



# Derivatives Weekly Statistics Report

From: 25/07/2011 To: 26/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	AL7T On 04-August-11			Index Future	388.43	389.0040	388.4270	389.0040	46.00
25/07/2011	AL7T On 03-November-11			Index Future	394.22	394.8090	394.2220	394.8090	0.00
25/07/2011	ALBI On 04-August-11			Index Future	356.26	356.8140	356.2550	356.8140	949.00
25/07/2011	ALBI On 03-November-11			Index Future	361.57	362.1390	361.5700	362.1390	39.00
25/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	CAAD On 19-September-11			Can-Do Future	0.04	0.0373	0.0386	0.0373	22,388.00
25/07/2011	CAAE On 19-September-11			Can-Do Future	0.10	0.1056	0.1025	0.1056	21,898.00
25/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	CRD1 On 04-August-11			Index Future	161.53	161.5760	161.5250	161.5760	2.00
25/07/2011	CRD1 On 03-November-11			Index Future	163.71	163.7630	163.7110	163.7630	0.00
25/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2011	GOVI On 04-August-11			GOVI	357.17	357.6970	357.1710	357.6970	182.00
25/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	91710	10	9	10	0.00
25/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	91610	10	9	10	0.00
25/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	91810	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 03-November-11			GOVI	362.50	363.0350	362.5010	363.0350	0.00
25/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	55010	6	6	6	0.00
25/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	54910	6	5	6	0.00
25/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	55110	6	6	6	0.00
25/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
25/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
25/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2011	IGOV On 04-August-11			Index Future	156.09	156.0430	156.0860	156.0430	83.00
25/07/2011	IGOV On 03-November-11			Index Future	158.42	158.3720	158.4150	158.3720	0.00
25/07/2011	ILBI On 04-August-11			Index Future	422.82	416.5390	422.8230	416.5390	0.00
25/07/2011	ILBI On 02-February-12			Index Future	409.50	409.5000	409.5000	409.5000	29.00
25/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	0.00
25/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.4000	94.3900	94.4000	17,600.00
25/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3900	94.3700	94.3900	600.00
25/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3200	94.3100	94.3200	1,000.00
25/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2600	94.2500	94.2600	5,541.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	JBAF On	18-January-12			Jibar Tradeable Future	5.82	94.2100	94.1800	94.2100	0.00
25/07/2011	JBAF On	20-March-12			Jibar Tradeable Future	6.01	94.0300	93.9900	94.0300	1,090.00
25/07/2011	JBAF On	20-June-12			Jibar Tradeable Future	6.31	93.7400	93.6900	93.7400	2,890.00
25/07/2011	JBAF On	19-September-12			Jibar Tradeable Future	6.59	93.4700	93.4100	93.4700	44,710.00
25/07/2011	JBAF On	19-December-12			Jibar Tradeable Future	6.85	93.2100	93.1500	93.2100	490.00
25/07/2011	JBAF On	20-March-13			Jibar Tradeable Future	7.13	92.9200	92.8700	92.9200	290.00
25/07/2011	JBAF On	19-June-13			Jibar Tradeable Future	7.41	92.6300	92.5900	92.6300	0.00
25/07/2011	JN02 On	04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/07/2011	JN02 On	04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN02 On	04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN02 On	04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/07/2011	JN02 On	04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN02 On	04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/07/2011	JN02 On	04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN05 On	04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/07/2011	JN05 On	04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN05 On	04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/07/2011	JN05 On	04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN05 On	04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/07/2011	JN05 On	04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN05 On	04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN10 On	04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/07/2011	JN10 On	04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN10 On	04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/07/2011	JN10 On	04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
25/07/2011	JN10 On	04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
25/07/2011	JN10 On	04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
25/07/2011	JN10 On	04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/07/2011	OTH1 On	04-August-11			Index Future	350.93	351.6680	350.9270	351.6680	3.00
25/07/2011	OTH1 On	03-November-11			Index Future	356.16	356.9160	356.1630	356.9160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R157 On 04-August-11			Bond Future	7.41	126.6933	126.6186	126.6933	10,435.00
25/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	516	1	1	1	1,000.00
25/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	661	1	1	1	0.00
25/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	388	0	0	0	0.00
25/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	48	0	0	0	1,320.00
25/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	821	1	1	1	440.00
25/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1546	2	2	2	0.00
25/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3075	3	3	3	0.00
25/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
25/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	5	0	0	0	440.00
25/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	57	0	0	0	0.00
25/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	211	0	0	0	0.00
25/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	857	1	1	1	0.00
25/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	93	0	0	0	0.00
25/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	143	0	0	0	0.00
25/07/2011	R157 On 03-November-11			Bond Future	7.52	121.7530	121.6754	121.7530	3,358.00
25/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2815	3	3	3	0.00
25/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2658	3	3	3	0.00
25/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2975	3	3	3	0.00
25/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	122	0	0	0	0.00
25/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	163	0	0	0	0.00
25/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	141	0	0	0	0.00
25/07/2011	R157 On 02-February-12			Bond Future	7.63	123.6087	123.5294	123.6087	0.00
25/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3336	3	3	3	0.00
25/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3473	4	3	4	0.00
25/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3200	3	3	3	0.00
25/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	430	0	0	0	0.00
25/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	370	0	0	0	0.00
25/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	399	0	0	0	0.00
25/07/2011	R157 On 03-May-12			Bond Future	7.78	118.6524	118.5723	118.6524	0.00
25/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2451	3	2	3	0.00
25/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2345	2	2	2	0.00
25/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2558	3	3	3	0.00

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25/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	892	1	1	1	0.00
25/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	994	1	1	1	0.00
25/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	942	1	1	1	0.00
25/07/2011	R186 On 04-August-11			Bond Future	8.52	118.6219	118.1932	118.6219	13,376.00
25/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	81	0	0	0	0.00
25/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	137	0	0	0	0.00
25/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	46	0	0	0	0.00
25/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	219	0	0	0	600.00
25/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1897	2	2	2	200.00
25/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3991	4	4	4	0.00
25/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10460	11	10	11	0.00
25/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
25/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	16	0	0	0	200.00
25/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	214	0	0	0	0.00
25/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3155	3	3	3	0.00
25/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1860	2	2	2	0.00
25/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2265	2	2	2	0.00
25/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2698	2	3	2	0.00
25/07/2011	R186 On 03-November-11			Bond Future	8.60	120.3709	119.9405	120.3709	13,414.00
25/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4977	5	5	5	0.00
25/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5298	6	5	6	0.00
25/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4665	5	5	5	0.00
