3	3	3	0.00
11/07/2011	R186 On 03-May-12			Bond Future	8.77	118.6637	118.0692	118.6637	0.00
11/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6215	7	6	7	0.00
11/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6469	7	6	7	0.00
11/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5965	6	6	6	0.00
11/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4366	4	4	4	0.00
11/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3996	4	4	4	0.00
11/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4178	4	4	4	0.00
11/07/2011	R189 On 04-August-11			Bond Future	214.61	214.6229	214.6134	214.6229	0.00
11/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2613	3	3	3	0.00
11/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2663	3	3	3	0.00
11/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2563	3	3	3	0.00
11/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11			Bond Future	234.93	235.1519	234.9279	235.1519	30.00
11/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3428	4	3	4	0.00
11/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3378	4	3	4	0.00
11/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3478	4	3	4	0.00
11/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R201 On 04-August-11			Bond Future	7.11	106.2020	106.0167	106.2020	395.00
11/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	561	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
11/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	457	1	0	1	0.00
11/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	676	1	1	1	0.00
11/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	95	0	0	0	0.00
11/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	178	0	0	0	0.00
11/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	131	0	0	0	0.00
11/07/2011	R201 On 03-November-11			Bond Future	7.20	107.7741	107.5848	107.7741	953.00
11/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2343	3	2	3	0.00
11/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2221	2	2	2	0.00
11/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2465	3	2	3	0.00
11/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	108	0	0	0	0.00
11/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	139	0	0	0	0.00
11/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	124	0	0	0	0.00
11/07/2011	R201 On 02-February-12			Bond Future	7.30	105.0054	104.8149	105.0054	0.00
11/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2659	3	3	3	0.00
11/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2769	3	3	3	0.00
11/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2552	3	3	3	0.00
11/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	249	0	0	0	0.00
11/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	213	0	0	0	0.00
11/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	229	0	0	0	0.00
11/07/2011	R201 On 03-May-12			Bond Future	7.43	106.5886	106.3972	106.5886	0.00
11/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1588	2	2	2	0.00
11/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1513	2	2	2	0.00
11/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1664	2	2	2	0.00
11/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	787	1	1	1	0.00
11/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	873	1	1	1	0.00
11/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	829	1	1	1	0.00
11/07/2011	R202 On 04-August-11			Bond Future	173.70	173.7010	173.6999	173.7010	22,008.00
11/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172700	173	173	173	0.00
11/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172650	173	173	173	0.00
11/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172750	173	173	173	0.00
11/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R202 On 03-November-11			Bond Future	176.27	176.2713	176.2699	176.2713	400.00
11/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175770	176	176	176	0.00
11/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175720	176	176	176	0.00
11/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175820	176	176	176	0.00
11/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R203 On 04-August-11			Bond Future	8.08	104.3879	104.1015	104.3879	824.00
11/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	386	1	0	1	0.00
11/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	489	1	0	1	0.00
11/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	299	0	0	0	0.00
11/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	931	1	1	1	0.00
11/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	642	1	1	1	0.00
11/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	778	1	1	1	0.00
11/07/2011	R203 On 03-November-11			Bond Future	8.19	101.7707	101.4813	101.7707	1,624.00
11/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2146	2	2	2	0.00
11/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2301	3	2	3	0.00
11/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1995	2	2	2	0.00
11/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	811	1	1	1	0.00
11/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	667	1	1	1	0.00
11/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	737	1	1	1	0.00
11/07/2011	R203 On 02-February-12			Bond Future	8.31	103.3214	103.0259	103.3214	0.00
11/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3025	3	3	3	0.00
11/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2880	3	3	3	0.00
11/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3172	3	3	3	0.00
11/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1026	1	1	1	0.00
11/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1164	1	1	1	0.00
11/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1094	1	1	1	0.00
11/07/2011	R203 On 03-May-12			Bond Future	8.43	100.7176	100.4217	100.7176	0.00
11/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2926	3	3	3	0.00
11/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2798	3	3	3	0.00
11/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3057	3	3	3	0.00
11/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1519	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
11/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1675	2	2	2	0.00
11/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1595	1	2	1	0.00
11/07/2011	R204 On 04-August-11			Bond Future	8.25	100.0417	99.7175	100.0417	220.00
11/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	172	0	0	0	0.00
11/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	124	0	0	0	0.00
11/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	233	0	0	0	0.00
11/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1319	1	1	1	0.00
11/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1759	2	2	2	0.00
11/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1532	1	2	1	0.00
11/07/2011	R204 On 03-November-11			Bond Future	8.35	101.5200	101.1954	101.5200	2,130.00
11/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2812	3	3	3	0.00
11/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2633	3	3	3	0.00
11/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2996	3	3	3	0.00
11/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	679	1	1	1	0.00
11/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	825	1	1	1	0.00
11/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	749	1	1	1	0.00
11/07/2011	R204 On 02-February-12			Bond Future	8.45	99.0383	98.7038	99.0383	0.00
11/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3713	4	4	4	0.00
11/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3890	4	4	4	0.00
11/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3540	4	4	4	0.00
11/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1071	1	1	1	0.00
11/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	933	1	1	1	0.00
11/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1000	1	1	1	0.00
11/07/2011	R204 On 03-May-12			Bond Future	8.57	100.5308	100.1928	100.5308	0.00
11/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3112	3	3	3	0.00
11/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3253	3	3	3	0.00
11/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2974	3	3	3	0.00
11/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2336	2	2	2	0.00
11/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2132	2	2	2	0.00
11/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2232	2	2	2	0.00
11/07/2011	R206 On 04-August-11			Bond Future	6.89	102.0057	101.8700	102.0057	9,866.00
11/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	379	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
11/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	458	1	0	1	0.00
11/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	309	0	0	0	0.00
11/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	171	0	0	0	0.00
11/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	99	0	0	0	0.00
11/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	131	0	0	0	0.00
11/07/2011	R206 On 03-November-11			Bond Future	6.99	103.5149	103.3761	103.5149	0.00
11/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1621	2	2	2	0.00
11/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1707	2	2	2	0.00
11/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1534	2	2	2	0.00
11/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	110	0	0	0	0.00
11/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	86	0	0	0	0.00
11/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	99	0	0	0	0.00
11/07/2011	R206 On 02-February-12			Bond Future	7.10	101.3275	101.1877	101.3275	0.00
11/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1794	2	2	2	0.00
11/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1721	2	2	2	0.00
11/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1868	2	2	2	0.00
11/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	178	0	0	0	0.00
11/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	206	0	0	0	0.00
11/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	191	0	0	0	0.00
11/07/2011	R206 On 03-May-12			Bond Future	7.26	102.8569	102.7142	102.8569	0.00
11/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	959	1	1	1	0.00
11/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	911	1	1	1	0.00
11/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1007	1	1	1	0.00
11/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	548	0	1	0	0.00
11/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	608	1	1	1	0.00
11/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	578	1	1	1	0.00
11/07/2011	R207 On 04-August-11			Bond Future	8.35	94.3299	93.9573	94.3299	6,115.00
11/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	433	1	0	1	0.00
11/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	334	1	0	1	0.00
11/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	550	1	1	1	0.00
11/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	819	1	1	1	0.00
11/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1179	1	1	1	0.00
11/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	990	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
11/07/2011	R207 On 03-November-11			Bond Future	8.44	95.7264	95.3467	95.7264	600.00
11/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2694	3	3	3	0.00
11/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2509	3	3	3	0.00
11/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2879	3	3	3	0.00
11/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	890	1	1	1	0.00
11/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1064	1	1	1	0.00
11/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	976	1	1	1	0.00
11/07/2011	R207 On 02-February-12			Bond Future	8.53	93.5407	93.1605	93.5407	0.00
11/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3674	4	4	4	0.00
11/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3857	4	4	4	0.00
11/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3496	4	3	4	0.00
11/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1271	1	1	1	0.00
11/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1108	1	1	1	0.00
11/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1187	1	1	1	0.00
11/07/2011	R207 On 03-May-12			Bond Future	8.64	94.9522	94.5669	94.9522	0.00
11/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3150	3	3	3	0.00
11/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3296	4	3	4	0.00
11/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3006	3	3	3	0.00
11/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2686	3	3	3	0.00
11/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2453	2	2	2	0.00
11/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2568	2	3	2	0.00
11/07/2011	R208 On 04-August-11			Bond Future	8.38	92.2364	91.8099	92.2364	1,511.00
11/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	431	1	0	1	0.00
11/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	547	1	1	1	0.00
11/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	334	1	0	1	0.00
11/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1411	1	1	1	0.00
11/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1010	1	1	1	0.00
11/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1201	1	1	1	0.00
11/07/2011	R208 On 03-November-11			Bond Future	8.46	90.2048	89.7759	90.2048	6,037.00
11/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2711	3	3	3	0.00
11/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2908	3	3	3	0.00
11/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2521	3	3	3	0.00
11/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	561	1	1	1	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3317	4	3	4	0.00
11/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1020	1	1	1	665.00
11/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1527	2	2	2	0.00
11/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1884	2	2	2	665.00
11/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	752	1	1	1	1,995.00
11/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2581	2	3	2	0.00
11/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1110	1	1	1	0.00
11/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3656	3	4	3	0.00
11/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	918	1	1	1	0.00
11/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1010	1	1	1	0.00
11/07/2011	R208 On 02-February-12			Bond Future	8.55	91.5804	91.1439	91.5804	0.00
11/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3961	4	4	4	0.00
11/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3772	4	4	4	0.00
11/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4154	4	4	4	0.00
11/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1290	1	1	1	0.00
11/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1467	1	1	1	0.00
11/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1376	1	1	1	0.00
11/07/2011	R208 On 03-May-12			Bond Future	8.64	89.5645	89.1214	89.5645	0.00
11/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4165	4	4	4	0.00
11/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3993	4	4	4	0.00
11/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4340	5	4	5	0.00
11/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2057	2	2	2	0.00
11/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2260	2	2	2	0.00
11/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2156	2	2	2	0.00
11/07/2011	R209 On 04-August-11			Bond Future	8.87	76.7744	76.1834	76.7744	0.00
11/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	152	0	0	0	0.00
11/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	209	0	0	0	0.00
11/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	107	0	0	0	0.00
11/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8701	9	9	9	0.00
11/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	0	0	0.00
11/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3517	3	4	3	0.00
11/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2785	2	3	2	0.00
11/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3143	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
11/07/2011	R209 On 03-November-11			Bond Future	8.94	74.7666	74.1672	74.7666	1,315.00
11/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1732	2	2	2	0.00
11/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1900	2	2	2	0.00
11/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1575	2	2	2	0.00
11/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3429	3	3	3	0.00
11/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2956	3	3	3	0.00
11/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3185	3	3	3	0.00
11/07/2011	R209 On 02-February-12			Bond Future	9.00	75.9050	75.2975	75.9050	0.00
11/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3384	4	3	4	0.00
11/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3581	4	4	4	0.00
11/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3193	4	3	4	0.00
11/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3577	3	4	3	0.00
11/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3201	3	3	3	0.00
11/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3384	3	3	3	0.00
11/07/2011	R209 On 03-May-12			Bond Future	9.07	73.9017	73.2868	73.9017	0.00
11/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3843	4	4	4	0.00
11/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	4031	4	4	4	0.00
11/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3660	4	4	4	0.00
11/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4566	4	5	4	0.00
11/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4175	4	4	4	0.00
11/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4366	4	4	4	0.00
11/07/2011	R210 On 04-August-11			Bond Future	130.40	130.3991	130.3984	130.3991	425.00
11/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24398	24	24	24	0.00
11/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24448	24	24	24	0.00
11/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24348	24	24	24	0.00
11/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11			Bond Future	108.07	108.0764	108.0739	108.0764	0.00
11/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106574	107	107	107	0.00
11/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106524	107	107	107	0.00
11/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106624	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11			Bond Future	109.67	109.6756	109.6729	109.6756	529.00
11/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108423	108	108	108	0.00
