



Derivatives Monthly Statistics Report

For January 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	AL7T On 03-February-11			Index Future	376.41	375.0430	376.4060	375.0430	30.00
03/01/2011	ALBI On 03-February-11			Index Future	346.83	345.6220	346.8290	345.6220	1,164.00
03/01/2011	ALBI On 05-May-11			Index Future	351.84	350.6870	351.8440	350.6870	2.00
03/01/2011	CRD1 On 03-February-11			Index Future	154.11	153.6990	154.1140	153.6990	2.00
03/01/2011	CRD1 On 05-May-11			Index Future	156.22	155.7960	156.2160	155.7960	0.00
03/01/2011	GOVI On 03-February-11			GOVI	347.54	346.3730	347.5420	346.3730	211.00
03/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	45420	3	45420	3	0.00
03/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	45520	3	45520	3	0.00
03/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	45320	3	45320	3	0.00
03/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11			GOVI	352.57	351.4490	352.5670	351.4490	0.00
03/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	35670	2	35670	2	0.00
03/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	35570	2	35570	2	0.00
03/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	35770	2	35770	2	0.00
03/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
03/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
03/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2011	IGOV On 03-February-11			Index Future	148.43	148.4140	148.4280	148.4140	6.00
03/01/2011	IGOV On 05-May-11			Index Future	150.57	150.5890	150.5740	150.5890	0.00
03/01/2011	IGOV On 04-August-11			Index Future	152.74	152.7640	152.7350	152.7640	0.00

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03/01/2011	ILBI On 03-February-11			Index Future	402.16	402.6830	402.1620	402.6830	370.00
03/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.4930	5.5000	94.4930	7,791.00
03/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.44	94.5350	5.4400	94.5350	2,500.00
03/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.44	94.5500	5.4400	94.5500	5,790.00
03/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.44	94.5430	5.4400	94.5430	2.00
03/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.44	94.5390	5.4400	94.5390	1.00
03/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.44	94.5380	5.4400	94.5380	4,790.00
03/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.58	94.3950	5.5800	94.3950	14,590.00
03/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.84	94.1380	5.8400	94.1380	5,290.00
03/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.15	93.8590	6.1500	93.8590	290.00
03/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.47	93.5370	6.4700	93.5370	390.00
03/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.77	93.2330	6.7700	93.2330	41,390.00
03/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.05	92.9000	7.0500	92.9000	390.00
03/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2011	OTH1 On 03-February-11			Index Future	342.60	341.1950	342.5980	341.1950	3.00
03/01/2011	OTH1 On 05-May-11			Index Future	347.55	346.1950	347.5510	346.1950	0.00
03/01/2011	R157 On 03-February-11			Bond Future	7.30	129.0611	7.2980	129.0611	7,886.00
03/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2653	2	2653	2	0.00
03/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2857	3	2857	3	0.00
03/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2451	2	2451	2	0.00
03/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	49	0	49	0	0.00
03/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	26	0	26	0	0.00
03/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	36	0	36	0	0.00
03/01/2011	R157 On 05-May-11			Bond Future	7.40	124.1424	7.4040	124.1424	705.00
03/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2122	2	2122	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
03/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2265	2	2265	2	0.00
03/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1984	2	1984	2	0.00
03/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1850	2	1850	2	0.00
03/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	832	1	832	1	0.00
03/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	760	1	760	1	0.00
03/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	631	1	631	1	0.00
03/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	693	1	693	1	0.00
03/01/2011	R157 On 04-August-11			Bond Future	7.53	125.9525	7.5260	125.9525	0.00
03/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1530	1	1530	1	0.00
03/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1632	2	1632	2	0.00
03/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1432	1	1432	1	0.00
03/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1730	2	1730	2	0.00
03/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1538	2	1538	2	0.00
03/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1632	2	1632	2	0.00
03/01/2011	R186 On 03-February-11			Bond Future	8.27	120.4451	8.2660	120.4451	25,674.00
03/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7080	7	7080	7	0.00
03/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7518	7	7518	7	0.00
03/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6643	6	6643	6	0.00
03/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	157	0	157	0	3,000.00
03/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	92	0	92	0	0.00
03/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5472	6	5472	6	0.00
03/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	54	0	54	0	0.00
03/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	71	0	71	0	0.00
03/01/2011	R186 On 05-May-11			Bond Future	8.34	122.2093	8.3390	122.2093	0.00
03/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5605	5	5605	5	0.00
03/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5932	6	5932	6	0.00
03/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5285	5	5285	5	0.00
03/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1775	2	1775	2	5,500.00
03/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1822	2	1822	2	0.00
03/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5166	6	5166	6	0.00
03/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1536	2	1536	2	0.00
03/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1674	2	1674	2	0.00
03/01/2011	R186 On 04-August-11			Bond Future	8.42	118.6983	8.4170	118.6983	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3555		3	3555	3	0.00
03/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3335		3	3335	3	0.00
03/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3782		4	3782	4	0.00
03/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4915		5	4915	5	0.00
03/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5450		6	5450	6	0.00
03/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5177		5	5177	5	0.00
03/01/2011	R201 On 03-February-11			Bond Future	7.08		106.5427	7.0830	106.5427	489.00
03/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3104		3	3104	3	0.00
03/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2938		3	2938	3	0.00
03/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3269		3	3269	3	0.00
03/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1		0	1	0	0.00
03/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	3		0	3	0	0.00
03/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2		0	2	0	0.00
03/01/2011	R201 On 05-May-11			Bond Future	7.19		108.1029	7.1850	108.1029	0.00
03/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2109		2	2109	2	0.00
03/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1986		2	1986	2	0.00
03/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2235		2	2235	2	0.00
03/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	271		0	271	0	0.00
03/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	338		0	338	0	0.00
03/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	303		0	303	0	0.00
03/01/2011	R201 On 04-August-11			Bond Future	7.31		105.2704	7.3060	105.2704	0.00
03/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1081		1	1081	1	0.00
03/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1159		1	1159	1	0.00
03/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	1008		1	1008	1	0.00
03/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1328		1	1328	1	0.00
03/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1177		1	1177	1	0.00
03/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1250		1	1250	1	0.00
03/01/2011	R202 On 03-February-11			Bond Future	0.38		167.6610	0.3800	167.6610	3,689.00
03/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60524		61	60524	61	0.00
03/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61371		61	61371	61	0.00
03/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59668		60	59668	60	0.00
03/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0		0	0	0	0.00

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03/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11			Bond Future	0.30	170.1424	0.3030	170.1424	6,500.00
03/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43424	43	43424	43	0.00
03/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44452	45	44452	45	0.00
03/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42385	42	42385	42	0.00
03/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R203 On 03-February-11			Bond Future	7.90	104.8422	7.8970	104.8422	1,404.00
03/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3088	3	3088	3	0.00
03/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3321	3	3321	3	0.00
03/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1070	1	1070	1	1,000.00
03/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2858	3	2858	3	0.00
03/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	73	0	73	0	0.00
03/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	544	1	544	1	0.00
03/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	43	0	43	0	0.00