25/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3505	4	4	4	5,600.00
25/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	958	1	1	1	1,275.00
25/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1702	2	2	2	425.00
25/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2510	3	3	3	0.00
25/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5626	6	6	6	0.00
25/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1058	1	1	1	1,275.00
25/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2940	3	3	3	425.00
25/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4031	4	4	4	0.00
25/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5724	5	6	5	0.00
25/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1429	1	1	1	0.00
25/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2081	2	2	2	0.00

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25/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1172	1	1	1	0.00
25/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1294	1	1	1	0.00
25/07/2011	R186 On 02-February-12			Bond Future	8.67	116.9102	116.4783	116.9102	2,500.00
25/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5463	6	5	6	0.00
25/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5187	5	5	5	0.00
25/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5745	6	6	6	0.00
25/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2347	2	2	2	0.00
25/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2671	3	3	3	0.00
25/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2504	2	3	2	0.00
25/07/2011	R186 On 03-May-12			Bond Future	8.75	118.6637	118.2219	118.6637	0.00
25/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6184	6	6	6	0.00
25/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6441	7	6	7	0.00
25/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5931	6	6	6	0.00
25/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4179	4	4	4	0.00
25/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3815	4	4	4	0.00
25/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	3994	4	4	4	0.00
25/07/2011	R189 On 04-August-11			Bond Future	214.85	214.8640	214.8538	214.8640	0.00
25/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2854	3	3	3	0.00
25/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2904	3	3	3	0.00
25/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2804	3	3	3	0.00
25/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R197 On 04-August-11			Bond Future	235.13	235.1281	235.1263	235.1281	30.00
25/07/2011	R197 On 04-August-11	231.50	Call	Bond Future	3626	4	4	4	0.00
25/07/2011	R197 On 04-August-11	231.55	Call	Bond Future	3576	4	4	4	0.00
25/07/2011	R197 On 04-August-11	231.45	Call	Bond Future	3676	4	4	4	0.00
25/07/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R201 On 04-August-11			Bond Future	7.01	106.3664	106.3086	106.3664	395.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R201 On 04-August-11	7.25	Call	Bond Future	736	1	1	1	0.00
25/07/2011	R201 On 04-August-11	7.20	Call	Bond Future	598	1	1	1	0.00
25/07/2011	R201 On 04-August-11	7.30	Call	Bond Future	880	1	1	1	0.00
25/07/2011	R201 On 04-August-11	7.30	Put	Bond Future	7	0	0	0	0.00
25/07/2011	R201 On 04-August-11	7.20	Put	Bond Future	27	0	0	0	0.00
25/07/2011	R201 On 04-August-11	7.25	Put	Bond Future	14	0	0	0	0.00
25/07/2011	R201 On 03-November-11			Bond Future	7.10	107.9355	107.8760	107.9355	953.00
25/07/2011	R201 On 03-November-11	8.00	Call	Bond Future	2582	3	3	3	0.00
25/07/2011	R201 On 03-November-11	7.95	Call	Bond Future	2454	3	2	3	0.00
25/07/2011	R201 On 03-November-11	8.05	Call	Bond Future	2709	3	3	3	0.00
25/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	61	0	0	0	0.00
25/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	81	0	0	0	0.00
25/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	71	0	0	0	0.00
25/07/2011	R201 On 02-February-12			Bond Future	7.19	105.1702	105.1100	105.1702	0.00
25/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2890	3	3	3	0.00
25/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3004	3	3	3	0.00
25/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2779	3	3	3	0.00
25/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	181	0	0	0	0.00
25/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	153	0	0	0	0.00
25/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	165	0	0	0	0.00
25/07/2011	R201 On 03-May-12			Bond Future	7.31	106.7492	106.6868	106.7492	0.00
25/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1743	2	2	2	0.00
25/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1663	2	2	2	0.00
25/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1823	2	2	2	0.00
25/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	657	1	1	1	0.00
25/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	733	1	1	1	0.00
25/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	695	1	1	1	0.00
25/07/2011	R202 On 04-August-11			Bond Future	174.52	174.5205	174.5193	174.5205	22,118.00
25/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173519	174	174	174	0.00
25/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173469	173	173	173	0.00
25/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173569	174	174	174	0.00
25/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R202 On 03-November-11			Bond Future	177.09	177.0964	177.0948	177.0964	400.00
25/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176595	177	177	177	0.00
25/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176545	177	177	177	0.00
25/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176645	177	177	177	0.00
25/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R203 On 04-August-11			Bond Future	7.99	104.6562	104.5411	104.6562	824.00
25/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	387	1	0	1	0.00
25/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	525	1	1	1	0.00
25/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	274	0	0	0	0.00
25/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	466	0	0	0	0.00
25/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	238	0	0	0	0.00
25/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	339	0	0	0	0.00
25/07/2011	R203 On 03-November-11			Bond Future	8.09	102.0427	101.9227	102.0427	1,604.00
25/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2381	2	2	2	0.00
25/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2550	3	3	3	0.00
25/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2218	2	2	2	0.00
25/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	593	1	1	1	0.00
25/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	474	0	0	0	0.00
25/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	530	1	1	1	0.00
25/07/2011	R203 On 02-February-12			Bond Future	8.20	103.5959	103.4762	103.5959	0.00
25/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3274	3	3	3	0.00
25/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3121	3	3	3	0.00
25/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3430	4	3	4	0.00
25/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	834	1	1	1	0.00
25/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	955	1	1	1	0.00
25/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	892	1	1	1	0.00
25/07/2011	R203 On 03-May-12			Bond Future	8.33	100.9891	100.8660	100.9891	0.00
25/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3152	3	3	3	0.00
25/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3017	3	3	3	0.00
25/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3290	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1308	1	1	1	0.00
25/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1450	1	1	1	0.00
25/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1377	1	1	1	0.00
25/07/2011	R204 On 04-August-11			Bond Future	8.17	100.2858	100.1556	100.2858	220.00
25/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	103	0	0	0	0.00
25/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	61	0	0	0	0.00
25/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	165	0	0	0	0.00
25/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	813	1	1	1	0.00
25/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1258	1	1	1	0.00
25/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1025	1	1	1	0.00
25/07/2011	R204 On 03-November-11			Bond Future	8.27	101.7671	101.6356	101.7671	2,130.00
25/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	3052	3	3	3	0.00
25/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2860	3	3	3	0.00
25/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3248	3	3	3	0.00
25/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	491	0	0	0	0.00
25/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	612	1	1	1	0.00
25/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	549	1	1	1	0.00
25/07/2011	R204 On 02-February-12			Bond Future	8.37	99.2876	99.1501	99.2876	0.00
25/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3976	4	4	4	0.00
25/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4161	4	4	4	0.00
25/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3794	4	4	4	0.00