11/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108473	108	108	108	0.00
11/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108373	108	108	108	0.00
11/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5134	106.5128	106.5134	3,852.00
11/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104013	104	104	104	0.00
11/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104063	104	104	104	0.00
11/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103963	104	104	104	0.00
11/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11			Bond Future	108.09	108.0896	108.0886	108.0896	240.00
11/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105589	106	106	106	0.00
11/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105539	106	106	106	0.00
11/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105639	106	106	106	0.00
11/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11			Bond Future	8.83	86.7502	86.2249	86.7502	0.00
11/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7520	7	8	7	0.00
11/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6612	6	7	6	0.00
11/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7064	7	7	7	0.00
11/07/2011	R213 On 03-November-11			Bond Future	8.90	84.4911	83.9571	84.4911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1593	1	2	1	0.00
11/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	783	0	1	0	0.00
11/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1187	1	1	1	0.00
11/07/2011	R213 On 02-February-12			Bond Future	8.97	85.7752	85.2410	85.7752	0.00
11/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	226	1	0	1	0.00
11/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	614	1	1	1	0.00
11/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	164	0	0	0	0.00
11/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-May-12			Bond Future	9.04	83.5284	82.9860	83.5284	0.00
11/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1565	2	2	2	0.00
11/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1938	2	2	2	0.00
11/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1190	2	1	2	0.00
11/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	1	0	0	0	0.00
11/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
11/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
11/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
11/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
11/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
11/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
11/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
11/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
11/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
11/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
11/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
11/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
11/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
11/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
11/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
11/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
11/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
11/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
11/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/07/2011	TRT1 On 04-August-11			Index Future	351.92	352.9990	351.9220	352.9990	100.00
11/07/2011	TRT1 On 03-November-11			Index Future	356.68	357.7660	356.6750	357.7660	0.00
12/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	AL7T On 04-August-11			Index Future	384.70	386.6900	384.7000	386.6900	46.00
12/07/2011	AL7T On 03-November-11			Index Future	390.45	392.4740	390.4540	392.4740	0.00
12/07/2011	ALBI On 04-August-11			Index Future	353.41	355.2050	353.4130	355.2050	988.00
12/07/2011	ALBI On 03-November-11			Index Future	358.70	360.5180	358.6990	360.5180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0307	0.0261	0.0307	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	CAAE On 19-September-11			Can-Do Future	0.09	0.0886	0.0874	0.0886	21,898.00
12/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	CRD1 On 04-August-11			Index Future	160.47	160.9210	160.4670	160.9210	2.00
12/07/2011	CRD1 On 03-November-11			Index Future	162.64	163.0950	162.6350	163.0950	0.00
12/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2011	GOVI On 04-August-11			GOVI	354.37	356.0710	354.3740	356.0710	181.00
12/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	63740	8	6	8	0.00
12/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	63640	8	6	8	0.00
12/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	63840	8	6	8	0.00
12/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 03-November-11			GOVI	359.68	361.3970	359.6750	361.3970	0.00
12/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	26750	4	3	4	0.00
12/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	26650	4	3	4	0.00
12/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	26850	4	3	4	0.00
12/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2011	IGOV On 04-August-11			Index Future	155.69	155.6910	155.6890	155.6910	76.00
12/07/2011	IGOV On 03-November-11			Index Future	158.02	158.0200	158.0180	158.0200	0.00
12/07/2011	ILBI On 04-August-11			Index Future	416.09	416.0980	416.0920	416.0980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4200	94.4210	94.4200	5,000.00
12/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	0.00
12/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.64	94.3500	94.3590	94.3500	17,600.00
12/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.72	94.2800	94.2790	94.2800	600.00
12/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.82	94.1900	94.1840	94.1900	1,000.00
12/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.89	94.1300	94.1100	94.1300	5,541.00
12/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.22	93.7900	93.7780	93.7900	1,090.00
12/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.61	93.4200	93.3860	93.4200	2,890.00
12/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.92	93.1300	93.0800	93.1300	44,710.00
12/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.18	92.8700	92.8240	92.8700	490.00
12/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.46	92.5900	92.5400	92.5900	290.00
12/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.75	92.3000	92.2500	92.3000	0.00
12/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2011	OTH1 On 04-August-11			Index Future	347.85	350.1510	347.8520	350.1510	3.00
12/07/2011	OTH1 On 03-November-11			Index Future	353.06	355.3890	353.0550	355.3890	0.00
12/07/2011	R157 On 04-August-11			Bond Future	7.56	126.2732	125.9955	126.2732	11,676.00
12/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	328	0	0	0	1,000.00
12/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	417	1	0	1	0.00
12/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	253	0	0	0	0.00
12/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	49	0	0	0	1,320.00
12/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	519	1	1	1	440.00
12/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1050	1	1	1	0.00
12/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2459	3	2	3	0.00
12/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	7	0	0	0	1,320.00
12/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	133	0	0	0	440.00
12/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	378	0	0	0	0.00
12/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	699	1	1	1	0.00
12/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1482	1	1	1	0.00
12/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	472	0	0	0	0.00
12/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	578	0	1	0	0.00
12/07/2011	R157 On 03-November-11			Bond Future	7.69	121.3291	121.0501	121.3291	3,358.00
12/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2324	3	2	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
12/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2181	2	2	2	0.00
12/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2471	3	2	3	0.00
12/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	243	0	0	0	0.00
12/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	312	0	0	0	0.00
12/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	275	0	0	0	0.00
12/07/2011	R157 On 02-February-12			Bond Future	7.82	123.1786	122.8941	123.1786	0.00
12/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	2881	3	3	3	0.00
12/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3009	3	3	3	0.00
12/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2755	3	3	3	0.00
12/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	621	1	1	1	0.00
12/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	541	0	1	0	0.00
12/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	580	1	1	1	0.00
12/07/2011	R157 On 03-May-12			Bond Future	7.97	118.2270	117.9403	118.2270	0.00
12/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2091	2	2	2	0.00
12/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2189	2	2	2	0.00
12/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	1994	2	2	2	0.00
12/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1275	1	1	1	0.00
12/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1155	1	1	1	0.00
12/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1214	1	1	1	0.00
12/07/2011	R186 On 04-August-11			Bond Future	8.63	118.0318	117.1360	118.0318	11,586.00
12/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	150	0	0	0	0.00
12/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	210	0	0	0	0.00
12/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	104	0	0	0	0.00
12/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	288	1	0	1	600.00
12/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1524	2	2	2	200.00
12/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3178	4	3	4	0.00
12/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9404	10	9	10	0.00
12/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	0	0	600.00
12/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	261	0	0	0	200.00
12/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	898	1	1	1	0.00
12/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4270	3	4	3	0.00
12/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2986	2	3	2	0.00
12/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3395	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
12/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3824	3	4	3	0.00
12/07/2011	R186 On 03-November-11			Bond Future	8.71	119.7820	118.8746	119.7820	13,623.00
12/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4405	5	4	5	0.00
12/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4698	5	5	5	0.00
12/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4121	5	4	5	0.00
12/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3075	4	3	4	5,600.00
12/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	836	1	1	1	1,275.00
12/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1482	2	1	2	425.00
12/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2190	3	2	3	0.00
12/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5000	6	5	6	0.00
12/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1498	1	1	1	1,275.00
12/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3686	3	4	3	425.00
12/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4877	4	5	4	0.00
12/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6668	6	7	6	0.00
12/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1951	2	2	2	0.00
12/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2717	2	3	2	0.00
12/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1638	1	2	1	0.00
12/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1788	2	2	2	0.00
12/07/2011	R186 On 02-February-12			Bond Future	8.79	116.3135	115.3952	116.3135	2,500.00
12/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	4919	5	5	5	0.00
12/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4664	5	5	5	0.00
12/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5181	6	5	6	0.00
12/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2866	3	3	3	0.00
12/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3231	3	3	3	0.00
12/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	3044	3	3	3	0.00
12/07/2011	R186 On 03-May-12			Bond Future	8.88	118.0692	117.1325	118.0692	0.00
12/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5672	6	6	6	0.00
12/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5435	6	5	6	0.00
12/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	5914	6	6	6	0.00
12/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4377	4	4	4	0.00
12/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4773	4	5	4	0.00
12/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4571	4	5	4	0.00
12/07/2011	R189 On 04-August-11			Bond Future	214.60	214.6134	214.6039	214.6134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2604	3	3	3	0.00
12/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2554	3	3	3	0.00
12/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2654	3	3	3	0.00
12/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R197 On 04-August-11			Bond Future	234.93	234.9279	234.9264	234.9279	30.00
12/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3426	3	3	3	0.00
12/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3476	3	3	3	0.00
12/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3376	3	3	3	0.00
12/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R201 On 04-August-11			Bond Future	7.16	106.0167	105.8500	106.0167	395.00
12/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	441	1	0	1	0.00
12/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	350	0	0	0	0.00
12/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	546	1	1	1	0.00
12/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	132	0	0	0	0.00
12/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	238	0	0	0	0.00
12/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	178	0	0	0	0.00
12/07/2011	R201 On 03-November-11			Bond Future	7.26	107.5848	107.4156	107.5848	953.00
12/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2195	2	2	2	0.00
12/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2075	2	2	2	0.00
12/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2315	2	2	2	0.00
12/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	127	0	0	0	0.00
12/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	162	0	0	0	0.00
12/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	145	0	0	0	0.00
12/07/2011	R201 On 02-February-12			Bond Future	7.37	104.8149	104.6404	104.8149	0.00
12/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2513	3	3	3	0.00
12/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2622	3	3	3	0.00
12/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2409	3	2	3	0.00
12/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	280	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
12/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	240	0	0	0	0.00
12/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	258	0	0	0	0.00
12/07/2011	R201 On 03-May-12			Bond Future	7.51	106.3972	106.2206	106.3972	0.00
12/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1480	2	1	2	0.00
12/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1554	2	2	2	0.00
12/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1409	2	1	2	0.00
12/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	945	1	1	1	0.00
12/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	854	1	1	1	0.00
12/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	898	1	1	1	0.00
12/07/2011	R202 On 04-August-11			Bond Future	173.70	173.6999	173.6988	173.6999	22,008.00
12/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172699	173	173	173	0.00
12/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172749	173	173	173	0.00
12/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172649	173	173	173	0.00
12/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 03-November-11			Bond Future	176.27	176.2699	176.2685	176.2699	400.00
12/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175768	176	176	176	0.00
12/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175718	176	176	176	0.00
12/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175818	176	176	176	0.00
12/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R203 On 04-August-11			Bond Future	8.15	104.1015	103.7923	104.1015	824.00
12/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	267	0	0	0	0.00
12/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	349	0	0	0	0.00
12/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	200	0	0	0	0.00
12/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1141	1	1	1	0.00
12/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	811	1	1	1	0.00
12/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	968	1	1	1	0.00
12/07/2011	R203 On 03-November-11			Bond Future	8.26	101.4813	101.1700	101.4813	1,624.00
12/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1937	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
12/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2085	2	2	2	0.00
12/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1794	2	2	2	0.00
12/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	922	1	1	1	0.00
12/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	762	1	1	1	0.00
12/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	839	1	1	1	0.00
12/07/2011	R203 On 02-February-12			Bond Future	8.38	103.0259	102.7096	103.0259	0.00
12/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2814	3	3	3	0.00
12/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2675	3	3	3	0.00
12/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2956	3	3	3	0.00
12/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1126	1	1	1	0.00
12/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1275	1	1	1	0.00
12/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1199	1	1	1	0.00
12/07/2011	R203 On 03-May-12			Bond Future	8.51	100.4217	100.0975	100.4217	0.00
12/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2729	3	3	3	0.00
12/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2856	3	3	3	0.00
12/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2606	3	3	3	0.00