03/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	56	0	56	0	0.00
03/01/2011	R203 On 05-May-11			Bond Future	8.00	102.2173	8.0010	102.2173	0.00
03/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2302	2	2302	2	0.00
03/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2458	2	2458	2	0.00
03/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2150	2	2150	2	0.00
03/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1173	1	1173	1	0.00
03/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	994	1	994	1	0.00
03/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1081	1	1081	1	0.00
03/01/2011	R203 On 04-August-11			Bond Future	8.12	103.7116	8.1150	103.7116	0.00
03/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1808	2	1808	2	0.00
03/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1696	2	1696	2	0.00
03/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1925	2	1925	2	0.00
03/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2235	2	2235	2	0.00
03/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2485	3	2485	3	0.00
03/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2357	2	2357	2	0.00
03/01/2011	R204 On 03-February-11			Bond Future	8.01	100.6653	8.0130	100.6653	1,926.00
03/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2872	3	2872	3	0.00

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03/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3123	3	3123	3	0.00
03/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2628	2	2628	2	0.00
03/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	154	0	154	0	0.00
03/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	94	0	94	0	0.00
03/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	120	0	120	0	0.00
03/01/2011	R204 On 05-May-11			Bond Future	8.11	102.1405	8.1100	102.1405	0.00
03/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3136	3	3136	3	0.00
03/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2952	3	2952	3	0.00
03/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3325	3	3325	3	0.00
03/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	908	1	908	1	0.00
03/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1077	1	1077	1	0.00
03/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	990	1	990	1	0.00
03/01/2011	R204 On 04-August-11			Bond Future	8.22	99.6043	8.2160	99.6043	0.00
03/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1858	2	1858	2	0.00
03/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1982	2	1982	2	0.00
03/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1739	2	1739	2	0.00
03/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3190	3	3190	3	0.00
03/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2884	3	2884	3	0.00
03/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3034	3	3034	3	0.00
03/01/2011	R206 On 03-February-11			Bond Future	6.71	102.4325	6.7090	102.4325	0.00
03/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3361	3	3361	3	0.00
03/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3234	3	3234	3	0.00
03/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3489	3	3489	3	0.00
03/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
03/01/2011	R206 On 05-May-11			Bond Future	6.80	103.9339	6.8040	103.9339	0.00
03/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1857	2	1857	2	0.00
03/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1957	2	1957	2	0.00
03/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1759	2	1759	2	0.00
03/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	197	0	197	0	0.00
03/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	156	0	156	0	0.00
03/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	175	0	175	0	0.00

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03/01/2011	R206 On 04-August-11			Bond Future	6.92	101.6858	6.9230	101.6858	0.00
03/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	940	1	940	1	0.00
03/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	881	1	881	1	0.00
03/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1001	1	1001	1	0.00
03/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	720	1	720	1	0.00
03/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	821	1	821	1	0.00
03/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	769	1	769	1	0.00
03/01/2011	R207 On 03-February-11			Bond Future	8.10	94.8328	8.1010	94.8328	800.00
03/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3888	4	3888	4	0.00
03/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4161	4	4161	4	0.00
03/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3618	3	3618	3	0.00
03/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	76	0	76	0	0.00
03/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	45	0	45	0	0.00
03/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	58	0	58	0	0.00
03/01/2011	R207 On 05-May-11			Bond Future	8.19	96.2197	8.1930	96.2197	0.00
03/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3007	3	3007	3	0.00
03/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2821	3	2821	3	0.00
03/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3197	3	3197	3	0.00
03/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1120	1	1120	1	0.00
03/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1320	1	1320	1	0.00
03/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1217	1	1217	1	0.00
03/01/2011	R207 On 04-August-11			Bond Future	8.29	93.9859	8.2920	93.9859	0.00
03/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2452	2	2452	2	0.00
03/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2599	2	2599	2	0.00
03/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2310	2	2310	2	0.00
03/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2840	3	2840	3	0.00
03/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2553	3	2553	3	0.00
03/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2694	3	2694	3	0.00
03/01/2011	R208 On 03-February-11			Bond Future	8.12	92.7580	8.1190	92.7580	5,598.00
03/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3999	4	3999	4	0.00
03/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3716	3	3716	3	0.00
03/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4284	4	4284	4	0.00
03/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	53	0	53	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
03/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	91	0	91	0	0.00
03/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	70	0	70	0	0.00
03/01/2011	R208 On 05-May-11			Bond Future	8.20	90.7172	8.2000	90.7172	0.00
03/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3135	3	3135	3	0.00
03/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3337	3	3337	3	0.00
03/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2940	3	2940	3	0.00
03/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1391	2	1391	2	0.00
03/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1178	1	1178	1	0.00
03/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1280	1	1280	1	0.00
03/01/2011	R208 On 04-August-11			Bond Future	8.29	92.0411	8.2880	92.0411	0.00
03/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2604	2	2604	2	0.00
03/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2761	3	2761	3	0.00
03/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2451	2	2451	2	0.00
03/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2992	3	2992	3	0.00
03/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2688	3	2688	3	0.00
03/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2837	3	2837	3	0.00
03/01/2011	R209 On 03-February-11			Bond Future	8.24	80.7782	8.2440	80.7782	22,599.00
03/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6264	6	6264	6	0.00
03/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6631	6	6631	6	0.00
03/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5896	6	5896	6	0.00
03/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	80	0	80	0	0.00
03/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	47	0	47	0	0.00
03/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	62	0	62	0	0.00
03/01/2011	R209 On 05-May-11			Bond Future	8.30	78.8224	8.2990	78.8224	0.00
03/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3818	4	3818	4	0.00
03/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4072	4	4072	4	0.00
03/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3570	3	3570	3	0.00
03/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2280	2	2280	2	0.00
03/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1946	2	1946	2	0.00
03/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2108	2	2108	2	0.00
03/01/2011	R209 On 04-August-11			Bond Future	8.36	79.9652	8.3550	79.9652	0.00
03/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4458	4	4458	4	0.00
03/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4695	4	4695	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
03/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4226		4	4226	4	0.00
03/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13355		13	13355	13	0.00
03/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	438		0	438	0	0.00
03/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3420		4	3420	4	0.00
03/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3054		3	3054	3	0.00
03/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3233		3	3233	3	0.00
03/01/2011	R210 On 03-February-11			Bond Future	0.96		126.7969	0.9610	126.7969	2.00
03/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32455		32	32455	32	0.00
03/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33087		33	33087	33	0.00
03/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31817		32	31817	32	0.00
03/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R211 On 03-February-11			Bond Future	1.74		104.3812	1.7370	104.3812	589.00
03/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4315		4	4315	4	0.00