25/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	879	1	1	1	0.00
25/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	758	1	1	1	0.00
25/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	816	1	1	1	0.00
25/07/2011	R204 On 03-May-12			Bond Future	8.48	100.7766	100.6388	100.7766	0.00
25/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3308	3	3	3	0.00
25/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3456	4	3	4	0.00
25/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3163	3	3	3	0.00
25/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2079	2	2	2	0.00
25/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1889	2	2	2	0.00
25/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	1982	2	2	2	0.00
25/07/2011	R206 On 04-August-11			Bond Future	6.76	102.1951	102.1617	102.1951	9,866.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	553	1	1	1	0.00
25/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	658	1	1	1	0.00
25/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	454	0	0	0	0.00
25/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	25	0	0	0	0.00
25/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	7	0	0	0	0.00
25/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	13	0	0	0	0.00
25/07/2011	R206 On 03-November-11			Bond Future	6.84	103.7023	103.6700	103.7023	0.00
25/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1866	2	2	2	0.00
25/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1958	2	2	2	0.00
25/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1775	2	2	2	0.00
25/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	57	0	0	0	0.00
25/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	43	0	0	0	0.00
25/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	50	0	0	0	0.00
25/07/2011	R206 On 02-February-12			Bond Future	6.93	101.5177	101.4854	101.5177	0.00
25/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2027	2	2	2	0.00
25/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1951	2	2	2	0.00
25/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2105	2	2	2	0.00
25/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	117	0	0	0	0.00
25/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	138	0	0	0	0.00
25/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	126	0	0	0	0.00
25/07/2011	R206 On 03-May-12			Bond Future	7.07	103.0409	103.0078	103.0409	0.00
25/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1122	1	1	1	0.00
25/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1070	1	1	1	0.00
25/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1175	1	1	1	0.00
25/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	422	0	0	0	0.00
25/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	473	0	0	0	0.00
25/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	447	0	0	0	0.00
25/07/2011	R207 On 04-August-11			Bond Future	8.28	94.5832	94.3529	94.5832	6,115.00
25/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	361	1	0	1	0.00
25/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	247	0	0	0	0.00
25/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	503	1	1	1	0.00
25/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	377	0	0	0	0.00
25/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	697	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
25/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	522	0	1	0	0.00
25/07/2011	R207 On 03-November-11			Bond Future	8.37	95.9788	95.7488	95.9788	600.00
25/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2874	3	3	3	0.00
25/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2678	3	3	3	0.00
25/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	3071	3	3	3	0.00
25/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	680	1	1	1	0.00
25/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	831	1	1	1	0.00
25/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	754	1	1	1	0.00
25/07/2011	R207 On 02-February-12			Bond Future	8.46	93.8025	93.5679	93.8025	0.00
25/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3892	4	4	4	0.00
25/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	4082	4	4	4	0.00
25/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3705	4	4	4	0.00
25/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1073	1	1	1	0.00
25/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	926	1	1	1	0.00
25/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	997	1	1	1	0.00
25/07/2011	R207 On 03-May-12			Bond Future	8.56	95.2067	94.9734	95.2067	0.00
25/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3309	3	3	3	0.00
25/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3462	4	3	4	0.00
25/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3160	3	3	3	0.00
25/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2433	2	2	2	0.00
25/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2213	2	2	2	0.00
25/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2321	2	2	2	0.00
25/07/2011	R208 On 04-August-11			Bond Future	8.30	92.4384	92.2609	92.4384	1,511.00
25/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	345	0	0	0	0.00
25/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	483	1	0	1	0.00
25/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	237	0	0	0	0.00
25/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	863	1	1	1	0.00
25/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	495	0	0	0	0.00
25/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	664	1	1	1	0.00
25/07/2011	R208 On 03-November-11			Bond Future	8.38	90.4082	90.2287	90.4082	6,037.00
25/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2924	3	3	3	0.00
25/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3134	3	3	3	0.00
25/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2720	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	591	1	1	1	1,995.00
25/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3570	4	4	4	0.00
25/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1092	1	1	1	665.00
25/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1645	2	2	2	0.00
25/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1549	1	2	1	665.00
25/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	553	1	1	1	1,995.00
25/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2200	2	2	2	0.00
25/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	856	1	1	1	0.00
25/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3234	3	3	3	0.00
25/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	691	1	1	1	0.00
25/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	770	1	1	1	0.00
25/07/2011	R208 On 02-February-12			Bond Future	8.47	91.7850	91.5979	91.7850	0.00
25/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4199	4	4	4	0.00
25/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	4001	4	4	4	0.00
25/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4400	5	4	5	0.00
25/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1082	1	1	1	0.00
25/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1242	1	1	1	0.00
25/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1160	1	1	1	0.00
25/07/2011	R208 On 03-May-12			Bond Future	8.56	89.7642	89.5759	89.7642	0.00
25/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4382	5	4	5	0.00
25/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4204	4	4	4	0.00
25/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4564	5	5	5	0.00
25/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1826	2	2	2	0.00
25/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2016	2	2	2	0.00
25/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1919	2	2	2	0.00
25/07/2011	R209 On 04-August-11			Bond Future	8.89	76.4189	76.0661	76.4189	0.00
25/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	19	0	0	0	0.00
25/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	35	0	0	0	0.00
25/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	9	0	0	0	0.00
25/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8583	9	9	9	0.00
25/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3536	3	4	3	0.00
25/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2728	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3127	3	3	3	0.00
25/07/2011	R209 On 03-November-11			Bond Future	8.95	74.3998	74.0436	74.3998	1,316.00
25/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1537	2	2	2	0.00
25/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1698	2	2	2	0.00
25/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1386	2	1	2	0.00
25/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3364	3	3	3	0.00
25/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2878	3	3	3	0.00
25/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3114	3	3	3	0.00
25/07/2011	R209 On 02-February-12			Bond Future	9.02	75.5349	75.1754	75.5349	0.00
25/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3204	3	3	3	0.00
25/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3398	4	3	4	0.00
25/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	3015	3	3	3	0.00