12/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1807	2	2	2	0.00
12/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1642	2	2	2	0.00
12/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1723	2	2	2	0.00
12/07/2011	R204 On 04-August-11			Bond Future	8.33	99.7175	99.3141	99.7175	220.00
12/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	98	0	0	0	0.00
12/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	68	0	0	0	0.00
12/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	139	0	0	0	0.00
12/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1628	1	2	1	0.00
12/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2106	2	2	2	0.00
12/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1861	2	2	2	0.00
12/07/2011	R204 On 03-November-11			Bond Future	8.43	101.1954	100.7836	101.1954	2,130.00
12/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2522	3	3	3	0.00
12/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2353	3	2	3	0.00
12/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2697	3	3	3	0.00
12/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	792	1	1	1	0.00
12/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	957	1	1	1	0.00
12/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	871	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
12/07/2011	R204 On 02-February-12			Bond Future	8.54	98.7038	98.2901	98.7038	0.00
12/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3422	4	3	4	0.00
12/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3592	4	4	4	0.00
12/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3255	4	3	4	0.00
12/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1200	1	1	1	0.00
12/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1049	1	1	1	0.00
12/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1122	1	1	1	0.00
12/07/2011	R204 On 03-May-12			Bond Future	8.66	100.1928	99.7737	100.1928	0.00
12/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2875	3	3	3	0.00
12/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2743	3	3	3	0.00
12/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3010	3	3	3	0.00
12/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2308	2	2	2	0.00
12/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2525	2	3	2	0.00
12/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2415	2	2	2	0.00
12/07/2011	R206 On 04-August-11			Bond Future	6.95	101.8700	101.7346	101.8700	9,866.00
12/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	290	0	0	0	0.00
12/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	360	0	0	0	0.00
12/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	230	0	0	0	0.00
12/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	228	0	0	0	0.00
12/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	136	0	0	0	0.00
12/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	177	0	0	0	0.00
12/07/2011	R206 On 03-November-11			Bond Future	7.05	103.3761	103.2396	103.3761	0.00
12/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1503	2	2	2	0.00
12/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1588	2	2	2	0.00
12/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1418	2	1	2	0.00
12/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	131	0	0	0	0.00
12/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	104	0	0	0	0.00
12/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	117	0	0	0	0.00
12/07/2011	R206 On 02-February-12			Bond Future	7.17	101.1877	101.0483	101.1877	0.00
12/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1680	2	2	2	0.00
12/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1610	2	2	2	0.00
12/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1753	2	2	2	0.00
12/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	202	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
12/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	234	0	0	0	0.00
12/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	217	0	0	0	0.00
12/07/2011	R206 On 03-May-12			Bond Future	7.35	102.7142	102.5733	102.7142	0.00
12/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	877	1	1	1	0.00
12/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	923	1	1	1	0.00
12/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	832	1	1	1	0.00
12/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	669	1	1	1	0.00
12/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	605	1	1	1	0.00
12/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	636	1	1	1	0.00
12/07/2011	R207 On 04-August-11			Bond Future	8.44	93.9573	93.4445	93.9573	6,115.00
12/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	258	0	0	0	0.00
12/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	190	0	0	0	0.00
12/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	341	1	0	1	0.00
12/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1123	1	1	1	0.00
12/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1548	1	2	1	0.00
12/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1328	1	1	1	0.00
12/07/2011	R207 On 03-November-11			Bond Future	8.53	95.3467	94.8250	95.3467	600.00
12/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2352	3	2	3	0.00
12/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2179	3	2	3	0.00
12/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2524	3	3	3	0.00
12/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1057	1	1	1	0.00
12/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1256	1	1	1	0.00
12/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1156	1	1	1	0.00
12/07/2011	R207 On 02-February-12			Bond Future	8.63	93.1605	92.6314	93.1605	0.00
12/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3316	4	3	4	0.00
12/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3490	4	3	4	0.00
12/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3147	3	3	3	0.00
12/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1451	1	1	1	0.00
12/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1270	1	1	1	0.00
12/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1358	1	1	1	0.00
12/07/2011	R207 On 03-May-12			Bond Future	8.74	94.5669	94.0320	94.5669	0.00
12/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2860	3	3	3	0.00
12/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2724	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
12/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	2999	3	3	3	0.00
12/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2691	2	3	2	0.00
12/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2939	3	3	3	0.00
12/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2813	3	3	3	0.00
12/07/2011	R208 On 04-August-11			Bond Future	8.47	91.8099	91.2653	91.8099	1,511.00
12/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	258	0	0	0	0.00
12/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	341	1	0	1	0.00
12/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	192	0	0	0	0.00
12/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1814	1	2	1	0.00
12/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1349	1	1	1	0.00
12/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1572	1	2	1	0.00
12/07/2011	R208 On 03-November-11			Bond Future	8.55	89.7759	89.2199	89.7759	6,037.00
12/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2349	3	2	3	0.00
12/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2532	3	3	3	0.00
12/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2173	3	2	3	0.00
12/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	435	1	0	1	1,995.00
12/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	2916	3	3	3	0.00
12/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	824	1	1	1	665.00
12/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1270	2	1	2	0.00
12/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2183	2	2	2	665.00
12/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	907	1	1	1	1,995.00
12/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2941	3	3	3	0.00
12/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1318	1	1	1	0.00
12/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	4086	4	4	4	0.00
12/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1098	1	1	1	0.00
12/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1204	1	1	1	0.00
12/07/2011	R208 On 02-February-12			Bond Future	8.64	91.1439	90.5776	91.1439	0.00
12/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3583	4	4	4	0.00
12/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3403	4	3	4	0.00
12/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3766	4	4	4	0.00
12/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1468	1	1	1	0.00
12/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1664	1	2	1	0.00
12/07/2011	R208 On 02-February-12	9.00	Put	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
12/07/2011	R208 On 03-May-12			Bond Future	8.74	89.1214	88.5519	89.1214	0.00
12/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3815	4	4	4	0.00
12/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	3982	4	4	4	0.00
12/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3651	4	4	4	0.00
12/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2487	2	2	2	0.00
12/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2268	2	2	2	0.00
12/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2376	2	2	2	0.00
12/07/2011	R209 On 04-August-11			Bond Future	8.98	76.1834	75.3300	76.1834	0.00
12/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	65	0	0	0	0.00
12/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	95	0	0	0	0.00
12/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	44	0	0	0	0.00
12/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	7848	9	8	9	0.00
12/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	0	0	0.00
12/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	4307	4	4	4	0.00
12/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3524	3	4	3	0.00
12/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3909	3	4	3	0.00
12/07/2011	R209 On 03-November-11			Bond Future	9.05	74.1672	73.3016	74.1672	1,316.00
12/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1384	2	1	2	0.00
12/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1529	2	2	2	0.00
12/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1249	2	1	2	0.00
12/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3969	3	4	3	0.00
12/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3451	3	3	3	0.00
12/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3703	3	4	3	0.00
12/07/2011	R209 On 02-February-12			Bond Future	9.12	75.2975	74.4124	75.2975	0.00
12/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	2932	3	3	3	0.00
12/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3113	4	3	4	0.00
12/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2757	3	3	3	0.00
12/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	4026	4	4	4	0.00
12/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3618	3	4	3	0.00
12/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3817	3	4	3	0.00
12/07/2011	R209 On 03-May-12			Bond Future	9.19	73.2868	72.3908	73.2868	0.00
12/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3397	4	3	4	0.00
12/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3228	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3572	4	4	4	0.00
12/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4611	4	5	4	0.00
12/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	5030	5	5	5	0.00
12/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4816	4	5	4	0.00
12/07/2011	R210 On 04-August-11			Bond Future	130.40	130.3984	130.3977	130.3984	425.00
12/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24398	24	24	24	0.00
12/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24348	24	24	24	0.00
12/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24448	24	24	24	0.00
12/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 04-August-11			Bond Future	108.07	108.0739	108.0714	108.0739	0.00
12/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106571	107	107	107	0.00
12/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106621	107	107	107	0.00
12/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106521	107	107	107	0.00
12/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 03-November-11			Bond Future	109.67	109.6729	109.6703	109.6729	529.00
12/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108420	108	108	108	0.00
12/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108470	108	108	108	0.00
12/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108370	108	108	108	0.00
12/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5128	106.5121	106.5128	3,852.00
12/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104012	104	104	104	0.00
12/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103962	104	104	104	0.00
12/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104062	104	104	104	0.00
12/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 03-November-11			Bond Future	108.09	108.0886	108.0879	108.0886	240.00
12/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105588	106	106	106	0.00
12/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105538	106	106	106	0.00
12/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105638	106	106	106	0.00
12/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 04-August-11			Bond Future	8.95	86.2249	85.2208	86.2249	0.00
12/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8525	8	9	8	0.00
12/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7616	7	8	7	0.00
12/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	8068	7	8	7	0.00
12/07/2011	R213 On 03-November-11			Bond Future	9.03	83.9571	82.9434	83.9571	0.00
12/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2607	2	3	2	0.00
12/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1796	1	2	1	0.00
12/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	2200	1	2	1	0.00
12/07/2011	R213 On 02-February-12			Bond Future	9.10	85.2410	84.2110	85.2410	0.00
12/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	1	0	1	0.00
12/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	1194	0	1	0	0.00
12/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	416	0	0	0	0.00
12/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	804	0	1	0	0.00
12/07/2011	R213 On 03-May-12			Bond Future	9.18	82.9860	81.9400	82.9860	0.00
12/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	519	2	1	2	0.00
12/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	892	2	1	2	0.00
12/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	143	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
12/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
12/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
12/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
12/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
12/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
12/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
12/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
12/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
12/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
12/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
12/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
12/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
12/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
12/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
12/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
12/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
12/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
12/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/07/2011	TRT1 On 04-August-11			Index Future	350.24	351.9220	350.2400	351.9220	100.00
12/07/2011	TRT1 On 03-November-11			Index Future	354.97	356.6750	354.9710	356.6750	0.00
13/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	AL7T On 04-August-11			Index Future	384.81	384.7000	384.8060	384.7000	46.00
13/07/2011	AL7T On 03-November-11			Index Future	390.56	390.4540	390.5610	390.4540	0.00
13/07/2011	ALBI On 04-August-11			Index Future	353.31	353.4130	353.3130	353.4130	988.00
13/07/2011	ALBI On 03-November-11			Index Future	358.60	358.6990	358.5970	358.6990	0.00
13/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0261	0.0304	0.0261	22,388.00
13/07/2011	CAAE On 19-September-11			Can-Do Future	0.11	0.0874	0.1071	0.0874	21,898.00
13/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	CRD1 On 04-August-11			Index Future	160.45	160.4670	160.4480	160.4670	2.00
13/07/2011	CRD1 On 03-November-11			Index Future	162.62	162.6350	162.6170	162.6350	0.00
13/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2011	GOVI On 04-August-11			GOVI	354.29	354.3740	354.2920	354.3740	181.00
13/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	62920	6	6	6	0.00
13/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	63020	6	6	6	0.00
13/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	62820	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
13/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
13/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
13/07/2011	GOVI On 03-November-11			GOVI	359.59	359.6750	359.5910	359.6750	0.00
13/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	25910	3	3	3	0.00
13/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	25810	3	3	3	0.00
13/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	26010	3	3	3	0.00
13/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
13/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
13/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
13/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2011	IGOV On 04-August-11			Index Future	155.59	155.6890	155.5870	155.6890	76.00
13/07/2011	IGOV On 03-November-11			Index Future	157.91	158.0180	157.9140	158.0180	0.00
13/07/2011	ILBI On 04-August-11			Index Future	415.48	416.0920	415.4770	416.0920	0.00
13/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4210	94.4200	94.4210	5,000.00
13/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
13/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.63	94.3590	94.3700	94.3590	17,600.00
13/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.69	94.2790	94.3100	94.2790	600.00
13/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.77	94.1840	94.2300	94.1840	1,000.00