03/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4590		5	4590	5	0.00
03/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4038		4	4038	4	0.00
03/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R212 On 03-February-11			Bond Future	2.48		102.6122	2.4840	102.6122	2,518.00
03/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4866		5	4866	5	0.00
03/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5323		5	5323	5	0.00
03/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4406		4	4406	4	0.00
03/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0		0	0	0	0.00
03/01/2011	R213 On 03-February-11			Bond Future	8.34		89.6569	8.3430	89.6569	0.00
03/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0		0	0	0	0.00
03/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0		0	0	0	0.00
03/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0		0	0	0	0.00
03/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2608		3	2608	3	0.00
03/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3525		4	3525	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
03/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3065	4	3065	4	0.00
03/01/2011	R213 On 05-May-11			Bond Future	8.40	87.4278	8.4040	87.4278	0.00
03/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4037	5	4037	5	0.00
03/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3124	4	3124	4	0.00
03/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3579	4	3579	4	0.00
03/01/2011	R213 On 04-August-11			Bond Future	8.47	88.7001	8.4690	88.7001	0.00
03/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3664	4	3664	4	0.00
03/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4573	5	4573	5	0.00
03/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4116	5	4116	5	0.00
03/01/2011	TRT1 On 03-February-11			Index Future	343.42	342.2470	343.4220	342.2470	100.00
03/01/2011	TRT1 On 05-May-11			Index Future	348.11	346.9160	348.1080	346.9160	0.00
04/01/2011	AL7T On 03-February-11			Index Future	377.59	376.4060	377.5910	376.4060	30.00
04/01/2011	ALBI On 03-February-11			Index Future	347.93	346.8290	347.9290	346.8290	1,164.00
04/01/2011	ALBI On 05-May-11			Index Future	352.96	351.8440	352.9600	351.8440	2.00
04/01/2011	CRD1 On 03-February-11			Index Future	154.36	154.1140	154.3640	154.1140	2.00
04/01/2011	CRD1 On 05-May-11			Index Future	156.47	156.2160	156.4700	156.2160	0.00
04/01/2011	GOVI On 03-February-11			GOVI	348.60	347.5420	348.6000	347.5420	211.00
04/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	56000	5	56000	5	0.00
04/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	55900	5	55900	5	0.00
04/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	56100	5	56100	5	0.00
04/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11			GOVI	353.64	352.5670	353.6400	352.5670	0.00
04/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	46400	4	46400	4	0.00
04/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	46500	4	46500	4	0.00
04/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	46300	4	46300	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
04/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
04/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
04/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2011	IGOV On 03-February-11			Index Future	148.42	148.4280	148.4220	148.4280	6.00
04/01/2011	IGOV On 05-May-11			Index Future	150.57	150.5740	150.5680	150.5740	0.00
04/01/2011	IGOV On 04-August-11			Index Future	152.73	152.7350	152.7290	152.7350	0.00
04/01/2011	ILBI On 03-February-11			Index Future	402.15	402.1620	402.1490	402.1620	370.00
04/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.49	94.5000	5.4920	94.5000	7,791.00
04/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.42	94.5600	5.4240	94.5600	2,500.00
04/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.40	94.5600	5.3950	94.5600	5,790.00
04/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.37	94.5600	5.3710	94.5600	2.00
04/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.37	94.5600	5.3710	94.5600	2,000.00
04/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.37	94.5600	5.3720	94.5600	3,790.00
04/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.49	94.4200	5.4900	94.4200	14,590.00
04/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.77	94.1600	5.7670	94.1600	5,290.00
04/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.04	93.8500	6.0390	93.8500	290.00
04/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.37	93.5300	6.3660	93.5300	390.00
04/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.68	93.2300	6.6770	93.2300	41,490.00
04/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.90	92.9500	6.9000	92.9500	390.00
04/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2011	OTH1 On 03-February-11			Index Future	343.92	342.5980	343.9190	342.5980	3.00
04/01/2011	OTH1 On 05-May-11			Index Future	348.89	347.5510	348.8910	347.5510	0.00
04/01/2011	R157 On 03-February-11			Bond Future	7.25	129.2811	7.2500	129.2811	7,886.00
04/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2853	3	2853	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
04/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2647	2	2647	2	0.00
04/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	3060	3	3060	3	0.00
04/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	17	0	17	0	0.00
04/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	33	0	33	0	0.00
04/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	24	0	24	0	0.00
04/01/2011	R157 On 05-May-11			Bond Future	7.35	124.3419	7.3530	124.3419	705.00
04/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2264	2	2264	2	0.00
04/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2411	2	2411	2	0.00
04/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	2121	2	2121	2	0.00
04/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1982	2	1982	2	0.00
04/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	751	1	751	1	0.00
04/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	685	1	685	1	0.00
04/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	565	1	565	1	0.00
04/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	623	1	623	1	0.00
04/01/2011	R157 On 04-August-11			Bond Future	7.47	126.1440	7.4710	126.1440	0.00
04/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1636	2	1636	2	0.00
04/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1533	1	1533	1	0.00
04/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1742	2	1742	2	0.00
04/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1433	2	1433	2	0.00
04/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1615	2	1615	2	0.00
04/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1522	2	1522	2	0.00
04/01/2011	R186 On 03-February-11			Bond Future	8.21	120.9425	8.2090	120.9425	25,674.00
04/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7625	7	7625	7	0.00
04/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	8069	8	8069	8	0.00
04/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	203	0	203	0	3,000.00
04/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	7182	7	7182	7	0.00
04/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	61	0	61	0	0.00
04/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	4947	5	4947	5	0.00
04/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	34	0	34	0	0.00
04/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	46	0	46	0	0.00
04/01/2011	R186 On 05-May-11			Bond Future	8.28	122.6979	8.2810	122.6979	0.00
04/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5997	6	5997	6	0.00
04/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	6335	6	6335	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5666	5	5666	5	0.00
04/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1969	2	1969	2	5,500.00
04/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1633	2	1633	2	0.00
04/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4790	5	4790	5	0.00
04/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1369	2	1369	2	0.00
04/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1496	2	1496	2	0.00
04/01/2011	R186 On 04-August-11			Bond Future	8.36	119.1874	8.3570	119.1874	0.00
04/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3816	4	3816	4	0.00
04/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	4054	4	4054	4	0.00
04/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3586	3	3586	3	0.00
04/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5121	5	5121	5	0.00
04/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4608	5	4608	5	0.00
04/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	4859	5	4859	5	0.00
04/01/2011	R201 On 03-February-11			Bond Future	7.05	106.7148	7.0460	106.7148	489.00
04/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3230	3	3230	3	0.00
04/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3396	3	3396	3	0.00
04/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	3065	3	3065	3	0.00
04/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00
04/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
04/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
04/01/2011	R201 On 05-May-11			Bond Future	7.15	108.2578	7.1450	108.2578	0.00
04/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2208	2	2208	2	0.00
04/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	2082	2	2082	2	0.00
04/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2337	2	2337	2	0.00
04/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	244	0	244	0	0.00
04/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	305	0	305	0	0.00
04/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	273	0	273	0	0.00
04/01/2011	R201 On 04-August-11			Bond Future	7.26	105.4180	7.2620	105.4180	0.00
04/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1144	1	1144	1	0.00