25/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3521	3	4	3	0.00
25/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3140	3	3	3	0.00
25/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3326	3	3	3	0.00
25/07/2011	R209 On 03-May-12			Bond Future	9.09	73.5211	73.1587	73.5211	0.00
25/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3681	4	4	4	0.00
25/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3867	4	4	4	0.00
25/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3500	4	4	4	0.00
25/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4534	4	5	4	0.00
25/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4139	4	4	4	0.00
25/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4332	4	4	4	0.00
25/07/2011	R210 On 04-August-11			Bond Future	131.26	131.2628	131.2619	131.2628	615.00
25/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25262	25	25	25	0.00
25/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25312	25	25	25	0.00
25/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25212	25	25	25	0.00
25/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 04-August-11			Bond Future	108.48	108.4869	108.4842	108.4869	0.00
25/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106984	107	107	107	0.00
25/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106934	107	107	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107034	107	107	107	0.00
25/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 03-November-11			Bond Future	110.09	110.0882	110.0852	110.0882	529.00
25/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108835	109	109	109	0.00
25/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108885	109	109	109	0.00
25/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108785	109	109	109	0.00
25/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 04-August-11			Bond Future	106.70	106.6985	106.6977	106.6985	3,852.00
25/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104198	104	104	104	0.00
25/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104248	104	104	104	0.00
25/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104148	104	104	104	0.00
25/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 03-November-11			Bond Future	108.27	108.2733	108.2724	108.2733	240.00
25/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105772	106	106	106	0.00
25/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105722	106	106	106	0.00
25/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105822	106	106	106	0.00
25/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 04-August-11			Bond Future	8.85	86.4264	86.0723	86.4264	0.00
25/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7673	7	8	7	0.00
25/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6764	6	7	6	0.00
25/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7217	7	7	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	R213 On 03-November-11			Bond Future	8.92	84.1637	83.7987	84.1637	0.00
25/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1752	1	2	1	0.00
25/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	941	1	1	1	0.00
25/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1345	1	1	1	0.00
25/07/2011	R213 On 02-February-12			Bond Future	8.99	85.4446	85.0770	85.4446	0.00
25/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	62	0	0	0	0.00
25/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	450	1	0	1	0.00
25/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	328	0	0	0	0.00
25/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-May-12			Bond Future	9.07	83.1869	82.8090	83.1869	0.00
25/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1388	2	1	2	0.00
25/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1761	2	2	2	0.00
25/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	1012	1	1	1	0.00
25/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
25/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
25/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
25/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
25/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
25/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
25/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
25/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
25/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
25/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
25/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
25/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
25/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
25/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
25/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
25/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
25/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
25/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
25/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
25/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
25/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
25/07/2011	TRT1 On 04-August-11			Index Future	353.03	353.5600	353.0330	353.5600	100.00
25/07/2011	TRT1 On 03-November-11			Index Future	357.81	358.3440	357.8110	358.3440	0.00
26/07/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	AL7T On 04-August-11			Index Future	388.01	388.4270	388.0100	388.4270	46.00
26/07/2011	AL7T On 03-November-11			Index Future	393.80	394.2220	393.7990	394.2220	0.00
26/07/2011	AL7T On 02-February-12			Index Future	399.80	400.2280	399.7980	400.2280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	ALBI On 04-August-11			Index Future	355.99	356.2550	355.9890	356.2550	949.00
26/07/2011	ALBI On 03-November-11			Index Future	361.30	361.5700	361.3000	361.5700	39.00
26/07/2011	ALBI On 02-February-12			Index Future	366.81	367.0790	366.8050	367.0790	0.00
26/07/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	CAAD On 19-September-11			Can-Do Future	0.05	0.0386	0.0471	0.0386	22,388.00
26/07/2011	CAAE On 19-September-11			Can-Do Future	0.07	0.1025	0.0744	0.1025	21,898.00
26/07/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	CRD1 On 04-August-11			Index Future	161.48	161.5250	161.4750	161.5250	2.00
26/07/2011	CRD1 On 03-November-11			Index Future	163.66	163.7110	163.6610	163.7110	0.00
26/07/2011	CRD1 On 02-February-12			Index Future	165.87	165.9220	165.8720	165.9220	0.00
26/07/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2011	GOVI On 04-August-11			GOVI	356.93	357.1710	356.9270	357.1710	182.00
26/07/2011	GOVI On 04-August-11	348.00	Call	GOVI	89270	9	9	9	0.00
26/07/2011	GOVI On 04-August-11	348.01	Call	GOVI	89170	9	9	9	0.00
26/07/2011	GOVI On 04-August-11	347.99	Call	GOVI	89370	9	9	9	0.00
26/07/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 03-November-11			GOVI	362.25	362.5010	362.2520	362.5010	0.00
26/07/2011	GOVI On 03-November-11	357.00	Call	GOVI	52520	6	5	6	0.00
26/07/2011	GOVI On 03-November-11	357.01	Call	GOVI	52420	5	5	5	0.00
26/07/2011	GOVI On 03-November-11	356.99	Call	GOVI	52620	6	5	6	0.00
26/07/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 02-February-12			GOVI	367.77	368.0230	367.7710	368.0230	0.00
26/07/2011	GOVI On 02-February-12	369.00	Call	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 02-February-12	369.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	GOVI On 02-February-12	368.99	Call	GOVI	0	0	0	0	0.00
26/07/2011	GOVI On 02-February-12	368.99	Put	GOVI	12190	0	1	0	0.00
26/07/2011	GOVI On 02-February-12	369.01	Put	GOVI	12390	0	1	0	0.00
26/07/2011	GOVI On 02-February-12	369.00	Put	GOVI	12290	0	1	0	0.00
26/07/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2011	IGOV On 04-August-11			Index Future	156.08	156.0860	156.0840	156.0860	83.00
26/07/2011	IGOV On 03-November-11			Index Future	158.41	158.4150	158.4120	158.4150	0.00
26/07/2011	IGOV On 02-February-12			Index Future	160.83	161.0000	160.8260	161.0000	0.00
26/07/2011	ILBI On 04-August-11			Index Future	422.70	422.8230	422.7020	422.8230	0.00
26/07/2011	ILBI On 02-February-12			Index Future	435.62	409.5000	435.6180	409.5000	29.00
26/07/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/07/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/07/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/07/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/07/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/07/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/07/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	0.00
26/07/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	17,600.00
26/07/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	600.00
26/07/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.69	94.3100	94.3100	94.3100	1,000.00
26/07/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.76	94.2500	94.2400	94.2500	5,541.00
26/07/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	0.00
26/07/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.02	93.9900	93.9800	93.9900	1,090.00