13/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.85	94.1100	94.1500	94.1100	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.18	93.7780	93.8200	93.7780	1,090.00
13/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.55	93.3860	93.4500	93.3860	2,890.00
13/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.84	93.0800	93.1600	93.0800	44,710.00
13/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.11	92.8240	92.8900	92.8240	490.00
13/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.39	92.5400	92.6100	92.5400	290.00
13/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.66	92.2500	92.3400	92.2500	0.00
13/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
13/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
13/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/07/2011	OTH1 On 04-August-11			Index Future	347.66	347.8520	347.6580	347.8520	3.00
13/07/2011	OTH1 On 03-November-11			Index Future	352.86	353.0550	352.8570	353.0550	0.00
13/07/2011	R157 On 04-August-11			Bond Future	7.54	125.9955	126.0932	125.9955	11,676.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	360	0	0	0	1,000.00
13/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	456	0	0	0	0.00
13/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	279	0	0	0	0.00
13/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	54	0	0	0	1,320.00
13/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	565	1	1	1	440.00
13/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1122	1	1	1	0.00
13/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2555	2	3	2	0.00
13/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	5	0	0	0	1,320.00
13/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	107	0	0	0	440.00
13/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	327	0	0	0	0.00
13/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	628	1	1	1	0.00
13/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1389	1	1	1	0.00
13/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	413	0	0	0	0.00
13/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	513	1	1	1	0.00
13/07/2011	R157 On 03-November-11			Bond Future	7.66	121.0501	121.1454	121.0501	3,358.00
13/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2398	2	2	2	0.00
13/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2547	2	3	2	0.00
13/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2252	2	2	2	0.00
13/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	287	0	0	0	0.00
13/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	224	0	0	0	0.00
13/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	254	0	0	0	0.00
13/07/2011	R157 On 02-February-12			Bond Future	7.79	122.8941	122.9934	122.8941	0.00
13/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	2952	3	3	3	0.00
13/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2825	3	3	3	0.00
13/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3081	3	3	3	0.00
13/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	514	1	1	1	0.00
13/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	591	1	1	1	0.00
13/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	551	1	1	1	0.00
13/07/2011	R157 On 03-May-12			Bond Future	7.94	117.9403	118.0389	117.9403	0.00
13/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2147	2	2	2	0.00
13/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2247	2	2	2	0.00
13/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2049	2	2	2	0.00
13/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1231	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
13/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1114	1	1	1	0.00
13/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1171	1	1	1	0.00
13/07/2011	R186 On 04-August-11			Bond Future	8.65	117.1360	117.0236	117.1360	12,586.00
13/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	127	0	0	0	0.00
13/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	181	0	0	0	0.00
13/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	87	0	0	0	0.00
13/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	252	0	0	0	600.00
13/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1433	2	1	2	200.00
13/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3067	3	3	3	0.00
13/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9292	9	9	9	0.00
13/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	1	0	0	0	600.00
13/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	262	0	0	0	200.00
13/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	920	1	1	1	0.00
13/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4365	4	4	4	0.00
13/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	3063	3	3	3	0.00
13/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3478	3	3	3	0.00
13/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3913	4	4	4	0.00
13/07/2011	R186 On 03-November-11			Bond Future	8.72	118.8746	118.7550	118.8746	13,623.00
13/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4315	4	4	4	0.00
13/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4606	5	5	5	0.00
13/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4034	4	4	4	0.00
13/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	2999	3	3	3	5,600.00
13/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	802	1	1	1	1,275.00
13/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	4905	5	5	5	0.00
13/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1432	1	1	1	425.00
13/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2126	2	2	2	0.00
13/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3742	4	4	4	425.00
13/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1523	1	2	1	1,275.00
13/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4947	5	5	5	0.00
13/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6753	7	7	7	0.00
13/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1983	2	2	2	0.00
13/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2760	3	3	3	0.00
13/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1665	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
13/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1818	2	2	2	0.00
13/07/2011	R186 On 02-February-12			Bond Future	8.80	115.3952	115.2688	115.3952	2,500.00
13/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	4835	5	5	5	0.00
13/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5095	5	5	5	0.00
13/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4582	5	5	5	0.00
13/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3275	3	3	3	0.00
13/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2906	3	3	3	0.00
13/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	3086	3	3	3	0.00
13/07/2011	R186 On 03-May-12			Bond Future	8.89	117.1325	117.0085	117.1325	0.00
13/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5595	6	6	6	0.00
13/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5359	5	5	5	0.00
13/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	5835	6	6	6	0.00
13/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4423	4	4	4	0.00
13/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4821	5	5	5	0.00
13/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4618	5	5	5	0.00
13/07/2011	R189 On 04-August-11			Bond Future	214.58	214.6039	214.5756	214.6039	0.00
13/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2576	3	3	3	0.00
13/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2526	3	3	3	0.00
13/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2626	3	3	3	0.00
13/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R197 On 04-August-11			Bond Future	234.92	234.9264	234.9215	234.9264	30.00
13/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3422	3	3	3	0.00
13/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3472	3	3	3	0.00
13/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3372	3	3	3	0.00
13/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R201 On 04-August-11			Bond Future	7.14	105.8500	105.9227	105.8500	395.00
13/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	484	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
13/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	386	0	0	0	0.00
13/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	594	1	1	1	0.00
13/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	107	0	0	0	0.00
13/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	201	0	0	0	0.00
13/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	148	0	0	0	0.00
13/07/2011	R201 On 03-November-11			Bond Future	7.24	107.4156	107.4889	107.4156	953.00
13/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2256	2	2	2	0.00
13/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2377	2	2	2	0.00
13/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2135	2	2	2	0.00
13/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	149	0	0	0	0.00
13/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	116	0	0	0	0.00
13/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	132	0	0	0	0.00
13/07/2011	R201 On 02-February-12			Bond Future	7.34	104.6404	104.7159	104.6404	0.00
13/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2574	3	3	3	0.00
13/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2468	2	2	2	0.00
13/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2683	3	3	3	0.00
13/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	226	0	0	0	0.00
13/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	264	0	0	0	0.00
13/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	243	0	0	0	0.00
13/07/2011	R201 On 03-May-12			Bond Future	7.47	106.2206	106.2969	106.2206	0.00
13/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1523	1	2	1	0.00
13/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1598	2	2	2	0.00
13/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1450	1	1	1	0.00
13/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	910	1	1	1	0.00
13/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	821	1	1	1	0.00
13/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	865	1	1	1	0.00
13/07/2011	R202 On 04-August-11			Bond Future	173.42	173.6988	173.4178	173.6988	22,108.00
13/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172418	173	172	173	0.00
13/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172468	173	172	173	0.00
13/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172368	173	172	173	0.00
13/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	R202 On 03-November-11			Bond Future	175.98	176.2685	175.9833	176.2685	400.00
13/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175483	176	175	176	0.00
13/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175433	176	175	176	0.00
13/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175533	176	176	176	0.00
13/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R203 On 04-August-11			Bond Future	8.14	103.7923	103.8113	103.7923	824.00
13/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	262	0	0	0	0.00
13/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	344	0	0	0	0.00
13/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	195	0	0	0	0.00
13/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	1117	1	1	1	0.00
13/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	787	1	1	1	0.00
13/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	944	1	1	1	0.00
13/07/2011	R203 On 03-November-11			Bond Future	8.26	101.1700	101.1837	101.1700	1,624.00
13/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	1940	2	2	2	0.00
13/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1797	2	2	2	0.00
13/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2089	2	2	2	0.00
13/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	752	1	1	1	0.00
13/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	911	1	1	1	0.00
13/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	828	1	1	1	0.00
13/07/2011	R203 On 02-February-12			Bond Future	8.37	102.7096	102.7271	102.7096	0.00
13/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2821	3	3	3	0.00
13/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	2963	3	3	3	0.00
13/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2681	3	3	3	0.00
13/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1264	1	1	1	0.00
13/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1116	1	1	1	0.00
13/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1189	1	1	1	0.00
13/07/2011	R203 On 03-May-12			Bond Future	8.51	100.0975	100.1143	100.0975	0.00
13/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2736	3	3	3	0.00
13/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2862	3	3	3	0.00
13/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2612	3	3	3	0.00
13/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1796	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
13/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1631	2	2	2	0.00
13/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1713	2	2	2	0.00
13/07/2011	R204 On 04-August-11			Bond Future	8.31	99.3141	99.4161	99.3141	220.00
13/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	105	0	0	0	0.00
13/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	72	0	0	0	0.00
13/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	148	0	0	0	0.00
13/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1535	2	2	2	0.00
13/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	2008	2	2	2	0.00
13/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1766	2	2	2	0.00
13/07/2011	R204 On 03-November-11			Bond Future	8.41	100.7836	100.8876	100.7836	2,130.00
13/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2586	3	3	3	0.00
13/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2764	3	3	3	0.00
13/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2414	2	2	2	0.00
13/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	914	1	1	1	0.00
13/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	755	1	1	1	0.00
13/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	831	1	1	1	0.00
13/07/2011	R204 On 02-February-12			Bond Future	8.52	98.2901	98.3908	98.2901	0.00
13/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3486	3	3	3	0.00
13/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3317	3	3	3	0.00
13/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3658	4	4	4	0.00
13/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	1014	1	1	1	0.00
13/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1161	1	1	1	0.00
13/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1086	1	1	1	0.00
13/07/2011	R204 On 03-May-12			Bond Future	8.63	99.7737	99.8758	99.7737	0.00
13/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2926	3	3	3	0.00
13/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2793	3	3	3	0.00
13/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3063	3	3	3	0.00
13/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2259	2	2	2	0.00
13/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2472	3	2	3	0.00
13/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2363	2	2	2	0.00
13/07/2011	R206 On 04-August-11			Bond Future	6.93	101.7346	101.7879	101.7346	9,866.00
13/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	317	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
13/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	391	0	0	0	0.00
13/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	252	0	0	0	0.00
13/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	197	0	0	0	0.00
13/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	114	0	0	0	0.00
13/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	151	0	0	0	0.00
13/07/2011	R206 On 03-November-11			Bond Future	7.03	103.2396	103.2938	103.2396	0.00
13/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1547	2	2	2	0.00
13/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1462	1	1	1	0.00
13/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1633	2	2	2	0.00
13/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	95	0	0	0	0.00
13/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	121	0	0	0	0.00
13/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	107	0	0	0	0.00
13/07/2011	R206 On 02-February-12			Bond Future	7.14	101.0483	101.1019	101.0483	0.00
13/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1722	2	2	2	0.00
13/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1795	2	2	2	0.00
13/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1651	2	2	2	0.00
13/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	222	0	0	0	0.00
13/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	190	0	0	0	0.00
13/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	205	0	0	0	0.00
13/07/2011	R206 On 03-May-12			Bond Future	7.31	102.5733	102.6296	102.5733	0.00
13/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	908	1	1	1	0.00
13/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	955	1	1	1	0.00
13/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	862	1	1	1	0.00
13/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	643	1	1	1	0.00
13/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	580	1	1	1	0.00
13/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	611	1	1	1	0.00
13/07/2011	R207 On 04-August-11			Bond Future	8.42	93.4445	93.5184	93.4445	6,115.00
13/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	265	0	0	0	0.00
13/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	195	0	0	0	0.00
13/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	353	0	0	0	0.00
13/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	1061	1	1	1	0.00
13/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1479	2	1	2	0.00
13/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1261	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
13/07/2011	R207 On 03-November-11			Bond Future	8.52	94.8250	94.9025	94.8250	600.00
13/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2393	2	2	2	0.00
13/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2568	3	3	3	0.00
13/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2219	2	2	2	0.00
13/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1218	1	1	1	0.00
13/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	1023	1	1	1	0.00
13/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1120	1	1	1	0.00
13/07/2011	R207 On 02-February-12			Bond Future	8.62	92.6314	92.7122	92.6314	0.00