04/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	1068	1	1068	1	0.00
04/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1224	1	1224	1	0.00
04/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1109	1	1109	1	0.00
04/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1255	1	1255	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
04/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1180	1	1180	1	0.00
04/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6610	0.3800	167.6610	3,689.00
04/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60524	61	60524	61	0.00
04/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61371	61	61371	61	0.00
04/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59668	60	59668	60	0.00
04/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0831	0.3030	170.0831	6,500.00
04/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43424	43	43424	43	0.00
04/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44452	44	44452	44	0.00
04/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42385	42	42385	42	0.00
04/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R203 On 03-February-11			Bond Future	7.84	105.1031	7.8400	105.1031	1,404.00
04/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3361	3	3361	3	0.00
04/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3598	3	3598	3	0.00
04/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	3127	3	3127	3	0.00
04/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1245	1	1245	1	1,000.00
04/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	50	0	50	0	0.00
04/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	426	1	426	1	0.00
04/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	27	0	27	0	0.00
04/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	36	0	36	0	0.00
04/01/2011	R203 On 05-May-11			Bond Future	7.94	102.4591	7.9410	102.4591	0.00
04/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2486	2	2486	2	0.00
04/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2648	2	2648	2	0.00
04/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2327	2	2327	2	0.00
04/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1052	1	1052	1	0.00
04/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	887	1	887	1	0.00
04/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	968	1	968	1	0.00
04/01/2011	R203 On 04-August-11			Bond Future	8.05	103.9444	8.0510	103.9444	0.00
04/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1949	2	1949	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
04/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	2072	2	2072	2	0.00
04/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1831	2	1831	2	0.00
04/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2315	2	2315	2	0.00
04/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2077	2	2077	2	0.00
04/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2193	2	2193	2	0.00
04/01/2011	R204 On 03-February-11			Bond Future	7.95	100.9867	7.9510	100.9867	1,926.00
04/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	3190	3	3190	3	0.00
04/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2937	3	2937	3	0.00
04/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3448	3	3448	3	0.00
04/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	61	0	61	0	0.00
04/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	106	0	106	0	0.00
04/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	80	0	80	0	0.00
04/01/2011	R204 On 05-May-11			Bond Future	8.05	102.4468	8.0450	102.4468	0.00
04/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3383	3	3383	3	0.00
04/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	3191	3	3191	3	0.00
04/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3580	3	3580	3	0.00
04/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	799	1	799	1	0.00
04/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	953	1	953	1	0.00
04/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	873	1	873	1	0.00
04/01/2011	R204 On 04-August-11			Bond Future	8.15	99.9011	8.1480	99.9011	0.00
04/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	2017	2	2017	2	0.00
04/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1892	2	1892	2	0.00
04/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	2147	2	2147	2	0.00
04/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2681	3	2681	3	0.00
04/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	2975	3	2975	3	0.00
04/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	2825	3	2825	3	0.00
04/01/2011	R206 On 03-February-11			Bond Future	6.67	102.5653	6.6670	102.5653	0.00
04/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3473	3	3473	3	0.00
04/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3600	3	3600	3	0.00
04/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3345	3	3345	3	0.00
04/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R206 On 03-February-11	8.00	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
04/01/2011	R206 On 05-May-11			Bond Future	6.76	104.0486	6.7580	104.0486	0.00
04/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1949	2	1949	2	0.00
04/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	2051	2	2051	2	0.00
04/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1849	2	1849	2	0.00
04/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	174	0	174	0	0.00
04/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	137	0	137	0	0.00
04/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	155	0	155	0	0.00
04/01/2011	R206 On 04-August-11			Bond Future	6.87	101.7923	6.8710	101.7923	0.00
04/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	1002	1	1002	1	0.00
04/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1065	1	1065	1	0.00
04/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	939	1	939	1	0.00
04/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	764	1	764	1	0.00
04/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	668	1	668	1	0.00
04/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	716	1	716	1	0.00
04/01/2011	R207 On 03-February-11			Bond Future	8.05	95.1351	8.0540	95.1351	800.00
04/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	4156	4	4156	4	0.00
04/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3881	4	3881	4	0.00
04/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4432	4	4432	4	0.00
04/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	30	0	30	0	0.00
04/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	54	0	54	0	0.00
04/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	41	0	41	0	0.00
04/01/2011	R207 On 05-May-11			Bond Future	8.14	96.5083	8.1440	96.5083	0.00
04/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3191	3	3191	3	0.00
04/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2999	3	2999	3	0.00
04/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3387	3	3387	3	0.00
04/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1020	1	1020	1	0.00
04/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1208	1	1208	1	0.00
04/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1111	1	1111	1	0.00
04/01/2011	R207 On 04-August-11			Bond Future	8.24	94.2725	8.2420	94.2725	0.00
04/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2592	2	2592	2	0.00
04/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2444	2	2444	2	0.00
04/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2744	3	2744	3	0.00
04/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2410	3	2410	3	0.00

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04/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2687	3	2687	3	0.00
04/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2546	3	2546	3	0.00
04/01/2011	R208 On 03-February-11			Bond Future	8.07	93.0775	8.0720	93.0775	5,598.00
04/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	4280	4	4280	4	0.00
04/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4569	4	4569	4	0.00
04/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3992	4	3992	4	0.00
04/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	65	0	65	0	0.00
04/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	37	0	37	0	0.00
04/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	50	0	50	0	0.00
04/01/2011	R208 On 05-May-11			Bond Future	8.15	91.0297	8.1520	91.0297	0.00
04/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3327	3	3327	3	0.00
04/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3534	3	3534	3	0.00
04/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	3125	3	3125	3	0.00
04/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1275	1	1275	1	0.00
04/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1074	1	1074	1	0.00
04/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1171	1	1171	1	0.00
04/01/2011	R208 On 04-August-11			Bond Future	8.24	92.3465	8.2380	92.3465	0.00
04/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2754	3	2754	3	0.00
04/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2917	3	2917	3	0.00
04/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2596	2	2596	2	0.00
04/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2830	3	2830	3	0.00
04/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2537	3	2537	3	0.00
04/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2680	3	2680	3	0.00
04/01/2011	R209 On 03-February-11			Bond Future	8.19	81.2228	8.1880	81.2228	22,596.00
04/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6735	6	6735	6	0.00
04/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6362	6	6362	6	0.00
04/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	7107	7	7107	7	0.00
04/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	30	0	30	0	0.00
04/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	53	0	53	0	0.00
04/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	41	0	41	0	0.00
04/01/2011	R209 On 05-May-11			Bond Future	8.24	79.2448	8.2410	79.2448	0.00