26/07/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.30	93.6900	93.7000	93.6900	2,890.00
26/07/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.58	93.4100	93.4200	93.4100	44,710.00
26/07/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.12	92.8700	92.8800	92.8700	290.00
26/07/2011	JBAF On 19-June-13			Jibar Tradeable Future	7.39	92.5900	92.6100	92.5900	0.00
26/07/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/07/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/07/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/07/2011	OTH1 On 04-August-11			Index Future	350.55	350.9270	350.5500	350.9270	3.00
26/07/2011	OTH1 On 03-November-11			Index Future	355.78	356.1630	355.7810	356.1630	0.00
26/07/2011	OTH1 On 02-February-12			Index Future	361.20	361.6000	361.2010	361.6000	0.00
26/07/2011	R157 On 04-August-11			Bond Future	7.40	126.6186	126.6422	126.6186	10,435.00
26/07/2011	R157 On 04-August-11	7.50	Call	Bond Future	519	1	1	1	1,000.00
26/07/2011	R157 On 04-August-11	7.55	Call	Bond Future	669	1	1	1	0.00
26/07/2011	R157 On 04-August-11	7.45	Call	Bond Future	388	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R157 On 04-August-11	7.20	Call	Bond Future	43	0	0	0	1,320.00
26/07/2011	R157 On 04-August-11	7.60	Call	Bond Future	833	1	1	1	440.00
26/07/2011	R157 On 04-August-11	7.80	Call	Bond Future	1568	2	2	2	0.00
26/07/2011	R157 On 04-August-11	8.20	Call	Bond Future	3099	3	3	3	0.00
26/07/2011	R157 On 04-August-11	8.20	Put	Bond Future	0	0	0	0	1,320.00
26/07/2011	R157 On 04-August-11	7.80	Put	Bond Future	4	0	0	0	440.00
26/07/2011	R157 On 04-August-11	7.60	Put	Bond Future	46	0	0	0	0.00
26/07/2011	R157 On 04-August-11	7.45	Put	Bond Future	188	0	0	0	0.00
26/07/2011	R157 On 04-August-11	7.20	Put	Bond Future	829	1	1	1	0.00
26/07/2011	R157 On 04-August-11	7.55	Put	Bond Future	77	0	0	0	0.00
26/07/2011	R157 On 04-August-11	7.50	Put	Bond Future	123	0	0	0	0.00
26/07/2011	R157 On 03-November-11			Bond Future	7.51	121.6754	121.7013	121.6754	3,358.00
26/07/2011	R157 On 03-November-11	8.25	Call	Bond Future	2836	3	3	3	0.00
26/07/2011	R157 On 03-November-11	8.20	Call	Bond Future	2678	3	3	3	0.00
26/07/2011	R157 On 03-November-11	8.30	Call	Bond Future	2996	3	3	3	0.00
26/07/2011	R157 On 03-November-11	8.30	Put	Bond Future	117	0	0	0	0.00
26/07/2011	R157 On 03-November-11	8.20	Put	Bond Future	158	0	0	0	0.00
26/07/2011	R157 On 03-November-11	8.25	Put	Bond Future	136	0	0	0	0.00
26/07/2011	R157 On 02-February-12			Bond Future	7.63	123.5294	123.5569	123.5294	0.00
26/07/2011	R157 On 02-February-12	8.50	Call	Bond Future	3355	3	3	3	0.00
26/07/2011	R157 On 02-February-12	8.55	Call	Bond Future	3493	3	3	3	0.00
26/07/2011	R157 On 02-February-12	8.45	Call	Bond Future	3219	3	3	3	0.00
26/07/2011	R157 On 02-February-12	8.45	Put	Bond Future	422	0	0	0	0.00
26/07/2011	R157 On 02-February-12	8.55	Put	Bond Future	362	0	0	0	0.00
26/07/2011	R157 On 02-February-12	8.50	Put	Bond Future	391	0	0	0	0.00
26/07/2011	R157 On 03-May-12			Bond Future	7.77	118.5723	118.5979	118.5723	0.00
26/07/2011	R157 On 03-May-12	8.25	Call	Bond Future	2465	2	2	2	0.00
26/07/2011	R157 On 03-May-12	8.30	Call	Bond Future	2573	3	3	3	0.00
26/07/2011	R157 On 03-May-12	8.20	Call	Bond Future	2358	2	2	2	0.00
26/07/2011	R157 On 03-May-12	8.20	Put	Bond Future	981	1	1	1	0.00
26/07/2011	R157 On 03-May-12	8.30	Put	Bond Future	881	1	1	1	0.00
26/07/2011	R157 On 03-May-12	8.25	Put	Bond Future	930	1	1	1	0.00
26/07/2011	R157 On 02-August-12			Bond Future	7.94	8.0000	120.3491	8.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R157 On 02-August-12	8.00	Call	Bond Future	186	0	0	0	0.00
26/07/2011	R157 On 02-August-12	7.95	Call	Bond Future	38	0	0	0	0.00
26/07/2011	R157 On 02-August-12	8.05	Call	Bond Future	334	0	0	0	0.00
26/07/2011	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R186 On 04-August-11			Bond Future	8.54	118.1932	118.0603	118.1932	13,376.00
26/07/2011	R186 On 04-August-11	8.25	Call	Bond Future	56	0	0	0	0.00
26/07/2011	R186 On 04-August-11	8.30	Call	Bond Future	99	0	0	0	0.00
26/07/2011	R186 On 04-August-11	8.20	Call	Bond Future	30	0	0	0	0.00
26/07/2011	R186 On 04-August-11	8.35	Call	Bond Future	167	0	0	0	600.00
26/07/2011	R186 On 04-August-11	8.70	Call	Bond Future	1762	2	2	2	200.00
26/07/2011	R186 On 04-August-11	8.95	Call	Bond Future	3856	4	4	4	0.00
26/07/2011	R186 On 04-August-11	9.70	Call	Bond Future	10328	10	10	10	0.00
26/07/2011	R186 On 04-August-11	9.70	Put	Bond Future	0	0	0	0	600.00
26/07/2011	R186 On 04-August-11	8.95	Put	Bond Future	14	0	0	0	200.00
26/07/2011	R186 On 04-August-11	8.70	Put	Bond Future	212	0	0	0	0.00
26/07/2011	R186 On 04-August-11	8.20	Put	Bond Future	3272	3	3	3	0.00
26/07/2011	R186 On 04-August-11	8.35	Put	Bond Future	1941	2	2	2	0.00
26/07/2011	R186 On 04-August-11	8.30	Put	Bond Future	2359	2	2	2	0.00
26/07/2011	R186 On 04-August-11	8.25	Put	Bond Future	2806	3	3	3	0.00
26/07/2011	R186 On 03-November-11			Bond Future	8.61	119.9405	119.8007	119.9405	13,414.00
26/07/2011	R186 On 03-November-11	9.00	Call	Bond Future	4866	5	5	5	0.00
26/07/2011	R186 On 03-November-11	9.05	Call	Bond Future	5184	5	5	5	0.00
26/07/2011	R186 On 03-November-11	8.95	Call	Bond Future	4556	5	5	5	0.00
26/07/2011	R186 On 03-November-11	8.75	Call	Bond Future	3410	4	3	4	5,600.00
26/07/2011	R186 On 03-November-11	8.10	Call	Bond Future	913	1	1	1	1,275.00
26/07/2011	R186 On 03-November-11	8.35	Call	Bond Future	1637	2	2	2	425.00
26/07/2011	R186 On 03-November-11	8.55	Call	Bond Future	2429	3	2	3	0.00
26/07/2011	R186 On 03-November-11	9.10	Call	Bond Future	5510	6	6	6	0.00
26/07/2011	R186 On 03-November-11	9.10	Put	Bond Future	1082	1	1	1	1,275.00
26/07/2011	R186 On 03-November-11	8.55	Put	Bond Future	2999	3	3	3	425.00
26/07/2011	R186 On 03-November-11	8.35	Put	Bond Future	4106	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R186 On 03-November-11	8.10	Put	Bond Future	5819	6	6	6	0.00
26/07/2011	R186 On 03-November-11	8.95	Put	Bond Future	1460	1	1	1	0.00
26/07/2011	R186 On 03-November-11	8.75	Put	Bond Future	2126	2	2	2	0.00
26/07/2011	R186 On 03-November-11	9.05	Put	Bond Future	1197	1	1	1	0.00
26/07/2011	R186 On 03-November-11	9.00	Put	Bond Future	1323	1	1	1	0.00
26/07/2011	R186 On 02-February-12			Bond Future	8.69	116.4783	116.3318	116.4783	2,500.00
26/07/2011	R186 On 02-February-12	9.00	Call	Bond Future	5361	5	5	5	0.00
26/07/2011	R186 On 02-February-12	8.95	Call	Bond Future	5087	5	5	5	0.00
26/07/2011	R186 On 02-February-12	9.05	Call	Bond Future	5640	6	6	6	0.00
26/07/2011	R186 On 02-February-12	9.05	Put	Bond Future	2388	2	2	2	0.00
26/07/2011	R186 On 02-February-12	8.95	Put	Bond Future	2717	3	3	3	0.00
26/07/2011	R186 On 02-February-12	9.00	Put	Bond Future	2549	3	3	3	0.00
26/07/2011	R186 On 03-May-12			Bond Future	8.77	118.2219	118.0782	118.2219	0.00
26/07/2011	R186 On 03-May-12	9.00	Call	Bond Future	6091	6	6	6	0.00
26/07/2011	R186 On 03-May-12	8.95	Call	Bond Future	5840	6	6	6	0.00
26/07/2011	R186 On 03-May-12	9.05	Call	Bond Future	6346	6	6	6	0.00
26/07/2011	R186 On 03-May-12	9.05	Put	Bond Future	3864	4	4	4	0.00
26/07/2011	R186 On 03-May-12	8.95	Put	Bond Future	4232	4	4	4	0.00
26/07/2011	R186 On 03-May-12	9.00	Put	Bond Future	4045	4	4	4	0.00
26/07/2011	R186 On 02-August-12			Bond Future	8.86	8.7500	114.5296	8.7500	0.00
26/07/2011	R186 On 02-August-12	8.75	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R186 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R186 On 02-August-12	8.70	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R186 On 02-August-12	8.70	Put	Bond Future	1403	0	1	0	0.00
26/07/2011	R186 On 02-August-12	8.80	Put	Bond Future	512	0	1	0	0.00
26/07/2011	R186 On 02-August-12	8.75	Put	Bond Future	956	0	1	0	0.00
26/07/2011	R189 On 04-August-11			Bond Future	214.84	214.8538	214.8436	214.8538	0.00
26/07/2011	R189 On 04-August-11	212.00	Call	Bond Future	2844	3	3	3	0.00
26/07/2011	R189 On 04-August-11	212.05	Call	Bond Future	2794	3	3	3	0.00
26/07/2011	R189 On 04-August-11	211.95	Call	Bond Future	2894	3	3	3	0.00
26/07/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R189 On	03-November-11			Bond Future	211.91	212.0000	211.9085	212.0000	0.00
26/07/2011	R189 On	03-November-11	212.00	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On	03-November-11	211.95	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On	03-November-11	212.05	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R189 On	03-November-11	212.05	Put	Bond Future	142	0	0	0	0.00
26/07/2011	R189 On	03-November-11	211.95	Put	Bond Future	42	0	0	0	0.00
26/07/2011	R189 On	03-November-11	212.00	Put	Bond Future	92	0	0	0	0.00
26/07/2011	R197 On	04-August-11			Bond Future	235.12	235.1263	235.1246	235.1263	30.00
26/07/2011	R197 On	04-August-11	231.50	Call	Bond Future	3625	4	4	4	0.00
26/07/2011	R197 On	04-August-11	231.45	Call	Bond Future	3675	4	4	4	0.00
26/07/2011	R197 On	04-August-11	231.55	Call	Bond Future	3575	4	4	4	0.00
26/07/2011	R197 On	04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On	04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On	04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On	03-November-11			Bond Future	238.59	238.5000	238.5944	238.5000	0.00