13/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3364	3	3	3	0.00
13/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3193	3	3	3	0.00
13/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3539	3	4	3	0.00
13/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1239	1	1	1	0.00
13/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1416	1	1	1	0.00
13/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1325	1	1	1	0.00
13/07/2011	R207 On 03-May-12			Bond Future	8.73	94.0320	94.1104	94.0320	0.00
13/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	2896	3	3	3	0.00
13/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2759	3	3	3	0.00
13/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3036	3	3	3	0.00
13/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2650	3	3	3	0.00
13/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2895	3	3	3	0.00
13/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2771	3	3	3	0.00
13/07/2011	R208 On 04-August-11			Bond Future	8.46	91.2653	91.3135	91.2653	1,511.00
13/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	258	0	0	0	0.00
13/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	342	0	0	0	0.00
13/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	190	0	0	0	0.00
13/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1764	2	2	2	0.00
13/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1302	1	1	1	0.00
13/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1524	2	2	2	0.00
13/07/2011	R208 On 03-November-11			Bond Future	8.55	89.2199	89.2670	89.2199	6,037.00
13/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2371	2	2	2	0.00
13/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2555	3	3	3	0.00
13/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2194	2	2	2	0.00
13/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	440	0	0	0	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	833	1	1	1	665.00
13/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1283	1	1	1	0.00
13/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	2942	3	3	3	0.00
13/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	886	1	1	1	1,995.00
13/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2149	2	2	2	665.00
13/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2903	3	3	3	0.00
13/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1292	1	1	1	0.00
13/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	4044	4	4	4	0.00
13/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	1074	1	1	1	0.00
13/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1179	1	1	1	0.00
13/07/2011	R208 On 02-February-12			Bond Future	8.64	90.5776	90.6294	90.5776	0.00
13/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3610	4	4	4	0.00
13/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3795	4	4	4	0.00
13/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3430	3	3	3	0.00
13/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1639	2	2	2	0.00
13/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1446	1	1	1	0.00
13/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1539	2	2	2	0.00
13/07/2011	R208 On 03-May-12			Bond Future	8.73	88.5519	88.6025	88.5519	0.00
13/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3840	4	4	4	0.00
13/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4008	4	4	4	0.00
13/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3675	4	4	4	0.00
13/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2461	2	2	2	0.00
13/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2244	2	2	2	0.00
13/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2350	2	2	2	0.00
13/07/2011	R209 On 04-August-11			Bond Future	9.00	75.3300	75.1919	75.3300	0.00
13/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	51	0	0	0	0.00
13/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	76	0	0	0	0.00
13/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	33	0	0	0	0.00
13/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	7710	8	8	8	0.00
13/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	1	0	0	0	0.00
13/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	4435	4	4	4	0.00
13/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3643	4	4	4	0.00
13/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	4034	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	R209 On 03-November-11			Bond Future	9.07	73.3016	73.1577	73.3016	1,316.00
13/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1323	1	1	1	0.00
13/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1192	1	1	1	0.00
13/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1464	2	1	2	0.00
13/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3530	3	4	3	0.00
13/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	4056	4	4	4	0.00
13/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3786	4	4	4	0.00
13/07/2011	R209 On 02-February-12			Bond Future	9.14	74.4124	74.2778	74.4124	0.00
13/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	2860	3	3	3	0.00
13/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2687	3	3	3	0.00
13/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3038	3	3	3	0.00
13/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3677	4	4	4	0.00
13/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	4090	4	4	4	0.00
13/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3880	4	4	4	0.00
13/07/2011	R209 On 03-May-12			Bond Future	9.21	72.3908	72.2506	72.3908	0.00
13/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3324	3	3	3	0.00
13/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3157	3	3	3	0.00
13/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3497	4	3	4	0.00
13/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4677	5	5	5	0.00
13/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	5100	5	5	5	0.00
13/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4884	5	5	5	0.00
13/07/2011	R210 On 04-August-11			Bond Future	130.40	130.3977	130.3959	130.3977	615.00
13/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24396	24	24	24	0.00
13/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24346	24	24	24	0.00
13/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24446	24	24	24	0.00
13/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R211 On 04-August-11			Bond Future	108.06	108.0714	108.0642	108.0714	0.00
13/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106564	107	107	107	0.00
13/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106614	107	107	107	0.00
13/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106514	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R211 On 03-November-11			Bond Future	109.66	109.6703	109.6628	109.6703	529.00
13/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108413	108	108	108	0.00
13/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108363	108	108	108	0.00
13/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108463	108	108	108	0.00
13/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5121	106.5103	106.5121	3,852.00
13/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104010	104	104	104	0.00
13/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103960	104	104	104	0.00
13/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104060	104	104	104	0.00
13/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R212 On 03-November-11			Bond Future	108.09	108.0879	108.0860	108.0879	240.00
13/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105586	106	106	106	0.00
13/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105536	106	106	106	0.00
13/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105636	106	106	106	0.00
13/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 04-August-11			Bond Future	8.96	85.2208	85.1261	85.2208	0.00
13/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8619	9	9	9	0.00
13/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7711	8	8	8	0.00
13/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	8163	8	8	8	0.00
13/07/2011	R213 On 03-November-11			Bond Future	9.04	82.9434	82.8423	82.9434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2708	3	3	3	0.00
13/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1898	2	2	2	0.00
13/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	2301	2	2	2	0.00
13/07/2011	R213 On 02-February-12			Bond Future	9.12	84.2110	84.1037	84.2110	0.00
13/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	1302	1	1	1	0.00
13/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	523	0	1	0	0.00
13/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	911	1	1	1	0.00
13/07/2011	R213 On 03-May-12			Bond Future	9.20	81.9400	81.8343	81.9400	0.00
13/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	413	1	0	1	0.00
13/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	787	1	1	1	0.00
13/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	38	0	0	0	0.00
13/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
13/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
13/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
13/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
13/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
13/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
13/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
13/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
13/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
13/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
13/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
13/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
13/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
13/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
13/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
13/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
13/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
13/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
13/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
13/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
13/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
13/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
13/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
13/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/07/2011	TRT1 On 04-August-11			Index Future	350.14	350.2400	350.1350	350.2400	100.00
13/07/2011	TRT1 On 03-November-11			Index Future	354.87	354.9710	354.8670	354.9710	0.00
14/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	AL7T On 04-August-11			Index Future	385.63	384.8060	385.6300	384.8060	46.00
14/07/2011	AL7T On 03-November-11			Index Future	391.40	390.5610	391.3970	390.5610	0.00
14/07/2011	ALBI On 04-August-11			Index Future	354.14	353.3130	354.1410	353.3130	988.00
14/07/2011	ALBI On 03-November-11			Index Future	359.44	358.5970	359.4370	358.5970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0304	0.0280	0.0304	22,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	CAAE On 19-September-11			Can-Do Future	0.14	0.1071	0.1367	0.1071	21,898.00
14/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	CRD1 On 04-August-11			Index Future	160.70	160.4480	160.7020	160.4480	2.00
14/07/2011	CRD1 On 03-November-11			Index Future	162.87	162.6170	162.8740	162.6170	0.00
14/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2011	GOVI On 04-August-11			GOVI	355.09	354.2920	355.0880	354.2920	181.00
14/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	70880	6	7	6	0.00
14/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	70780	6	7	6	0.00
14/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	70980	6	7	6	0.00
14/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
14/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
14/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
14/07/2011	GOVI On 03-November-11			GOVI	360.40	359.5910	360.3990	359.5910	0.00
14/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	33990	3	3	3	0.00
14/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	33890	3	3	3	0.00
14/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	34090	3	3	3	0.00
14/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
14/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
14/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
14/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2011	IGOV On 04-August-11			Index Future	155.59	155.5870	155.5850	155.5870	76.00
14/07/2011	IGOV On 03-November-11			Index Future	157.91	157.9140	157.9120	157.9140	0.00
14/07/2011	ILBI On 04-August-11			Index Future	415.48	415.4770	415.4770	415.4770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,000.00
14/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	0.00
14/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3700	94.3900	94.3700	17,600.00
14/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.68	94.3100	94.3200	94.3100	600.00
14/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.76	94.2300	94.2400	94.2300	1,000.00
14/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.82	94.1500	94.1800	94.1500	5,541.00
14/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.11	93.8200	93.8900	93.8200	1,090.00
14/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.48	93.4500	93.5200	93.4500	2,890.00
14/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.78	93.1600	93.2200	93.1600	44,710.00
14/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.05	92.8900	92.9500	92.8900	490.00
14/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.33	92.6100	92.6700	92.6100	290.00
14/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.62	92.3400	92.3800	92.3400	0.00
14/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
14/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
14/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
14/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
14/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
14/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/07/2011	OTH1 On 04-August-11			Index Future	348.65	347.6580	348.6520	347.6580	3.00
14/07/2011	OTH1 On 03-November-11			Index Future	353.87	352.8570	353.8660	352.8570	0.00
14/07/2011	R157 On 04-August-11			Bond Future	7.50	126.0932	126.2575	126.0932	11,676.00
14/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	429	0	0	0	1,000.00
14/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	536	0	1	0	0.00
14/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	336	0	0	0	0.00
14/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	69	0	0	0	1,320.00
14/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2717	3	3	3	0.00
14/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	657	1	1	1	440.00
14/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1255	1	1	1	0.00
14/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	75	0	0	0	440.00
14/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	3	0	0	0	1,320.00
14/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	254	0	0	0	0.00
14/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	520	1	1	1	0.00
14/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1240	1	1	1	0.00
14/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	329	0	0	0	0.00
14/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	417	1	0	1	0.00
14/07/2011	R157 On 03-November-11			Bond Future	7.61	121.1454	121.3144	121.1454	3,358.00
14/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2535	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
14/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2385	2	2	2	0.00
14/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2687	3	3	3	0.00
14/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	195	0	0	0	0.00
14/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	251	0	0	0	0.00
14/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	222	0	0	0	0.00
14/07/2011	R157 On 02-February-12			Bond Future	7.74	122.9934	123.1614	122.9934	0.00
14/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3077	3	3	3	0.00
14/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3208	3	3	3	0.00
14/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2947	3	3	3	0.00
14/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	545	1	1	1	0.00
14/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	473	1	0	1	0.00
14/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	508	1	1	1	0.00
14/07/2011	R157 On 03-May-12			Bond Future	7.89	118.0389	118.2111	118.0389	0.00
14/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2249	2	2	2	0.00
14/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2149	2	2	2	0.00
14/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2352	2	2	2	0.00
14/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1047	1	1	1	0.00
14/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1159	1	1	1	0.00
14/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1101	1	1	1	0.00
14/07/2011	R186 On 04-August-11			Bond Future	8.60	117.0236	117.4084	117.0236	12,586.00
14/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	156	0	0	0	0.00
14/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	221	0	0	0	0.00
14/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	107	0	0	0	0.00
14/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	305	0	0	0	600.00
14/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9676	9	10	9	0.00
14/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1639	1	2	1	200.00
14/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3380	3	3	3	0.00
14/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	190	0	0	0	200.00
14/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
14/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	741	1	1	1	0.00
14/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4001	4	4	4	0.00
14/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2731	3	3	3	0.00
14/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3133	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
14/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3557	4	4	4	0.00
14/07/2011	R186 On 03-November-11			Bond Future	8.68	118.7550	119.1420	118.7550	13,513.00
14/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4557	4	5	4	0.00
14/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4857	5	5	5	0.00
14/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4266	4	4	4	0.00