04/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	4122	4	4122	4	0.00
04/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4387	4	4387	4	0.00

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04/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3863	4	3863	4	0.00
04/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2068	2	2068	2	0.00
04/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1756	2	1756	2	0.00
04/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1908	2	1908	2	0.00
04/01/2011	R209 On 04-August-11			Bond Future	8.30	80.3997	8.2960	80.3997	0.00
04/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4746	4	4746	4	0.00
04/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4992	5	4992	5	0.00
04/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4505	4	4505	4	0.00
04/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13818	13	13818	13	0.00
04/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	394	0	394	0	0.00
04/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3191	3	3191	3	0.00
04/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2844	3	2844	3	0.00
04/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3013	3	3013	3	0.00
04/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7790	0.9610	126.7790	2.00
04/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32455	32	32455	32	0.00
04/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33087	33	33087	33	0.00
04/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31817	32	31817	32	0.00
04/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3696	1.7380	104.3696	589.00
04/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4309	4	4309	4	0.00
04/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4584	5	4584	5	0.00
04/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4032	4	4032	4	0.00
04/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R212 On 03-February-11			Bond Future	2.48	102.6025	2.4840	102.6025	2,518.00
04/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4866	5	4866	5	0.00
04/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5323	5	5323	5	0.00
04/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4406	4	4406	4	0.00
04/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R212 On 03-February-11	3.05	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
04/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11			Bond Future	8.28	90.1338	8.2820	90.1338	0.00
04/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	2992	4	2992	4	0.00
04/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2075	3	2075	3	0.00
04/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2532	3	2532	3	0.00
04/01/2011	R213 On 05-May-11			Bond Future	8.34	87.8986	8.3410	87.8986	0.00
04/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2580	3	2580	3	0.00
04/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3493	4	3493	4	0.00
04/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3035	4	3035	4	0.00
04/01/2011	R213 On 04-August-11			Bond Future	8.40	89.1728	8.4040	89.1728	0.00
04/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4019	5	4019	5	0.00
04/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3110	4	3110	4	0.00
04/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3563	4	3563	4	0.00
04/01/2011	TRT1 On 03-February-11			Index Future	344.41	343.4220	344.4100	343.4220	100.00
04/01/2011	TRT1 On 05-May-11			Index Future	349.11	348.1080	349.1100	348.1080	0.00
05/01/2011	AL7T On 03-February-11			Index Future	378.04	377.5910	378.0430	377.5910	30.00
05/01/2011	ALBI On 03-February-11			Index Future	348.42	347.9290	348.4220	347.9290	1,164.00
05/01/2011	ALBI On 05-May-11			Index Future	353.46	352.9600	353.4590	352.9600	2.00
05/01/2011	CRD1 On 03-February-11			Index Future	154.45	154.3640	154.4480	154.3640	2.00
05/01/2011	CRD1 On 05-May-11			Index Future	156.56	156.4700	156.5570	156.4700	0.00
05/01/2011	GOVI On 03-February-11			GOVI	349.04	348.6000	349.0410	348.6000	211.00
05/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	60410	6	60410	6	0.00
05/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	60310	6	60310	6	0.00
05/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	60510	6	60510	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 05-May-11			GOVI	354.09	353.6400	354.0870	353.6400	0.00
05/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	50870	5	50870	5	0.00
05/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	50970	5	50970	5	0.00
05/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	50770	5	50770	5	0.00
05/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
05/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
05/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2011	IGOV On 03-February-11			Index Future	148.49	148.4220	148.4890	148.4220	6.00
05/01/2011	IGOV On 05-May-11			Index Future	150.64	150.5680	150.6350	150.5680	0.00
05/01/2011	IGOV On 04-August-11			Index Future	152.80	152.7290	152.7980	152.7290	0.00
05/01/2011	ILBI On 03-February-11			Index Future	402.43	402.1490	402.4250	402.1490	370.00
05/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.5080	5.5040	94.5080	7,791.00
05/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.44	94.5760	5.4410	94.5760	2,500.00
05/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.41	94.6050	5.4050	94.6050	5,790.00
05/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.37	94.6290	5.3710	94.6290	2.00
05/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.38	94.6290	5.3760	94.6290	2,000.00
05/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.38	94.6280	5.3770	94.6280	3,790.00
05/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.49	94.5100	5.4940	94.5100	14,590.00
05/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2330	5.7460	94.2330	5,290.00
05/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9610	6.0250	93.9610	290.00
05/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.35	93.6340	6.3470	93.6340	390.00
05/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.66	93.3230	6.6570	93.3230	41,490.00
05/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.89	93.1000	6.8900	93.1000	390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2011	OTH1 On 03-February-11			Index Future	344.68	343.9190	344.6820	343.9190	3.00
05/01/2011	OTH1 On 05-May-11			Index Future	349.67	348.8910	349.6660	348.8910	0.00
05/01/2011	R157 On 03-February-11			Bond Future	7.22	129.4929	7.2220	129.4929	7,886.00
05/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2970	3	2970	3	0.00
05/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2763	3	2763	3	0.00
05/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	3179	3	3179	3	0.00
05/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	12	0	12	0	0.00
05/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	25	0	25	0	0.00
05/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	17	0	17	0	0.00
05/01/2011	R157 On 05-May-11			Bond Future	7.32	124.5543	7.3220	124.5543	705.00
05/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2351	2	2351	2	0.00
05/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2501	2	2501	2	0.00
05/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	2063	2	2063	2	0.00
05/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	2205	2	2205	2	0.00
05/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	639	1	639	1	0.00
05/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	703	1	703	1	0.00
05/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	525	1	525	1	0.00
05/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	580	1	580	1	0.00
05/01/2011	R157 On 04-August-11			Bond Future	7.44	126.3594	7.4370	126.3594	0.00
05/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1702	2	1702	2	0.00
05/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1597	2	1597	2	0.00
05/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1811	2	1811	2	0.00
05/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1368	1	1368	1	0.00
05/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1546	2	1546	2	0.00
05/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1455	2	1455	2	0.00
05/01/2011	R186 On 03-February-11			Bond Future	8.17	121.5134	8.1720	121.5134	25,674.00
05/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7985	8	7985	8	0.00
05/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	8431	8	8431	8	0.00
05/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	235	0	235	0	3,000.00
05/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	7538	7	7538	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
05/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	44	0	44	0	0.00
05/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	4607	5	4607	5	0.00
05/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	24	0	24	0	0.00
05/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	33	0	33	0	0.00
05/01/2011	R186 On 05-May-11			Bond Future	8.24	123.2683	8.2420	123.2683	0.00
05/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	6267	6	6267	6	0.00
05/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	6612	6	6612	6	0.00
05/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	2104	2	2104	2	5,500.00
05/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5927	6	5927	6	0.00
05/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1508	2	1508	2	0.00
05/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4539	5	4539	5	0.00
05/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1260	1	1260	1	0.00
05/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1380	1	1380	1	0.00
05/01/2011	R186 On 04-August-11			Bond Future	8.32	119.7667	8.3170	119.7667	0.00
05/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3995	4	3995	4	0.00
05/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	4239	4	4239	4	0.00
05/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3758	4	3758	4	0.00