26/07/2011	R197 On	03-November-11	238.50	Call	Bond Future	94	0	0	0	0.00
26/07/2011	R197 On	03-November-11	238.55	Call	Bond Future	44	0	0	0	0.00
26/07/2011	R197 On	03-November-11	238.45	Call	Bond Future	144	0	0	0	0.00
26/07/2011	R197 On	03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On	03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R197 On	03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R201 On	04-August-11			Bond Future	7.01	106.3086	106.3268	106.3086	395.00
26/07/2011	R201 On	04-August-11	7.25	Call	Bond Future	750	1	1	1	0.00
26/07/2011	R201 On	04-August-11	7.20	Call	Bond Future	610	1	1	1	0.00
26/07/2011	R201 On	04-August-11	7.30	Call	Bond Future	895	1	1	1	0.00
26/07/2011	R201 On	04-August-11	7.30	Put	Bond Future	4	0	0	0	0.00
26/07/2011	R201 On	04-August-11	7.20	Put	Bond Future	21	0	0	0	0.00
26/07/2011	R201 On	04-August-11	7.25	Put	Bond Future	10	0	0	0	0.00
26/07/2011	R201 On	03-November-11			Bond Future	7.09	107.8760	107.8958	107.8760	953.00
26/07/2011	R201 On	03-November-11	8.00	Call	Bond Future	2599	3	3	3	0.00
26/07/2011	R201 On	03-November-11	7.95	Call	Bond Future	2471	2	2	2	0.00
26/07/2011	R201 On	03-November-11	8.05	Call	Bond Future	2726	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
26/07/2011	R201 On 03-November-11	8.05	Put	Bond Future	58	0	0	0	0.00
26/07/2011	R201 On 03-November-11	7.95	Put	Bond Future	78	0	0	0	0.00
26/07/2011	R201 On 03-November-11	8.00	Put	Bond Future	68	0	0	0	0.00
26/07/2011	R201 On 02-February-12			Bond Future	7.18	105.1100	105.1283	105.1100	0.00
26/07/2011	R201 On 02-February-12	8.25	Call	Bond Future	2904	3	3	3	0.00
26/07/2011	R201 On 02-February-12	8.30	Call	Bond Future	3018	3	3	3	0.00
26/07/2011	R201 On 02-February-12	8.20	Call	Bond Future	2793	3	3	3	0.00
26/07/2011	R201 On 02-February-12	8.20	Put	Bond Future	176	0	0	0	0.00
26/07/2011	R201 On 02-February-12	8.30	Put	Bond Future	148	0	0	0	0.00
26/07/2011	R201 On 02-February-12	8.25	Put	Bond Future	161	0	0	0	0.00
26/07/2011	R201 On 03-May-12			Bond Future	7.30	106.6868	106.7060	106.6868	0.00
26/07/2011	R201 On 03-May-12	7.75	Call	Bond Future	1753	2	2	2	0.00
26/07/2011	R201 On 03-May-12	7.80	Call	Bond Future	1834	2	2	2	0.00
26/07/2011	R201 On 03-May-12	7.70	Call	Bond Future	1674	2	2	2	0.00
26/07/2011	R201 On 03-May-12	7.70	Put	Bond Future	725	1	1	1	0.00
26/07/2011	R201 On 03-May-12	7.80	Put	Bond Future	648	1	1	1	0.00
26/07/2011	R201 On 03-May-12	7.75	Put	Bond Future	686	1	1	1	0.00
26/07/2011	R201 On 02-August-12			Bond Future	7.46	7.5000	103.8722	7.5000	0.00
26/07/2011	R201 On 02-August-12	7.50	Call	Bond Future	94	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.45	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.55	Call	Bond Future	202	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.45	Put	Bond Future	15	0	0	0	0.00
26/07/2011	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 04-August-11			Bond Future	174.52	174.5193	174.5179	174.5193	22,118.00
26/07/2011	R202 On 04-August-11	1.00	Call	Bond Future	173518	174	174	174	0.00
26/07/2011	R202 On 04-August-11	0.95	Call	Bond Future	173568	174	174	174	0.00
26/07/2011	R202 On 04-August-11	1.05	Call	Bond Future	173468	173	173	173	0.00
26/07/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 03-November-11			Bond Future	177.09	177.0948	177.0934	177.0948	400.00
26/07/2011	R202 On 03-November-11	0.50	Call	Bond Future	176593	177	177	177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R202 On 03-November-11	0.55	Call	Bond Future	176543	177	177	177	0.00
26/07/2011	R202 On 03-November-11	0.45	Call	Bond Future	176643	177	177	177	0.00
26/07/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 02-February-12			Bond Future	177.13	177.1000	177.1266	177.1000	0.00
26/07/2011	R202 On 02-February-12	177.00	Call	Bond Future	127	0	0	0	0.00
26/07/2011	R202 On 02-February-12	177.05	Call	Bond Future	77	0	0	0	0.00
26/07/2011	R202 On 02-February-12	176.95	Call	Bond Future	177	0	0	0	0.00
26/07/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R203 On 04-August-11			Bond Future	7.99	104.5411	104.5459	104.5411	824.00
26/07/2011	R203 On 04-August-11	8.00	Call	Bond Future	371	0	0	0	0.00
26/07/2011	R203 On 04-August-11	8.05	Call	Bond Future	510	1	1	1	0.00
26/07/2011	R203 On 04-August-11	7.95	Call	Bond Future	258	0	0	0	0.00
26/07/2011	R203 On 04-August-11	7.95	Put	Bond Future	445	0	0	0	0.00
26/07/2011	R203 On 04-August-11	8.05	Put	Bond Future	218	0	0	0	0.00
26/07/2011	R203 On 04-August-11	8.00	Put	Bond Future	318	0	0	0	0.00
26/07/2011	R203 On 03-November-11			Bond Future	8.09	101.9227	101.9274	101.9227	1,604.00
26/07/2011	R203 On 03-November-11	8.50	Call	Bond Future	2380	2	2	2	0.00
26/07/2011	R203 On 03-November-11	8.55	Call	Bond Future	2548	3	3	3	0.00
26/07/2011	R203 On 03-November-11	8.45	Call	Bond Future	2216	2	2	2	0.00
26/07/2011	R203 On 03-November-11	8.45	Put	Bond Future	586	1	1	1	0.00
26/07/2011	R203 On 03-November-11	8.55	Put	Bond Future	468	0	0	0	0.00
26/07/2011	R203 On 03-November-11	8.50	Put	Bond Future	525	1	1	1	0.00
26/07/2011	R203 On 02-February-12			Bond Future	8.20	103.4762	103.4807	103.4762	0.00
26/07/2011	R203 On 02-February-12	8.75	Call	Bond Future	3273	3	3	3	0.00
26/07/2011	R203 On 02-February-12	8.70	Call	Bond Future	3120	3	3	3	0.00
26/07/2011	R203 On 02-February-12	8.80	Call	Bond Future	3429	3	3	3	0.00
26/07/2011	R203 On 02-February-12	8.80	Put	Bond Future	828	1	1	1	0.00
26/07/2011	R203 On 02-February-12	8.70	Put	Bond Future	949	1	1	1	0.00
26/07/2011	R203 On 02-February-12	8.75	Put	Bond Future	887	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R203 On 03-May-12			Bond Future	8.33	100.8660	100.8745	100.8660	0.00
26/07/2011	R203 On 03-May-12	8.75	Call	Bond Future	3154	3	3	3	0.00
26/07/2011	R203 On 03-May-12	8.80	Call	Bond Future	3292	3	3	3	0.00
26/07/2011	R203 On 03-May-12	8.70	Call	Bond Future	3019	3	3	3	0.00
26/07/2011	R203 On 03-May-12	8.70	Put	Bond Future	1443	1	1	1	0.00
26/07/2011	R203 On 03-May-12	8.80	Put	Bond Future	1301	1	1	1	0.00
26/07/2011	R203 On 03-May-12	8.75	Put	Bond Future	1371	1	1	1	0.00
26/07/2011	R203 On 02-August-12			Bond Future	8.46	8.5000	102.3638	8.5000	0.00
26/07/2011	R203 On 02-August-12	8.50	Call	Bond Future	146	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.45	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.55	Call	Bond Future	348	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.45	Put	Bond Future	57	0	0	0	0.00
26/07/2011	R203 On 02-August-12	8.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R204 On 04-August-11			Bond Future	8.18	100.1556	100.0797	100.1556	220.00
26/07/2011	R204 On 04-August-11	8.00	Call	Bond Future	77	0	0	0	0.00
26/07/2011	R204 On 04-August-11	7.95	Call	Bond Future	43	0	0	0	0.00
26/07/2011	R204 On 04-August-11	8.05	Call	Bond Future	129	0	0	0	0.00
26/07/2011	R204 On 04-August-11	8.05	Put	Bond Future	853	1	1	1	0.00
26/07/2011	R204 On 04-August-11	7.95	Put	Bond Future	1315	1	1	1	0.00
26/07/2011	R204 On 04-August-11	8.00	Put	Bond Future	1075	1	1	1	0.00
26/07/2011	R204 On 03-November-11			Bond Future	8.28	101.6356	101.5568	101.6356	2,130.00
26/07/2011	R204 On 03-November-11	8.75	Call	Bond Future	2986	3	3	3	0.00
26/07/2011	R204 On 03-November-11	8.70	Call	Bond Future	2797	3	3	3	0.00
26/07/2011	R204 On 03-November-11	8.80	Call	Bond Future	3181	3	3	3	0.00
26/07/2011	R204 On 03-November-11	8.80	Put	Bond Future	503	0	1	0	0.00
26/07/2011	R204 On 03-November-11	8.70	Put	Bond Future	628	1	1	1	0.00
26/07/2011	R204 On 03-November-11	8.75	Put	Bond Future	562	1	1	1	0.00
26/07/2011	R204 On 02-February-12			Bond Future	8.38	99.1501	99.0738	99.1501	0.00
26/07/2011	R204 On 02-February-12	9.00	Call	Bond Future	3915	4	4	4	0.00
26/07/2011	R204 On 02-February-12	9.05	Call	Bond Future	4099	4	4	4	0.00
26/07/2011	R204 On 02-February-12	8.95	Call	Bond Future	3734	4	4	4	0.00
26/07/2011	R204 On 02-February-12	8.95	Put	Bond Future	895	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R204 On 02-February-12	9.05	Put	Bond Future	772	1	1	1	0.00
26/07/2011	R204 On 02-February-12	9.00	Put	Bond Future	832	1	1	1	0.00
26/07/2011	R204 On 03-May-12			Bond Future	8.49	100.6388	100.5602	100.6388	0.00
26/07/2011	R204 On 03-May-12	8.75	Call	Bond Future	3257	3	3	3	0.00
26/07/2011	R204 On 03-May-12	8.70	Call	Bond Future	3113	3	3	3	0.00
26/07/2011	R204 On 03-May-12	8.80	Call	Bond Future	3404	3	3	3	0.00
26/07/2011	R204 On 03-May-12	8.80	Put	Bond Future	1916	2	2	2	0.00
26/07/2011	R204 On 03-May-12	8.70	Put	Bond Future	2108	2	2	2	0.00
26/07/2011	R204 On 03-May-12	8.75	Put	Bond Future	2010	2	2	2	0.00
26/07/2011	R204 On 02-August-12			Bond Future	8.62	8.5000	98.0150	8.5000	0.00
26/07/2011	R204 On 02-August-12	8.50	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R204 On 02-August-12	8.55	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R204 On 02-August-12	8.45	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R204 On 02-August-12	8.45	Put	Bond Future	814	0	1	0	0.00