14/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3193	3	3	3	5,600.00
14/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	877	1	1	1	1,275.00
14/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1549	1	2	1	425.00
14/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2282	2	2	2	0.00
14/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5165	5	5	5	0.00
14/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1396	2	1	2	1,275.00
14/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3511	4	4	4	425.00
14/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4676	5	5	5	0.00
14/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6441	7	6	7	0.00
14/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1828	2	2	2	0.00
14/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2567	3	3	3	0.00
14/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1529	2	2	2	0.00
14/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1673	2	2	2	0.00
14/07/2011	R186 On 02-February-12			Bond Future	8.76	115.2688	115.6669	115.2688	2,500.00
14/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5063	5	5	5	0.00
14/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4802	5	5	5	0.00
14/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5330	5	5	5	0.00
14/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2743	3	3	3	0.00
14/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3097	3	3	3	0.00
14/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2916	3	3	3	0.00
14/07/2011	R186 On 03-May-12			Bond Future	8.84	117.0085	117.4168	117.0085	0.00
14/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5814	6	6	6	0.00
14/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6060	6	6	6	0.00
14/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5573	5	6	5	0.00
14/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4626	5	5	5	0.00
14/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4239	4	4	4	0.00
14/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4429	5	4	5	0.00
14/07/2011	R189 On 04-August-11			Bond Future	214.57	214.5756	214.5662	214.5756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2566	3	3	3	0.00
14/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2616	3	3	3	0.00
14/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2516	3	3	3	0.00
14/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R197 On 04-August-11			Bond Future	234.92	234.9215	234.9200	234.9215	30.00
14/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3420	3	3	3	0.00
14/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3370	3	3	3	0.00
14/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3470	3	3	3	0.00
14/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R201 On 04-August-11			Bond Future	7.10	105.9227	106.0319	105.9227	395.00
14/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	556	0	1	0	0.00
14/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	674	1	1	1	0.00
14/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	449	0	0	0	0.00
14/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	155	0	0	0	0.00
14/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	78	0	0	0	0.00
14/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	111	0	0	0	0.00
14/07/2011	R201 On 03-November-11			Bond Future	7.20	107.4889	107.6017	107.4889	953.00
14/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2353	2	2	2	0.00
14/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2230	2	2	2	0.00
14/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2475	2	2	2	0.00
14/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	101	0	0	0	0.00
14/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	131	0	0	0	0.00
14/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	117	0	0	0	0.00
14/07/2011	R201 On 02-February-12			Bond Future	7.30	104.7159	104.8305	104.7159	0.00
14/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2667	3	3	3	0.00
14/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2778	3	3	3	0.00
14/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2560	2	3	2	0.00
14/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	241	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	206	0	0	0	0.00
14/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	221	0	0	0	0.00
14/07/2011	R201 On 03-May-12			Bond Future	7.42	106.2969	106.4140	106.2969	0.00
14/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1592	2	2	2	0.00
14/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1517	1	2	1	0.00
14/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1669	2	2	2	0.00
14/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	775	1	1	1	0.00
14/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	860	1	1	1	0.00
14/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	817	1	1	1	0.00
14/07/2011	R202 On 04-August-11			Bond Future	173.42	173.4178	173.4170	173.4178	22,108.00
14/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172417	172	172	172	0.00
14/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172367	172	172	172	0.00
14/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172467	172	172	172	0.00
14/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R202 On 03-November-11			Bond Future	175.98	175.9833	175.9822	175.9833	400.00
14/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175482	175	175	175	0.00
14/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175432	175	175	175	0.00
14/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175532	176	176	176	0.00
14/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R203 On 04-August-11			Bond Future	8.11	103.8113	103.9872	103.8113	824.00
14/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	309	0	0	0	0.00
14/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	232	0	0	0	0.00
14/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	402	0	0	0	0.00
14/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	669	1	1	1	0.00
14/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	978	1	1	1	0.00
14/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	815	1	1	1	0.00
14/07/2011	R203 On 03-November-11			Bond Future	8.22	101.1837	101.3621	101.1837	1,604.00
14/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2051	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
14/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2204	2	2	2	0.00
14/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1903	2	2	2	0.00
14/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	838	1	1	1	0.00
14/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	689	1	1	1	0.00
14/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	761	1	1	1	0.00
14/07/2011	R203 On 02-February-12			Bond Future	8.33	102.7271	102.9071	102.7271	0.00
14/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2933	3	3	3	0.00
14/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2791	3	3	3	0.00
14/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3079	3	3	3	0.00
14/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1052	1	1	1	0.00
14/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1194	1	1	1	0.00
14/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1120	1	1	1	0.00
14/07/2011	R203 On 03-May-12			Bond Future	8.46	100.1143	100.2994	100.1143	0.00
14/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2841	3	3	3	0.00
14/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2715	3	3	3	0.00
14/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2971	3	3	3	0.00
14/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1555	2	2	2	0.00
14/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1714	2	2	2	0.00
14/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1633	2	2	2	0.00
14/07/2011	R204 On 04-August-11			Bond Future	8.28	99.4161	99.5828	99.4161	220.00
14/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	121	0	0	0	0.00
14/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	171	0	0	0	0.00
14/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	84	0	0	0	0.00
14/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1853	2	2	2	0.00
14/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1392	2	1	2	0.00
14/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1616	2	2	2	0.00
14/07/2011	R204 On 03-November-11			Bond Future	8.38	100.8876	101.0596	100.8876	2,130.00
14/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2699	3	3	3	0.00
14/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2523	2	3	2	0.00
14/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2880	3	3	3	0.00
14/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	699	1	1	1	0.00
14/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	851	1	1	1	0.00
14/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	772	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	R204 On 02-February-12			Bond Future	8.48	98.3908	98.5673	98.3908	0.00
14/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3604	3	4	3	0.00
14/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3779	4	4	4	0.00
14/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3432	3	3	3	0.00
14/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1100	1	1	1	0.00
14/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	958	1	1	1	0.00
14/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1027	1	1	1	0.00
14/07/2011	R204 On 03-May-12			Bond Future	8.60	99.8758	100.0561	99.8758	0.00
14/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3022	3	3	3	0.00
14/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3161	3	3	3	0.00
14/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2885	3	3	3	0.00
14/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2384	2	2	2	0.00
14/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2177	2	2	2	0.00
14/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2279	2	2	2	0.00
14/07/2011	R206 On 04-August-11			Bond Future	6.90	101.7879	101.8478	101.7879	9,866.00
14/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	351	0	0	0	0.00
14/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	281	0	0	0	0.00
14/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	429	0	0	0	0.00
14/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	92	0	0	0	0.00
14/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	166	0	0	0	0.00
14/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	125	0	0	0	0.00
14/07/2011	R206 On 03-November-11			Bond Future	7.00	103.2938	103.3540	103.2938	0.00
14/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1598	2	2	2	0.00
14/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1684	2	2	2	0.00
14/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1511	1	2	1	0.00
14/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	109	0	0	0	0.00
14/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	85	0	0	0	0.00
14/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	98	0	0	0	0.00
14/07/2011	R206 On 02-February-12			Bond Future	7.11	101.1019	101.1645	101.1019	0.00
14/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1771	2	2	2	0.00
14/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1699	2	2	2	0.00
14/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1845	2	2	2	0.00
14/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	178	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
14/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	207	0	0	0	0.00
14/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	191	0	0	0	0.00
14/07/2011	R206 On 03-May-12			Bond Future	7.27	102.6296	102.6907	102.6296	0.00
14/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	941	1	1	1	0.00
14/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	894	1	1	1	0.00
14/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	989	1	1	1	0.00
14/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	553	1	1	1	0.00
14/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	614	1	1	1	0.00
14/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	583	1	1	1	0.00
14/07/2011	R207 On 04-August-11			Bond Future	8.39	93.5184	93.7290	93.5184	6,115.00
14/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	314	0	0	0	0.00
14/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	414	0	0	0	0.00
14/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	233	0	0	0	0.00
14/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1307	1	1	1	0.00
14/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	912	1	1	1	0.00
14/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1099	1	1	1	0.00
14/07/2011	R207 On 03-November-11			Bond Future	8.48	94.9025	95.1132	94.9025	600.00
14/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2520	2	3	2	0.00
14/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2341	2	2	2	0.00
14/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2700	3	3	3	0.00
14/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	945	1	1	1	0.00
14/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1130	1	1	1	0.00
14/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1036	1	1	1	0.00
14/07/2011	R207 On 02-February-12			Bond Future	8.58	92.7122	92.9225	92.7122	0.00
14/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3498	3	3	3	0.00
14/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3677	4	4	4	0.00
14/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3324	3	3	3	0.00
14/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1337	1	1	1	0.00
14/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1166	1	1	1	0.00
14/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1249	1	1	1	0.00
14/07/2011	R207 On 03-May-12			Bond Future	8.69	94.1104	94.3252	94.1104	0.00
14/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3004	3	3	3	0.00
14/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3148	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
14/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2864	3	3	3	0.00
14/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2785	3	3	3	0.00
14/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2547	3	3	3	0.00
14/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2664	3	3	3	0.00
14/07/2011	R208 On 04-August-11			Bond Future	8.42	91.3135	91.5370	91.3135	1,511.00
14/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	303	0	0	0	0.00
14/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	399	0	0	0	0.00
14/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	225	0	0	0	0.00
14/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1575	2	2	2	0.00
14/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1135	1	1	1	0.00
14/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1345	2	1	2	0.00
14/07/2011	R208 On 03-November-11			Bond Future	8.51	89.2670	89.4914	89.2670	6,037.00
14/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2505	2	3	2	0.00
14/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2695	3	3	3	0.00
14/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2322	2	2	2	0.00
14/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	481	0	0	0	1,995.00
14/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3093	3	3	3	0.00
14/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	900	1	1	1	665.00
14/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1374	1	1	1	0.00
14/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2016	2	2	2	665.00
14/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	813	1	1	1	1,995.00
14/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2746	3	3	3	0.00
14/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1196	1	1	1	0.00
14/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3861	4	4	4	0.00
14/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	989	1	1	1	0.00
14/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1088	1	1	1	0.00
14/07/2011	R208 On 02-February-12			Bond Future	8.60	90.6294	90.8544	90.6294	0.00
14/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3752	4	4	4	0.00
14/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3567	3	4	3	0.00
14/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3940	4	4	4	0.00
14/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1366	1	1	1	0.00
14/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1551	2	2	2	0.00
14/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1456	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
14/07/2011	R208 On 03-May-12			Bond Future	8.69	88.6025	88.8333	88.6025	0.00
14/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3973	4	4	4	0.00
14/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3805	4	4	4	0.00
14/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4144	4	4	4	0.00
14/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2149	2	2	2	0.00
14/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2360	2	2	2	0.00
14/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2252	2	2	2	0.00
14/07/2011	R209 On 04-August-11			Bond Future	8.94	75.1919	75.6617	75.1919	0.00
14/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	74	0	0	0	0.00
14/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	108	0	0	0	0.00
14/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	49	0	0	0	0.00
14/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8179	8	8	8	0.00
14/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3981	4	4	4	0.00
14/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3205	4	3	4	0.00
14/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3587	4	4	4	0.00
14/07/2011	R209 On 03-November-11			Bond Future	9.00	73.1577	73.6367	73.1577	1,316.00
14/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1489	1	1	1	0.00
14/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1642	1	2	1	0.00
14/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1347	1	1	1	0.00
14/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3732	4	4	4	0.00
14/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	3229	4	3	4	0.00
14/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3473	4	3	4	0.00
14/07/2011	R209 On 02-February-12			Bond Future	9.07	74.2778	74.7583	74.2778	0.00
14/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3085	3	3	3	0.00
14/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3272	3	3	3	0.00
14/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2904	3	3	3	0.00
14/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3827	4	4	4	0.00
14/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3431	4	3	4	0.00