05/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	4905	5	4905	5	0.00
05/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4405	5	4405	5	0.00
05/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	4650	5	4650	5	0.00
05/01/2011	R201 On 03-February-11			Bond Future	7.06	106.8423	7.0590	106.8423	489.00
05/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3186	3	3186	3	0.00
05/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3351	3	3351	3	0.00
05/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	3020	3	3020	3	0.00
05/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00
05/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
05/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
05/01/2011	R201 On 05-May-11			Bond Future	7.16	108.3871	7.1590	108.3871	0.00
05/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2169	2	2169	2	0.00
05/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2297	2	2297	2	0.00
05/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	2044	2	2044	2	0.00
05/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	312	0	312	0	0.00
05/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	249	0	249	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
05/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	279	0	279	0	0.00
05/01/2011	R201 On 04-August-11			Bond Future	7.28	105.5507	7.2770	105.5507	0.00
05/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1119	1	1119	1	0.00
05/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	1043	1	1043	1	0.00
05/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1198	1	1198	1	0.00
05/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1129	1	1129	1	0.00
05/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1276	1	1276	1	0.00
05/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1200	1	1200	1	0.00
05/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6610	0.3810	167.6610	3,689.00
05/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	61	60494	61	0.00
05/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61341	61	0.00
05/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	59639	60	0.00
05/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0831	0.3040	170.0831	6,500.00
05/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43394	43	0.00
05/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42356	42	0.00
05/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44422	44	0.00
05/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R203 On 03-February-11			Bond Future	7.82	105.3957	7.8220	105.3957	1,404.00
05/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3447	3	3447	3	0.00
05/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3685	4	3685	4	0.00
05/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	3211	3	3211	3	0.00
05/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1296	1	1296	1	1,000.00
05/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	41	0	41	0	0.00
05/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	385	0	385	0	0.00
05/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	22	0	22	0	0.00
05/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	30	0	30	0	0.00
05/01/2011	R203 On 05-May-11			Bond Future	7.92	102.7561	7.9210	102.7561	0.00
05/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2545	2	2545	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
05/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2384	2	2384	2	0.00
05/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2710	3	2710	3	0.00
05/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	849	1	849	1	0.00
05/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1010	1	1010	1	0.00
05/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	927	1	927	1	0.00
05/01/2011	R203 On 04-August-11			Bond Future	8.03	104.2493	8.0310	104.2493	0.00
05/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1992	2	1992	2	0.00
05/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	2116	2	2116	2	0.00
05/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1872	2	1872	2	0.00
05/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2260	2	2260	2	0.00
05/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2025	2	2025	2	0.00
05/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2140	2	2140	2	0.00
05/01/2011	R204 On 03-February-11			Bond Future	7.94	101.3441	7.9380	101.3441	1,926.00
05/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	3255	3	3255	3	0.00
05/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2998	3	2998	3	0.00
05/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3514	3	3514	3	0.00
05/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	52	0	52	0	0.00
05/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	91	0	91	0	0.00
05/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	70	0	70	0	0.00
05/01/2011	R204 On 05-May-11			Bond Future	8.03	102.8103	8.0320	102.8103	0.00
05/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3429	3	3429	3	0.00
05/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3627	4	3627	4	0.00
05/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	3235	3	3235	3	0.00
05/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	924	1	924	1	0.00
05/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	773	1	773	1	0.00
05/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	846	1	846	1	0.00
05/01/2011	R204 On 04-August-11			Bond Future	8.13	100.2695	8.1340	100.2695	0.00
05/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	2046	2	2046	2	0.00
05/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1920	2	1920	2	0.00
05/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	2178	2	2178	2	0.00
05/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2636	3	2636	3	0.00
05/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	2927	3	2927	3	0.00
05/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	2778	3	2778	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
05/01/2011	R206 On 03-February-11			Bond Future	6.66	102.6770	6.6590	102.6770	0.00
05/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3494	3	3494	3	0.00
05/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3622	4	3622	4	0.00
05/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3367	3	3367	3	0.00
05/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R206 On 05-May-11			Bond Future	6.75	104.1610	6.7490	104.1610	0.00
05/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1965	2	1965	2	0.00
05/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1865	2	1865	2	0.00
05/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	2068	2	2068	2	0.00
05/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	132	0	132	0	0.00
05/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	168	0	168	0	0.00
05/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	149	0	149	0	0.00
05/01/2011	R206 On 04-August-11			Bond Future	6.86	101.9078	6.8620	101.9078	0.00
05/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	1011	1	1011	1	0.00
05/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	1074	1	1074	1	0.00
05/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	948	1	948	1	0.00
05/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	753	1	753	1	0.00
05/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	657	1	657	1	0.00
05/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	705	1	705	1	0.00
05/01/2011	R207 On 03-February-11			Bond Future	8.03	95.4203	8.0260	95.4203	800.00
05/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	4317	4	4317	4	0.00
05/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	4039	4	4039	4	0.00
05/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4595	4	4595	4	0.00
05/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	23	0	23	0	0.00
05/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	42	0	42	0	0.00
05/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	32	0	32	0	0.00
05/01/2011	R207 On 05-May-11			Bond Future	8.12	96.7981	8.1150	96.7981	0.00
05/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3300	3	3300	3	0.00
05/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3500	3	3500	3	0.00
05/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	3105	3	3105	3	0.00
05/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1142	1	1142	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
05/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	961	1	961	1	0.00
05/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1048	1	1048	1	0.00
05/01/2011	R207 On 04-August-11			Bond Future	8.21	94.5601	8.2110	94.5601	0.00
05/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2680	3	2680	3	0.00
05/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2529	2	2529	2	0.00
05/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2835	3	2835	3	0.00
05/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2323	2	2323	2	0.00
05/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2593	3	2593	3	0.00
05/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2455	3	2455	3	0.00
05/01/2011	R208 On 03-February-11			Bond Future	8.03	93.3793	8.0340	93.3793	5,598.00
05/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	4511	4	4511	4	0.00
05/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4804	5	4804	5	0.00
05/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	4220	4	4220	4	0.00
05/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	48	0	48	0	0.00
05/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	27	0	27	0	0.00
05/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	36	0	36	0	0.00
05/01/2011	R208 On 05-May-11			Bond Future	8.11	91.3311	8.1130	91.3311	0.00
05/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3486	3	3486	3	0.00
05/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	3279	3	3279	3	0.00
05/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3699	4	3699	4	0.00