26/07/2011	R204 On 02-August-12	8.55	Put	Bond Future	337	0	0	0	0.00
26/07/2011	R204 On 02-August-12	8.50	Put	Bond Future	575	0	1	0	0.00
26/07/2011	R206 On 04-August-11			Bond Future	6.75	102.1617	102.1862	102.1617	9,866.00
26/07/2011	R206 On 04-August-11	7.00	Call	Bond Future	574	1	1	1	0.00
26/07/2011	R206 On 04-August-11	7.05	Call	Bond Future	680	1	1	1	0.00
26/07/2011	R206 On 04-August-11	6.95	Call	Bond Future	471	0	0	0	0.00
26/07/2011	R206 On 04-August-11	6.95	Put	Bond Future	17	0	0	0	0.00
26/07/2011	R206 On 04-August-11	7.05	Put	Bond Future	5	0	0	0	0.00
26/07/2011	R206 On 04-August-11	7.00	Put	Bond Future	9	0	0	0	0.00
26/07/2011	R206 On 03-November-11			Bond Future	6.83	103.6700	103.6942	103.6700	0.00
26/07/2011	R206 On 03-November-11	7.75	Call	Bond Future	1888	2	2	2	0.00
26/07/2011	R206 On 03-November-11	7.80	Call	Bond Future	1979	2	2	2	0.00
26/07/2011	R206 On 03-November-11	7.70	Call	Bond Future	1796	2	2	2	0.00
26/07/2011	R206 On 03-November-11	7.70	Put	Bond Future	54	0	0	0	0.00
26/07/2011	R206 On 03-November-11	7.80	Put	Bond Future	40	0	0	0	0.00
26/07/2011	R206 On 03-November-11	7.75	Put	Bond Future	48	0	0	0	0.00
26/07/2011	R206 On 02-February-12			Bond Future	6.92	101.4854	101.5106	101.4854	0.00
26/07/2011	R206 On 02-February-12	8.00	Call	Bond Future	2048	2	2	2	0.00
26/07/2011	R206 On 02-February-12	7.95	Call	Bond Future	1971	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R206 On 02-February-12	8.05	Call	Bond Future	2126	2	2	2	0.00
26/07/2011	R206 On 02-February-12	8.05	Put	Bond Future	113	0	0	0	0.00
26/07/2011	R206 On 02-February-12	7.95	Put	Bond Future	133	0	0	0	0.00
26/07/2011	R206 On 02-February-12	8.00	Put	Bond Future	122	0	0	0	0.00
26/07/2011	R206 On 03-May-12			Bond Future	7.05	103.0078	103.0330	103.0078	0.00
26/07/2011	R206 On 03-May-12	7.50	Call	Bond Future	1137	1	1	1	0.00
26/07/2011	R206 On 03-May-12	7.55	Call	Bond Future	1191	1	1	1	0.00
26/07/2011	R206 On 03-May-12	7.45	Call	Bond Future	1085	1	1	1	0.00
26/07/2011	R206 On 03-May-12	7.45	Put	Bond Future	463	0	0	0	0.00
26/07/2011	R206 On 03-May-12	7.55	Put	Bond Future	413	0	0	0	0.00
26/07/2011	R206 On 03-May-12	7.50	Put	Bond Future	437	0	0	0	0.00
26/07/2011	R206 On 02-August-12			Bond Future	7.26	7.2500	100.7903	7.2500	0.00
26/07/2011	R206 On 02-August-12	7.25	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.20	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.30	Call	Bond Future	61	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.20	Put	Bond Future	74	0	0	0	0.00
26/07/2011	R206 On 02-August-12	7.25	Put	Bond Future	7	0	0	0	0.00
26/07/2011	R207 On 04-August-11			Bond Future	8.30	94.3529	94.2438	94.3529	6,115.00
26/07/2011	R207 On 04-August-11	8.25	Call	Bond Future	293	0	0	0	0.00
26/07/2011	R207 On 04-August-11	8.20	Call	Bond Future	193	0	0	0	0.00
26/07/2011	R207 On 04-August-11	8.30	Call	Bond Future	423	1	0	1	0.00
26/07/2011	R207 On 04-August-11	8.30	Put	Bond Future	406	0	0	0	0.00
26/07/2011	R207 On 04-August-11	8.20	Put	Bond Future	752	1	1	1	0.00
26/07/2011	R207 On 04-August-11	8.25	Put	Bond Future	563	1	1	1	0.00
26/07/2011	R207 On 03-November-11			Bond Future	8.39	95.7488	95.6369	95.7488	600.00
26/07/2011	R207 On 03-November-11	8.75	Call	Bond Future	2788	3	3	3	0.00
26/07/2011	R207 On 03-November-11	8.70	Call	Bond Future	2595	3	3	3	0.00
26/07/2011	R207 On 03-November-11	8.80	Call	Bond Future	2983	3	3	3	0.00
26/07/2011	R207 On 03-November-11	8.80	Put	Bond Future	704	1	1	1	0.00
26/07/2011	R207 On 03-November-11	8.70	Put	Bond Future	860	1	1	1	0.00
26/07/2011	R207 On 03-November-11	8.75	Put	Bond Future	780	1	1	1	0.00
26/07/2011	R207 On 02-February-12			Bond Future	8.48	93.5679	93.4536	93.5679	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R207 On 02-February-12	9.00	Call	Bond Future	3805	4	4	4	0.00
26/07/2011	R207 On 02-February-12	9.05	Call	Bond Future	3994	4	4	4	0.00
26/07/2011	R207 On 02-February-12	8.95	Call	Bond Future	3620	4	4	4	0.00
26/07/2011	R207 On 02-February-12	8.95	Put	Bond Future	1102	1	1	1	0.00
26/07/2011	R207 On 02-February-12	9.05	Put	Bond Future	952	1	1	1	0.00
26/07/2011	R207 On 02-February-12	9.00	Put	Bond Future	1025	1	1	1	0.00
26/07/2011	R207 On 03-May-12			Bond Future	8.58	94.9734	94.8570	94.9734	0.00
26/07/2011	R207 On 03-May-12	8.75	Call	Bond Future	3238	3	3	3	0.00
26/07/2011	R207 On 03-May-12	8.70	Call	Bond Future	3090	3	3	3	0.00
26/07/2011	R207 On 03-May-12	8.80	Call	Bond Future	3390	3	3	3	0.00
26/07/2011	R207 On 03-May-12	8.80	Put	Bond Future	2257	2	2	2	0.00
26/07/2011	R207 On 03-May-12	8.70	Put	Bond Future	2479	2	2	2	0.00
26/07/2011	R207 On 03-May-12	8.75	Put	Bond Future	2366	2	2	2	0.00
26/07/2011	R207 On 02-August-12			Bond Future	8.70	8.7500	92.6195	8.7500	0.00
26/07/2011	R207 On 02-August-12	8.75	Call	Bond Future	251	0	0	0	0.00
26/07/2011	R207 On 02-August-12	8.80	Call	Bond Future	506	0	1	0	0.00
26/07/2011	R207 On 02-August-12	8.70	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R207 On 02-August-12	8.70	Put	Bond Future	5	0	0	0	0.00
26/07/2011	R207 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R207 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R208 On 04-August-11			Bond Future	8.32	92.2609	92.1448	92.2609	1,511.00
26/07/2011	R208 On 04-August-11	8.25	Call	Bond Future	278	0	0	0	0.00
26/07/2011	R208 On 04-August-11	8.30	Call	Bond Future	403	0	0	0	0.00
26/07/2011	R208 On 04-August-11	8.20	Call	Bond Future	183	0	0	0	0.00
26/07/2011	R208 On 04-August-11	8.20	Put	Bond Future	925	1	1	1	0.00
26/07/2011	R208 On 04-August-11	8.30	Put	Bond Future	531	0	1	0	0.00
26/07/2011	R208 On 04-August-11	8.25	Put	Bond Future	713	1	1	1	0.00
26/07/2011	R208 On 03-November-11			Bond Future	8.40	90.2287	90.1092	90.2287	6,037.00
26/07/2011	R208 On 03-November-11	8.75	Call	Bond Future	2832	3	3	3	0.00
26/07/2011	R208 On 03-November-11	8.80	Call	Bond Future	3040	3	3	3	0.00
26/07/2011	R208 On 03-November-11	8.70	Call	Bond Future	2631	3	3	3	0.00
26/07/2011	R208 On 03-November-11	7.95	Call	Bond Future	555	1	1	1	1,995.00
26/07/2011	R208 On 03-November-11	8.90	Call	Bond Future	3471	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
26/07/2011	R208 On 03-November-11	8.20	Call	Bond Future	1038	1	1	1	665.00
26/07/2011	R208 On 03-November-11	8.40	Call	Bond Future	1576	2	2	2	0.00
26/07/2011	R208 On 03-November-11	8.40	Put	Bond Future	1600	2	2	2	665.00
26/07/2011	R208 On 03-November-11	8.90	Put	Bond Future	573	1	1	1	1,995.00
26/07/2011	R208 On 03-November-11	8.20	Put	Bond Future	2266	2	2	2	0.00
26/07/2011	R208 On 03-November-11	8.70	Put	Bond Future	887	1	1	1	0.00
26/07/2011	R208 On 03-November-11	7.95	Put	Bond Future	3317	3	3	3	0.00
26/07/2011	R208 On 03-November-11	8.80	Put	Bond Future	716	1	1	1	0.00
26/07/2011	R208 On 03-November-11	8.75	Put	Bond Future	798	1	1	1	0.00
26/07/2011	R208 On 02-February-12			Bond Future	8.49	91.5979	91.4812	91.5979	0.00
26/07/2011	R208 On 02-February-12	9.00	Call	Bond Future	4111	4	4	4	0.00
26/07/2011	R208 On 02-February-12	8.95	Call	Bond Future	3915	4	4	4	0.00
26/07/2011	R208 On 02-February-12	9.05	Call	Bond Future	4311	4	4	4	0.00
26/07/2011	R208 On 02-February-12	9.05	Put	Bond Future	1110	1	1	1	0.00
26/07/2011	R208 On 02-February-12	8.95	Put	Bond Future	1273	1	1	1	0.00
26/07/2011	R208 On 02-February-12	9.00	Put	Bond Future	1189	1	1	1	0.00
26/07/2011	R208 On 03-May-12			Bond Future	8.58	89.5759	89.4563	89.5759	0.00
26/07/2011	R208 On 03-May-12	9.00	Call	Bond Future	4300	4	4	4	0.00
26/07/2011	R208 On 03-May-12	9.05	Call	Bond Future	4481	5	4	5	0.00
26/07/2011	R208 On 03-May-12	8.95	Call	Bond Future	4124	4	4	4	0.00
26/07/2011	R208 On 03-May-12	8.95	Put	Bond Future	2056	2	2	2	0.00
26/07/2011	R208 On 03-May-12	9.05	Put	Bond Future	1863	2	2	2	0.00
26/07/2011	R208 On 03-May-12	9.00	Put	Bond Future	1956	2	2	2	0.00
26/07/2011	R208 On 02-August-12			Bond Future	8.68	8.7500	90.7767	8.7500	0.00
26/07/2011	R208 On 02-August-12	8.75	Call	Bond Future	371	0	0	0	0.00
26/07/2011	R208 On 02-August-12	8.70	Call	Bond Future	94	0	0	0	0.00
26/07/2011	R208 On 02-August-12	8.80	Call	Bond Future	646	0	1	0	0.00
26/07/2011	R208 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R208 On 02-August-12	8.70	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R208 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R209 On 04-August-11			Bond Future	8.91	76.0661	75.8790	76.0661	0.00
26/07/2011	R209 On 04-August-11	8.50	Call	Bond Future	10	0	0	0	0.00
26/07/2011	R209 On 04-August-11	8.55	Call	Bond Future	20	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R209 On 04-August-11	8.45	Call	Bond Future	4	0	0	0	0.00
26/07/2011	R209 On 04-August-11	10.10	Call	Bond Future	8396	9	8	9	0.00
26/07/2011	R209 On 04-August-11	10.10	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R209 On 04-August-11	8.45	Put	Bond Future	3718	4	4	4	0.00
26/07/2011	R209 On 04-August-11	8.55	Put	Bond Future	2900	3	3	3	0.00
26/07/2011	R209 On 04-August-11	8.50	Put	Bond Future	3305	3	3	3	0.00
26/07/2011	R209 On 03-November-11			Bond Future	8.98	74.0436	73.8512	74.0436	1,316.00