14/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3624	4	4	4	0.00
14/07/2011	R209 On 03-May-12			Bond Future	9.14	72.2506	72.7470	72.2506	0.00
14/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3554	3	4	3	0.00
14/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3735	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3379	3	3	3	0.00
14/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4825	5	5	5	0.00
14/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4418	5	4	5	0.00
14/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4617	5	5	5	0.00
14/07/2011	R210 On 04-August-11			Bond Future	130.40	130.3959	130.3953	130.3959	615.00
14/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	24395	24	24	24	0.00
14/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	24445	24	24	24	0.00
14/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	24345	24	24	24	0.00
14/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R211 On 04-August-11			Bond Future	108.06	108.0642	108.0617	108.0642	0.00
14/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106562	107	107	107	0.00
14/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106512	107	107	107	0.00
14/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	106612	107	107	107	0.00
14/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R211 On 03-November-11			Bond Future	109.66	109.6628	109.6602	109.6628	529.00
14/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108410	108	108	108	0.00
14/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108360	108	108	108	0.00
14/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108460	108	108	108	0.00
14/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5103	106.5097	106.5103	3,852.00
14/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104010	104	104	104	0.00
14/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104060	104	104	104	0.00
14/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103960	104	104	104	0.00
14/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R212 On 03-November-11			Bond Future	108.09	108.0860	108.0853	108.0860	240.00
14/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105585	106	106	106	0.00
14/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105535	106	106	106	0.00
14/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105635	106	106	106	0.00
14/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 04-August-11			Bond Future	8.93	85.1261	85.4106	85.1261	0.00
14/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7426	8	7	8	0.00
14/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8335	9	8	9	0.00
14/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7879	8	8	8	0.00
14/07/2011	R213 On 03-November-11			Bond Future	9.00	82.8423	83.1306	82.8423	0.00
14/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2420	3	2	3	0.00
14/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1609	2	2	2	0.00
14/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	2013	2	2	2	0.00
14/07/2011	R213 On 02-February-12			Bond Future	9.08	84.1037	84.4031	84.1037	0.00
14/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	1002	1	1	1	0.00
14/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	224	1	0	1	0.00
14/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	612	1	1	1	0.00
14/07/2011	R213 On 03-May-12			Bond Future	9.16	81.8343	82.1370	81.8343	0.00
14/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	716	0	1	0	0.00
14/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1089	1	1	1	0.00
14/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	340	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
14/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
14/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
14/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
14/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
14/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
14/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
14/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
14/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
14/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
14/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
14/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
14/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
14/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
14/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
14/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
14/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
14/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
14/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
14/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
14/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
14/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
14/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
14/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/07/2011	TRT1 On 04-August-11			Index Future	350.94	350.1350	350.9430	350.1350	100.00
14/07/2011	TRT1 On 03-November-11			Index Future	355.69	354.8670	355.6870	354.8670	0.00
15/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	AL7T On 04-August-11			Index Future	385.59	385.6300	385.5870	385.6300	46.00
15/07/2011	AL7T On 03-November-11			Index Future	391.35	391.3970	391.3540	391.3970	0.00
15/07/2011	ALBI On 04-August-11			Index Future	354.03	354.1410	354.0260	354.1410	988.00
15/07/2011	ALBI On 03-November-11			Index Future	359.32	359.4370	359.3200	359.4370	0.00
15/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	CAAD On 19-September-11			Can-Do Future	0.03	0.0280	0.0262	0.0280	22,388.00
15/07/2011	CAAE On 19-September-11			Can-Do Future	0.15	0.1367	0.1458	0.1367	21,898.00
15/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	CRD1 On 04-August-11			Index Future	160.66	160.7020	160.6620	160.7020	2.00
15/07/2011	CRD1 On 03-November-11			Index Future	162.83	162.8740	162.8340	162.8740	0.00
15/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2011	GOVI On 04-August-11			GOVI	354.98	355.0880	354.9770	355.0880	181.00
15/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	69770	7	7	7	0.00
15/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	69670	7	7	7	0.00
15/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	69870	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
15/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
15/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
15/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
15/07/2011	GOVI On 03-November-11			GOVI	360.29	360.3990	360.2860	360.3990	0.00
15/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	32860	3	3	3	0.00
15/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	32760	3	3	3	0.00
15/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	32960	3	3	3	0.00
15/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
15/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
15/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
15/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2011	IGOV On 04-August-11			Index Future	155.63	155.5850	155.6320	155.5850	76.00
15/07/2011	IGOV On 03-November-11			Index Future	157.96	157.9120	157.9600	157.9120	0.00
15/07/2011	ILBI On 04-August-11			Index Future	415.30	415.4770	415.3030	415.4770	0.00
15/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/07/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	5,000.00
15/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	0.00
15/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	17,600.00
15/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.67	94.3200	94.3300	94.3200	600.00
15/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.75	94.2400	94.2500	94.2400	1,000.00
15/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.81	94.1800	94.1900	94.1800	5,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.10	93.8900	93.9000	93.8900	1,090.00
15/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.47	93.5200	93.5300	93.5200	2,890.00
15/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.77	93.2200	93.2300	93.2200	44,710.00
15/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.04	92.9500	92.9600	92.9500	490.00
15/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	290.00
15/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.61	92.3800	92.3900	92.3800	0.00
15/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
15/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
15/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
15/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/07/2011	OTH1 On 04-August-11			Index Future	348.52	348.6520	348.5160	348.6520	3.00
15/07/2011	OTH1 On 03-November-11			Index Future	353.73	353.8660	353.7280	353.8660	0.00
15/07/2011	R157 On 04-August-11			Bond Future	7.51	126.2575	126.2223	126.2575	11,676.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	401	0	0	0	1,000.00
15/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	506	1	1	1	0.00
15/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	311	0	0	0	0.00
15/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	59	0	0	0	1,320.00
15/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	2681	3	3	3	0.00
15/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	625	1	1	1	440.00
15/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1219	1	1	1	0.00
15/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	75	0	0	0	440.00
15/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	2	0	0	0	1,320.00
15/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	258	0	0	0	0.00
15/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	531	1	1	1	0.00
15/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	1265	1	1	1	0.00
15/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	334	0	0	0	0.00
15/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	425	0	0	0	0.00
15/07/2011	R157 On 03-November-11			Bond Future	7.62	121.3144	121.2776	121.3144	3,358.00
15/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2501	3	3	3	0.00
15/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2352	2	2	2	0.00
15/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2653	3	3	3	0.00
15/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	197	0	0	0	0.00
15/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	255	0	0	0	0.00
15/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	225	0	0	0	0.00
15/07/2011	R157 On 02-February-12			Bond Future	7.75	123.1614	123.1271	123.1614	0.00
15/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3048	3	3	3	0.00
15/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3179	3	3	3	0.00
15/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	2918	3	3	3	0.00
15/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	551	1	1	1	0.00
15/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	478	0	0	0	0.00
15/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	514	1	1	1	0.00
15/07/2011	R157 On 03-May-12			Bond Future	7.90	118.2111	118.1728	118.2111	0.00
15/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2223	2	2	2	0.00
15/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2325	2	2	2	0.00
15/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2123	2	2	2	0.00
15/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	1171	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
15/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	1058	1	1	1	0.00
15/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	1114	1	1	1	0.00
15/07/2011	R186 On 04-August-11			Bond Future	8.61	117.4084	117.3238	117.4084	12,586.00
15/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	134	0	0	0	0.00
15/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	193	0	0	0	0.00
15/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	91	0	0	0	0.00
15/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	270	0	0	0	600.00
15/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	9591	10	10	10	0.00
15/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1560	2	2	2	200.00
15/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3291	3	3	3	0.00
15/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	186	0	0	0	200.00
15/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
15/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	747	1	1	1	0.00
15/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	4069	4	4	4	0.00
15/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	2781	3	3	3	0.00
15/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	3190	3	3	3	0.00
15/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	3620	4	4	4	0.00
15/07/2011	R186 On 03-November-11			Bond Future	8.69	119.1420	119.0589	119.1420	13,414.00
15/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4490	5	4	5	0.00
15/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	4788	5	5	5	0.00
15/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4201	4	4	4	0.00
15/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3135	3	3	3	5,600.00
15/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	849	1	1	1	1,275.00
15/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1509	2	2	2	425.00
15/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2232	2	2	2	0.00
15/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5094	5	5	5	0.00
15/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1408	1	1	1	1,275.00
15/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	3544	4	4	4	425.00
15/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4720	5	5	5	0.00
15/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	6496	6	6	6	0.00
15/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1847	2	2	2	0.00
15/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2592	3	3	3	0.00
15/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1543	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
15/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1689	2	2	2	0.00
15/07/2011	R186 On 02-February-12			Bond Future	8.77	115.6669	115.5762	115.6669	2,500.00
15/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	4999	5	5	5	0.00
15/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	4740	5	5	5	0.00
15/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5264	5	5	5	0.00
15/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2768	3	3	3	0.00
15/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	3126	3	3	3	0.00
15/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2943	3	3	3	0.00
15/07/2011	R186 On 03-May-12			Bond Future	8.85	117.4168	117.3278	117.4168	0.00
15/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	5756	6	6	6	0.00
15/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5515	6	6	6	0.00
15/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6000	6	6	6	0.00
15/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	4268	4	4	4	0.00
15/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4657	5	5	5	0.00
15/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4460	4	4	4	0.00
15/07/2011	R189 On 04-August-11			Bond Future	214.56	214.5662	214.5567	214.5662	0.00
15/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2557	3	3	3	0.00
15/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2507	3	3	3	0.00
15/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2607	3	3	3	0.00
15/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R197 On 04-August-11			Bond Future	234.92	234.9200	234.9185	234.9200	30.00
15/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3418	3	3	3	0.00
15/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3468	3	3	3	0.00
15/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3368	3	3	3	0.00
15/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R201 On 04-August-11			Bond Future	7.11	106.0319	106.0198	106.0319	395.00
15/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	541	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
15/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	659	1	1	1	0.00
15/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	435	0	0	0	0.00
15/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	153	0	0	0	0.00
15/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	75	0	0	0	0.00
15/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	108	0	0	0	0.00
15/07/2011	R201 On 03-November-11			Bond Future	7.20	107.6017	107.5876	107.6017	953.00
15/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2339	2	2	2	0.00
15/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2216	2	2	2	0.00
15/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2461	2	2	2	0.00
15/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	101	0	0	0	0.00
15/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	131	0	0	0	0.00
15/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	117	0	0	0	0.00
15/07/2011	R201 On 02-February-12			Bond Future	7.30	104.8305	104.8175	104.8305	0.00
15/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2655	3	3	3	0.00
15/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	2765	3	3	3	0.00
15/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2548	3	3	3	0.00
15/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	242	0	0	0	0.00
15/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	206	0	0	0	0.00
15/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	223	0	0	0	0.00
15/07/2011	R201 On 03-May-12			Bond Future	7.43	106.4140	106.3996	106.4140	0.00
15/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1581	2	2	2	0.00
15/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1658	2	2	2	0.00
15/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1507	2	2	2	0.00
15/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	865	1	1	1	0.00
15/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	779	1	1	1	0.00
15/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	820	1	1	1	0.00
15/07/2011	R202 On 04-August-11			Bond Future	173.69	173.4170	173.6933	173.4170	22,108.00
15/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	172693	172	173	172	0.00
15/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	172743	172	173	172	0.00
15/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	172643	172	173	172	0.00
15/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	R202 On 03-November-11			Bond Future	176.26	175.9822	176.2627	175.9822	400.00