05/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	993	1	993	1	0.00
05/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1183	1	1183	1	0.00
05/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1084	1	1084	1	0.00
05/01/2011	R208 On 04-August-11			Bond Future	8.20	92.6532	8.1970	92.6532	0.00
05/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2880	3	2880	3	0.00
05/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	3048	3	3048	3	0.00
05/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2718	3	2718	3	0.00
05/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2699	3	2699	3	0.00
05/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2415	3	2415	3	0.00
05/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2554	3	2554	3	0.00
05/01/2011	R209 On 03-February-11			Bond Future	8.14	81.7156	8.1410	81.7156	22,596.00
05/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	7139	7	7139	7	0.00
05/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6763	6	6763	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	7514	7	7514	7	0.00
05/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	20	0	20	0	0.00
05/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	37	0	37	0	0.00
05/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	27	0	27	0	0.00
05/01/2011	R209 On 05-May-11			Bond Future	8.19	79.7494	8.1930	79.7494	0.00
05/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	4384	4	4384	4	0.00
05/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4659	4	4659	4	0.00
05/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	4116	4	4116	4	0.00
05/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	1900	2	1900	2	0.00
05/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1607	2	1607	2	0.00
05/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1748	2	1748	2	0.00
05/01/2011	R209 On 04-August-11			Bond Future	8.25	80.9071	8.2470	80.9071	0.00
05/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4994	5	4994	5	0.00
05/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	5247	5	5247	5	0.00
05/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4746	5	4746	5	0.00
05/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	14208	14	14208	14	0.00
05/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	359	0	359	0	0.00
05/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3007	3	3007	3	0.00
05/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2674	3	2674	3	0.00
05/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	2836	3	2836	3	0.00
05/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7790	0.9620	126.7790	2.00
05/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32437	32	0.00
05/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33069	33	0.00
05/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	31799	32	0.00
05/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3638	1.7400	104.3638	589.00
05/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4297	4	4297	4	0.00
05/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4573	5	4573	5	0.00
05/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4021	4	4021	4	0.00
05/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R212 On 03-February-11			Bond Future	2.49	102.6025	2.4850	102.6025	2,518.00
05/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4856	5	4856	5	0.00
05/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5313	5	5313	5	0.00
05/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4396	4	4396	4	0.00
05/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 03-February-11			Bond Future	8.23	90.6673	8.2340	90.6673	0.00
05/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	2568	3	2568	3	0.00
05/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	1651	2	1651	2	0.00
05/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2108	3	2108	3	0.00
05/01/2011	R213 On 05-May-11			Bond Future	8.29	88.4426	8.2920	88.4426	0.00
05/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2154	3	2154	3	0.00
05/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3067	3	3067	3	0.00
05/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	2608	3	2608	3	0.00
05/01/2011	R213 On 04-August-11			Bond Future	8.35	89.7263	8.3540	89.7263	0.00
05/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	3589	4	3589	4	0.00
05/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	2681	3	2681	3	0.00
05/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3133	4	3133	4	0.00
05/01/2011	TRT1 On 03-February-11			Index Future	344.95	344.4100	344.9480	344.4100	100.00
05/01/2011	TRT1 On 05-May-11			Index Future	349.66	349.1100	349.6570	349.1100	0.00
06/01/2011	AL7T On 03-February-11			Index Future	376.33	378.0430	376.3320	378.0430	30.00
06/01/2011	ALBI On 03-February-11			Index Future	347.05	348.4220	347.0450	348.4220	1,123.00

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06/01/2011	ALBI On 05-May-11			Index Future	352.06	353.4590	352.0620	353.4590	2.00
06/01/2011	CRD1 On 03-February-11			Index Future	154.12	154.4480	154.1240	154.4480	2.00
06/01/2011	CRD1 On 05-May-11			Index Future	156.23	156.5570	156.2280	156.5570	0.00
06/01/2011	GOVI On 03-February-11			GOVI	347.71	349.0410	347.7130	349.0410	211.00
06/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	47130	6	47130	6	0.00
06/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	47230	6	47230	6	0.00
06/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	47030	6	47030	6	0.00
06/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 05-May-11			GOVI	352.74	354.0870	352.7390	354.0870	0.00
06/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	37390	5	37390	5	0.00
06/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	37290	5	37290	5	0.00
06/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	37490	5	37490	5	0.00
06/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
06/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
06/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2011	IGOV On 03-February-11			Index Future	148.48	148.4890	148.4830	148.4890	6.00
06/01/2011	IGOV On 05-May-11			Index Future	150.63	150.6350	150.6290	150.6350	0.00
06/01/2011	IGOV On 04-August-11			Index Future	152.79	152.7980	152.7920	152.7980	0.00
06/01/2011	ILBI On 03-February-11			Index Future	402.41	402.4250	402.4120	402.4250	370.00
06/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.51	94.4960	5.5110	94.4960	7,791.00
06/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.46	94.5590	5.4630	94.5590	2,500.00
06/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.43	94.5950	5.4290	94.5950	6,290.00
06/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.39	94.6290	5.3930	94.6290	2.00
06/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.40	94.6240	5.3960	94.6240	2,000.00

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06/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.40	94.6230	5.3960	94.6230	3,790.00
06/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.51	94.5060	5.5110	94.5060	15,090.00
06/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.76	94.2540	5.7640	94.2540	5,290.00
06/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.04	93.9750	6.0360	93.9750	290.00
06/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.37	93.6530	6.3660	93.6530	390.00
06/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.67	93.3430	6.6730	93.3430	41,490.00
06/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.90	93.1100	6.9000	93.1100	390.00
06/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2011	OTH1 On 03-February-11			Index Future	343.06	344.6820	343.0560	344.6820	3.00
06/01/2011	OTH1 On 05-May-11			Index Future	348.02	349.6660	348.0160	349.6660	0.00
06/01/2011	R157 On 03-February-11			Bond Future	7.27	129.6167	7.2720	129.6167	7,886.00
06/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2755	3	2755	3	0.00
06/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2962	3	2962	3	0.00
06/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2549	3	2549	3	0.00
06/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	32	0	32	0	0.00
06/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	16	0	16	0	0.00
06/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	23	0	23	0	0.00
06/01/2011	R157 On 05-May-11			Bond Future	7.38	124.6837	7.3760	124.6837	705.00
06/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2188	2	2188	2	0.00
06/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2333	3	2333	3	0.00
06/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1910	2	1910	2	0.00
06/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	2046	2	2046	2	0.00
06/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	706	1	706	1	0.00
06/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	775	1	775	1	0.00
06/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	583	1	583	1	0.00
06/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	642	1	642	1	0.00
06/01/2011	R157 On 04-August-11			Bond Future	7.50	126.4928	7.4950	126.4928	0.00
06/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1580	2	1580	2	0.00
06/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1684	2	1684	2	0.00
06/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1479	2	1479	2	0.00
06/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1655	2	1655	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
06/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1469	1	1469	1	0.00
06/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1560	1	1560	1	0.00
06/01/2011	R186 On 03-February-11			Bond Future	8.24	121.8860	8.2360	121.8860	25,674.00
06/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7353	8	7353	8	0.00
06/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7797	8	7797	8	0.00
06/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6910	8	6910	8	0.00
06/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	153	0	153	0	3,000.00