26/07/2011	R209 On 03-November-11	8.75	Call	Bond Future	1450	2	1	2	0.00
26/07/2011	R209 On 03-November-11	8.80	Call	Bond Future	1606	2	2	2	0.00
26/07/2011	R209 On 03-November-11	8.70	Call	Bond Future	1304	1	1	1	0.00
26/07/2011	R209 On 03-November-11	8.70	Put	Bond Future	3474	3	3	3	0.00
26/07/2011	R209 On 03-November-11	8.80	Put	Bond Future	2978	3	3	3	0.00
26/07/2011	R209 On 03-November-11	8.75	Put	Bond Future	3219	3	3	3	0.00
26/07/2011	R209 On 02-February-12			Bond Future	9.04	75.1754	74.9778	75.1754	0.00
26/07/2011	R209 On 02-February-12	9.00	Call	Bond Future	3095	3	3	3	0.00
26/07/2011	R209 On 02-February-12	9.05	Call	Bond Future	3285	3	3	3	0.00
26/07/2011	R209 On 02-February-12	8.95	Call	Bond Future	2910	3	3	3	0.00
26/07/2011	R209 On 02-February-12	8.95	Put	Bond Future	3613	4	4	4	0.00
26/07/2011	R209 On 02-February-12	9.05	Put	Bond Future	3224	3	3	3	0.00
26/07/2011	R209 On 02-February-12	9.00	Put	Bond Future	3415	3	3	3	0.00
26/07/2011	R209 On 03-May-12			Bond Future	9.11	73.1587	72.9562	73.1587	0.00
26/07/2011	R209 On 03-May-12	9.00	Call	Bond Future	3573	4	4	4	0.00
26/07/2011	R209 On 03-May-12	8.95	Call	Bond Future	3396	4	3	4	0.00
26/07/2011	R209 On 03-May-12	9.05	Call	Bond Future	3756	4	4	4	0.00
26/07/2011	R209 On 03-May-12	9.05	Put	Bond Future	4230	4	4	4	0.00
26/07/2011	R209 On 03-May-12	8.95	Put	Bond Future	4633	5	5	5	0.00
26/07/2011	R209 On 03-May-12	9.00	Put	Bond Future	4427	4	4	4	0.00
26/07/2011	R209 On 02-August-12			Bond Future	9.19	9.2500	74.0334	9.2500	0.00
26/07/2011	R209 On 02-August-12	9.25	Call	Bond Future	455	0	0	0	0.00
26/07/2011	R209 On 02-August-12	9.30	Call	Bond Future	819	0	1	0	0.00
26/07/2011	R209 On 02-August-12	9.20	Call	Bond Future	89	0	0	0	0.00
26/07/2011	R209 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R209 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R209 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 04-August-11			Bond Future	131.26	131.2619	131.2610	131.2619	615.00
26/07/2011	R210 On 04-August-11	106.00	Call	Bond Future	25261	25	25	25	0.00
26/07/2011	R210 On 04-August-11	106.05	Call	Bond Future	25211	25	25	25	0.00
26/07/2011	R210 On 04-August-11	105.95	Call	Bond Future	25311	25	25	25	0.00
26/07/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 03-November-11			Bond Future	131.50	131.0000	131.4966	131.0000	0.00
26/07/2011	R210 On 03-November-11	131.00	Call	Bond Future	497	0	0	0	0.00
26/07/2011	R210 On 03-November-11	130.95	Call	Bond Future	547	0	1	0	0.00
26/07/2011	R210 On 03-November-11	131.05	Call	Bond Future	447	0	0	0	0.00
26/07/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 04-August-11			Bond Future	108.48	108.4842	108.4815	108.4842	0.00
26/07/2011	R211 On 04-August-11	1.50	Call	Bond Future	106982	107	107	107	0.00
26/07/2011	R211 On 04-August-11	1.45	Call	Bond Future	107032	107	107	107	0.00
26/07/2011	R211 On 04-August-11	1.55	Call	Bond Future	106932	107	107	107	0.00
26/07/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 03-November-11			Bond Future	110.08	110.0852	110.0824	110.0852	529.00
26/07/2011	R211 On 03-November-11	1.25	Call	Bond Future	108832	109	109	109	0.00
26/07/2011	R211 On 03-November-11	1.30	Call	Bond Future	108782	109	109	109	0.00
26/07/2011	R211 On 03-November-11	1.20	Call	Bond Future	108882	109	109	109	0.00
26/07/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 02-February-12			Bond Future	110.42	110.5000	110.4217	110.5000	0.00
26/07/2011	R211 On 02-February-12	110.50	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 02-February-12	110.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R211 On 02-February-12	110.45	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R211 On 02-February-12	110.45	Put	Bond Future	28	0	0	0	0.00
26/07/2011	R211 On 02-February-12	110.55	Put	Bond Future	128	0	0	0	0.00
26/07/2011	R211 On 02-February-12	110.50	Put	Bond Future	78	0	0	0	0.00
26/07/2011	R212 On 04-August-11			Bond Future	106.70	106.6977	106.6970	106.6977	3,852.00
26/07/2011	R212 On 04-August-11	2.50	Call	Bond Future	104197	104	104	104	0.00
26/07/2011	R212 On 04-August-11	2.55	Call	Bond Future	104147	104	104	104	0.00
26/07/2011	R212 On 04-August-11	2.45	Call	Bond Future	104247	104	104	104	0.00
26/07/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 03-November-11			Bond Future	108.27	108.2724	108.2716	108.2724	240.00
26/07/2011	R212 On 03-November-11	2.50	Call	Bond Future	105772	106	106	106	0.00
26/07/2011	R212 On 03-November-11	2.55	Call	Bond Future	105722	106	106	106	0.00
26/07/2011	R212 On 03-November-11	2.45	Call	Bond Future	105822	106	106	106	0.00
26/07/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 02-February-12			Bond Future	108.45	108.5000	108.4527	108.5000	0.00
26/07/2011	R212 On 02-February-12	108.50	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.45	Call	Bond Future	3	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.55	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.55	Put	Bond Future	97	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R212 On 02-February-12	108.50	Put	Bond Future	47	0	0	0	0.00
26/07/2011	R213 On 04-August-11			Bond Future	8.87	86.0723	85.9121	86.0723	0.00
26/07/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 04-August-11	7.95	Put	Bond Future	7833	8	8	8	0.00
26/07/2011	R213 On 04-August-11	8.05	Put	Bond Future	6924	7	7	7	0.00
26/07/2011	R213 On 04-August-11	8.00	Put	Bond Future	7377	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	R213 On 03-November-11			Bond Future	8.94	83.7987	83.6407	83.7987	0.00
26/07/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-November-11	8.70	Put	Bond Future	1909	2	2	2	0.00
26/07/2011	R213 On 03-November-11	8.80	Put	Bond Future	1099	1	1	1	0.00
26/07/2011	R213 On 03-November-11	8.75	Put	Bond Future	1503	1	2	1	0.00
26/07/2011	R213 On 02-February-12			Bond Future	9.01	85.0770	84.9214	85.0770	0.00
26/07/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-February-12	9.05	Call	Bond Future	295	0	0	0	0.00
26/07/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-February-12	8.95	Put	Bond Future	484	0	0	0	0.00
26/07/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-February-12	9.00	Put	Bond Future	93	0	0	0	0.00
26/07/2011	R213 On 03-May-12			Bond Future	9.09	82.8090	82.6479	82.8090	0.00
26/07/2011	R213 On 03-May-12	9.25	Call	Bond Future	1227	1	1	1	0.00
26/07/2011	R213 On 03-May-12	9.30	Call	Bond Future	1600	2	2	2	0.00
26/07/2011	R213 On 03-May-12	9.20	Call	Bond Future	851	1	1	1	0.00
26/07/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-August-12			Bond Future	9.17	9.2500	83.8747	9.2500	0.00
26/07/2011	R213 On 02-August-12	9.25	Call	Bond Future	623	0	1	0	0.00
26/07/2011	R213 On 02-August-12	9.30	Call	Bond Future	995	0	1	0	0.00
26/07/2011	R213 On 02-August-12	9.20	Call	Bond Future	249	0	0	0	0.00
26/07/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
26/07/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 04-August-11			Bond Future	0.10	175.2175	174.4540	175.2175	0.00
26/07/2011	RZ02 On 04-August-11	1.00	Call	Bond Future	24940	25	25	25	0.00
26/07/2011	RZ02 On 04-August-11	0.95	Call	Bond Future	23667	24	24	24	0.00
26/07/2011	RZ02 On 04-August-11	1.05	Call	Bond Future	26199	26	26	26	0.00
26/07/2011	RZ02 On 04-August-11	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
26/07/2011	RZ02 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
26/07/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
26/07/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
26/07/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
26/07/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
26/07/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
26/07/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
26/07/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
26/07/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11			Bond Future	2.03	106.8072	106.8462	106.8072	0.00
26/07/2011	RZ12 On 04-August-11	2.00	Call	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11	2.05	Call	Bond Future	204	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11	1.95	Call	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11	1.95	Put	Bond Future	773	1	1	1	0.00
26/07/2011	RZ12 On 04-August-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 04-August-11	2.00	Put	Bond Future	283	0	0	0	0.00
26/07/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
26/07/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	1	1	1	0.00
26/07/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
26/07/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
26/07/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/07/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
26/07/2011	TRT1 On 04-August-11			Index Future	352.78	353.0330	352.7760	353.0330	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2011	TRT1 On 03-November-11			Index Future	357.55	357.8110	357.5520	357.8110	0.00
26/07/2011	TRT1 On 02-February-12			Index Future	362.38	363.0000	362.3800	363.0000	0.00