15/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	175763	175	176	175	0.00
15/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	175713	175	176	175	0.00
15/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	175813	176	176	176	0.00
15/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R203 On 04-August-11			Bond Future	8.12	103.9872	103.9444	103.9872	824.00
15/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	283	0	0	0	0.00
15/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	210	0	0	0	0.00
15/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	372	0	0	0	0.00
15/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	682	1	1	1	0.00
15/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	999	1	1	1	0.00
15/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	832	1	1	1	0.00
15/07/2011	R203 On 03-November-11			Bond Future	8.23	101.3621	101.3209	101.3621	1,604.00
15/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2018	2	2	2	0.00
15/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2170	2	2	2	0.00
15/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	1871	2	2	2	0.00
15/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	848	1	1	1	0.00
15/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	696	1	1	1	0.00
15/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	769	1	1	1	0.00
15/07/2011	R203 On 02-February-12			Bond Future	8.34	102.9071	102.8632	102.9071	0.00
15/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	2900	3	3	3	0.00
15/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	2758	3	3	3	0.00
15/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3045	3	3	3	0.00
15/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	1062	1	1	1	0.00
15/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	1205	1	1	1	0.00
15/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	1131	1	1	1	0.00
15/07/2011	R203 On 03-May-12			Bond Future	8.47	100.2994	100.2531	100.2994	0.00
15/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	2810	3	3	3	0.00
15/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	2939	3	3	3	0.00
15/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	2684	3	3	3	0.00
15/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1730	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
15/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1570	2	2	2	0.00
15/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1648	2	2	2	0.00
15/07/2011	R204 On 04-August-11			Bond Future	8.28	99.5828	99.5398	99.5828	220.00
15/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	106	0	0	0	0.00
15/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	153	0	0	0	0.00
15/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	72	0	0	0	0.00
15/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1884	2	2	2	0.00
15/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	1417	1	1	1	0.00
15/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1644	2	2	2	0.00
15/07/2011	R204 On 03-November-11			Bond Future	8.39	101.0596	101.0075	101.0596	2,130.00
15/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2656	3	3	3	0.00
15/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2481	3	2	3	0.00
15/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	2837	3	3	3	0.00
15/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	708	1	1	1	0.00
15/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	861	1	1	1	0.00
15/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	781	1	1	1	0.00
15/07/2011	R204 On 02-February-12			Bond Future	8.49	98.5673	98.5168	98.5673	0.00
15/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3564	4	4	4	0.00
15/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	3738	4	4	4	0.00
15/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3393	3	3	3	0.00
15/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	1111	1	1	1	0.00
15/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	968	1	1	1	0.00
15/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	1038	1	1	1	0.00
15/07/2011	R204 On 03-May-12			Bond Future	8.61	100.0561	100.0025	100.0561	0.00
15/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	2987	3	3	3	0.00
15/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	2852	3	3	3	0.00
15/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3126	3	3	3	0.00
15/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	2196	2	2	2	0.00
15/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2405	2	2	2	0.00
15/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2298	2	2	2	0.00
15/07/2011	R206 On 04-August-11			Bond Future	6.91	101.8478	101.8278	101.8478	9,866.00
15/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	333	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
15/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	264	0	0	0	0.00
15/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	410	0	0	0	0.00
15/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	93	0	0	0	0.00
15/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	169	0	0	0	0.00
15/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	127	0	0	0	0.00
15/07/2011	R206 On 03-November-11			Bond Future	7.01	103.3540	103.3339	103.3540	0.00
15/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1579	2	2	2	0.00
15/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1665	2	2	2	0.00
15/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1493	2	1	2	0.00
15/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	111	0	0	0	0.00
15/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	86	0	0	0	0.00
15/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	99	0	0	0	0.00
15/07/2011	R206 On 02-February-12			Bond Future	7.12	101.1645	101.1430	101.1645	0.00
15/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	1752	2	2	2	0.00
15/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1681	2	2	2	0.00
15/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	1827	2	2	2	0.00
15/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	181	0	0	0	0.00
15/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	211	0	0	0	0.00
15/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	194	0	0	0	0.00
15/07/2011	R206 On 03-May-12			Bond Future	7.28	102.6907	102.6703	102.6907	0.00
15/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	928	1	1	1	0.00
15/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	976	1	1	1	0.00
15/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	882	1	1	1	0.00
15/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	622	1	1	1	0.00
15/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	560	1	1	1	0.00
15/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	590	1	1	1	0.00
15/07/2011	R207 On 04-August-11			Bond Future	8.39	93.7290	93.7347	93.7290	6,115.00
15/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	303	0	0	0	0.00
15/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	402	0	0	0	0.00
15/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	222	0	0	0	0.00
15/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	1290	1	1	1	0.00
15/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	894	1	1	1	0.00
15/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	1082	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
15/07/2011	R207 On 03-November-11			Bond Future	8.48	95.1132	95.1187	95.1132	600.00
15/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2517	3	3	3	0.00
15/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2337	2	2	2	0.00
15/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2697	3	3	3	0.00
15/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	936	1	1	1	0.00
15/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	1120	1	1	1	0.00
15/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	1028	1	1	1	0.00
15/07/2011	R207 On 02-February-12			Bond Future	8.58	92.9225	92.9279	92.9225	0.00
15/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3497	3	3	3	0.00
15/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3676	4	4	4	0.00
15/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3322	3	3	3	0.00
15/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1330	1	1	1	0.00
15/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	1160	1	1	1	0.00
15/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1242	1	1	1	0.00
15/07/2011	R207 On 03-May-12			Bond Future	8.68	94.3252	94.3304	94.3252	0.00
15/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3002	3	3	3	0.00
15/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	2862	3	3	3	0.00
15/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3146	3	3	3	0.00
15/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2540	3	3	3	0.00
15/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2778	3	3	3	0.00
15/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2657	3	3	3	0.00
15/07/2011	R208 On 04-August-11			Bond Future	8.42	91.5370	91.5431	91.5370	1,511.00
15/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	290	0	0	0	0.00
15/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	385	0	0	0	0.00
15/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	214	0	0	0	0.00
15/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	1558	2	2	2	0.00
15/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	1115	1	1	1	0.00
15/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	1326	1	1	1	0.00
15/07/2011	R208 On 03-November-11			Bond Future	8.51	89.4914	89.4973	89.4914	6,037.00
15/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2502	3	3	3	0.00
15/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	2692	3	3	3	0.00
15/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2318	2	2	2	0.00
15/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	477	0	0	0	1,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3090	3	3	3	0.00
15/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	895	1	1	1	665.00
15/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1369	1	1	1	0.00
15/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	2005	2	2	2	665.00
15/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	804	1	1	1	1,995.00
15/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2735	3	3	3	0.00
15/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	1186	1	1	1	0.00
15/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3851	4	4	4	0.00
15/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	980	1	1	1	0.00
15/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	1079	1	1	1	0.00
15/07/2011	R208 On 02-February-12			Bond Future	8.60	90.8544	90.8602	90.8544	0.00
15/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	3750	4	4	4	0.00
15/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3565	4	4	4	0.00
15/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	3938	4	4	4	0.00
15/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1358	1	1	1	0.00
15/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1544	2	2	2	0.00
15/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1449	1	1	1	0.00
15/07/2011	R208 On 03-May-12			Bond Future	8.69	88.8333	88.8389	88.8333	0.00
15/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	3971	4	4	4	0.00
15/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4143	4	4	4	0.00
15/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	3803	4	4	4	0.00
15/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2352	2	2	2	0.00
15/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	2142	2	2	2	0.00
15/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	2245	2	2	2	0.00
15/07/2011	R209 On 04-August-11			Bond Future	8.94	75.6617	75.6307	75.6617	0.00
15/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	64	0	0	0	0.00
15/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	96	0	0	0	0.00
15/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	42	0	0	0	0.00
15/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8148	8	8	8	0.00
15/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	4005	4	4	4	0.00
15/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	3224	3	3	3	0.00
15/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3608	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
15/07/2011	R209 On	03-November-11			Bond Future	9.01	73.6367	73.6061	73.6367	1,316.00
15/07/2011	R209 On	03-November-11	8.75	Call	Bond Future	1468	1	1	1	0.00
15/07/2011	R209 On	03-November-11	8.80	Call	Bond Future	1620	2	2	2	0.00
15/07/2011	R209 On	03-November-11	8.70	Call	Bond Future	1326	1	1	1	0.00
15/07/2011	R209 On	03-November-11	8.70	Put	Bond Future	3741	4	4	4	0.00
15/07/2011	R209 On	03-November-11	8.80	Put	Bond Future	3237	3	3	3	0.00
15/07/2011	R209 On	03-November-11	8.75	Put	Bond Future	3483	3	3	3	0.00
15/07/2011	R209 On	02-February-12			Bond Future	9.08	74.7583	74.7281	74.7583	0.00
15/07/2011	R209 On	02-February-12	9.00	Call	Bond Future	3062	3	3	3	0.00
15/07/2011	R209 On	02-February-12	9.05	Call	Bond Future	3248	3	3	3	0.00
15/07/2011	R209 On	02-February-12	8.95	Call	Bond Future	2881	3	3	3	0.00
15/07/2011	R209 On	02-February-12	8.95	Put	Bond Future	3834	4	4	4	0.00
15/07/2011	R209 On	02-February-12	9.05	Put	Bond Future	3437	3	3	3	0.00
15/07/2011	R209 On	02-February-12	9.00	Put	Bond Future	3631	4	4	4	0.00
15/07/2011	R209 On	03-May-12			Bond Future	9.15	72.7470	72.7098	72.7470	0.00
15/07/2011	R209 On	03-May-12	9.00	Call	Bond Future	3529	4	4	4	0.00
15/07/2011	R209 On	03-May-12	8.95	Call	Bond Future	3355	3	3	3	0.00
15/07/2011	R209 On	03-May-12	9.05	Call	Bond Future	3709	4	4	4	0.00
15/07/2011	R209 On	03-May-12	9.05	Put	Bond Future	4429	4	4	4	0.00
15/07/2011	R209 On	03-May-12	8.95	Put	Bond Future	4838	5	5	5	0.00
15/07/2011	R209 On	03-May-12	9.00	Put	Bond Future	4629	5	5	5	0.00
15/07/2011	R210 On	04-August-11			Bond Future	130.39	130.3953	130.3946	130.3953	615.00
15/07/2011	R210 On	04-August-11	106.00	Call	Bond Future	24395	24	24	24	0.00
15/07/2011	R210 On	04-August-11	106.05	Call	Bond Future	24345	24	24	24	0.00
15/07/2011	R210 On	04-August-11	105.95	Call	Bond Future	24445	24	24	24	0.00
15/07/2011	R210 On	04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R210 On	04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R210 On	04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R211 On	04-August-11			Bond Future	108.06	108.0617	108.0592	108.0617	0.00
15/07/2011	R211 On	04-August-11	1.50	Call	Bond Future	106559	107	107	107	0.00
15/07/2011	R211 On	04-August-11	1.45	Call	Bond Future	106609	107	107	107	0.00
15/07/2011	R211 On	04-August-11	1.55	Call	Bond Future	106509	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R211 On 03-November-11			Bond Future	109.66	109.6602	109.6576	109.6602	529.00
15/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108408	108	108	108	0.00
15/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108358	108	108	108	0.00
15/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108458	108	108	108	0.00
15/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R212 On 04-August-11			Bond Future	106.51	106.5097	106.5091	106.5097	3,852.00
15/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104009	104	104	104	0.00
15/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	103959	104	104	104	0.00
15/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104059	104	104	104	0.00
15/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R212 On 03-November-11			Bond Future	108.08	108.0853	108.0845	108.0853	240.00
15/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105585	106	106	106	0.00
15/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105535	106	106	106	0.00
15/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105635	106	106	106	0.00
15/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 04-August-11			Bond Future	8.94	85.4106	85.3393	85.4106	0.00
15/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	7497	7	7	7	0.00
15/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	8406	8	8	8	0.00
15/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7950	8	8	8	0.00
15/07/2011	R213 On 03-November-11			Bond Future	9.01	83.1306	83.0603	83.1306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	2490	2	2	2	0.00
15/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1680	2	2	2	0.00
15/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	2083	2	2	2	0.00
15/07/2011	R213 On 02-February-12			Bond Future	9.09	84.4031	84.3262	84.4031	0.00
15/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	1079	1	1	1	0.00
15/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	301	0	0	0	0.00
15/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	689	1	1	1	0.00
15/07/2011	R213 On 03-May-12			Bond Future	9.17	82.1370	82.0536	82.1370	0.00
15/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	633	1	1	1	0.00
15/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1006	1	1	1	0.00
15/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	257	0	0	0	0.00
15/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
15/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
15/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
15/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
15/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
15/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
15/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
15/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
15/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
15/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
15/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
15/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
15/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
15/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
15/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
15/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
15/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
15/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
15/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
15/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
15/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
15/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
15/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
15/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/07/2011	TRT1 On 04-August-11			Index Future	350.82	350.9430	350.8210	350.9430	100.00
15/07/2011	TRT1 On 03-November-11			Index Future	355.56	355.6870	355.5640	355.6870	0.00