06/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	59	0	59	0	0.00
06/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5168	5	5168	5	0.00
06/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	33	0	33	0	0.00
06/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	44	0	44	0	0.00
06/01/2011	R186 On 05-May-11			Bond Future	8.31	123.6542	8.3090	123.6542	0.00
06/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5777	6	5777	6	0.00
06/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	6110	7	6110	7	0.00
06/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1843	2	1843	2	5,500.00
06/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5450	6	5450	6	0.00
06/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1693	2	1693	2	0.00
06/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4940	5	4940	5	0.00
06/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1420	1	1420	1	0.00
06/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1552	1	1552	1	0.00
06/01/2011	R186 On 04-August-11			Bond Future	8.39	120.1551	8.3860	120.1551	0.00
06/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3663	4	3663	4	0.00
06/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3438	4	3438	4	0.00
06/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3895	4	3895	4	0.00
06/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4730	4	4730	4	0.00
06/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5254	5	5254	5	0.00
06/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	4987	5	4987	5	0.00
06/01/2011	R201 On 03-February-11			Bond Future	7.10	106.7975	7.1040	106.7975	489.00
06/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3031	3	3031	3	0.00
06/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2865	3	2865	3	0.00
06/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3196	3	3196	3	0.00
06/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
06/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
06/01/2011	R201 On 05-May-11			Bond Future	7.21	108.3418	7.2070	108.3418	0.00
06/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2045	2	2045	2	0.00
06/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2170	2	2170	2	0.00
06/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1923	2	1923	2	0.00
06/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	346	0	346	0	0.00
06/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	277	0	277	0	0.00
06/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	310	0	310	0	0.00
06/01/2011	R201 On 04-August-11			Bond Future	7.33	105.5054	7.3300	105.5054	0.00
06/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1039	1	1039	1	0.00
06/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1114	1	1114	1	0.00
06/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	967	1	967	1	0.00
06/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1359	1	1359	1	0.00
06/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1204	1	1204	1	0.00
06/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1280	1	1280	1	0.00
06/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	0.3810	167.6315	3,689.00
06/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	60	60494	60	0.00
06/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61341	61	0.00
06/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	59639	60	0.00
06/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	0.3040	170.0535	6,500.00
06/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43394	43	0.00
06/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42356	42	0.00
06/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44422	44	0.00
06/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R203 On 03-February-11			Bond Future	7.88	105.4883	7.8810	105.4883	1,404.00
06/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3154	3	3154	3	0.00
06/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3390	4	3390	4	0.00
06/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1084	1	1084	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2921	3	2921	3	0.00
06/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	54	0	54	0	0.00
06/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	476	0	476	0	0.00
06/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	30	0	30	0	0.00
06/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	40	0	40	0	0.00
06/01/2011	R203 On 05-May-11			Bond Future	7.98	102.8554	7.9840	102.8554	0.00
06/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2336	3	2336	3	0.00
06/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2182	2	2182	2	0.00
06/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2494	3	2494	3	0.00
06/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	946	1	946	1	0.00
06/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1120	1	1120	1	0.00
06/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1031	1	1031	1	0.00
06/01/2011	R203 On 04-August-11			Bond Future	8.10	104.3449	8.0970	104.3449	0.00
06/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1834	2	1834	2	0.00
06/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1720	2	1720	2	0.00
06/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1952	2	1952	2	0.00
06/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2176	2	2176	2	0.00
06/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2423	2	2423	2	0.00
06/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2297	2	2297	2	0.00
06/01/2011	R204 On 03-February-11			Bond Future	8.02	101.4193	8.0230	101.4193	1,926.00
06/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2800	3	2800	3	0.00
06/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3052	4	3052	4	0.00
06/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2554	3	2554	3	0.00
06/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	137	0	137	0	0.00
06/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	80	0	80	0	0.00
06/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	105	0	105	0	0.00
06/01/2011	R204 On 05-May-11			Bond Future	8.12	102.8832	8.1210	102.8832	0.00
06/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3073	3	3073	3	0.00
06/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3262	4	3262	4	0.00
06/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2890	3	2890	3	0.00
06/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1077	1	1077	1	0.00
06/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	906	1	906	1	0.00
06/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	988	1	988	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
06/01/2011	R204 On 04-August-11			Bond Future	8.23	100.3456	8.2270	100.3456	0.00
06/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1816	2	1816	2	0.00
06/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1938	2	1938	2	0.00
06/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1698	2	1698	2	0.00
06/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3209	3	3209	3	0.00
06/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2900	3	2900	3	0.00
06/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3052	3	3052	3	0.00
06/01/2011	R206 On 03-February-11			Bond Future	6.71	102.6983	6.7100	102.6983	0.00
06/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3359	3	3359	3	0.00
06/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3231	3	3231	3	0.00
06/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3486	4	3486	4	0.00
06/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R206 On 05-May-11			Bond Future	6.81	104.1830	6.8050	104.1830	0.00
06/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1849	2	1849	2	0.00
06/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1751	2	1751	2	0.00
06/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1949	2	1949	2	0.00
06/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	150	0	150	0	0.00
06/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	191	0	191	0	0.00
06/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	169	0	169	0	0.00
06/01/2011	R206 On 04-August-11			Bond Future	6.92	101.9278	6.9240	101.9278	0.00
06/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	933	1	933	1	0.00
06/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	874	1	874	1	0.00
06/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	994	1	994	1	0.00
06/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	715	1	715	1	0.00
06/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	816	1	816	1	0.00
06/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	764	1	764	1	0.00
06/01/2011	R207 On 03-February-11			Bond Future	8.09	95.5908	8.0910	95.5908	800.00
06/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3933	4	3933	4	0.00
06/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4209	5	4209	5	0.00
06/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3659	4	3659	4	0.00
06/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	57	0	57	0	0.00

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06/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	32	0	32	0	0.00
06/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	43	0	43	0	0.00
06/01/2011	R207 On 05-May-11			Bond Future	8.18	96.9701	8.1830	96.9701	0.00
06/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	3022	3	3022	3	0.00
06/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3214	4	3214	4	0.00
06/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2835	3	2835	3	0.00
06/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1274	1	1274	1	0.00
06/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1077	1	1077	1	0.00
06/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1173	1	1173	1	0.00
06/01/2011	R207 On 04-August-11			Bond Future	8.28	94.7390	8.2820	94.7390	0.00
06/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2463	3	2463	3	0.00
06/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2611	3	2611	3	0.00
06/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2319	3	2319	3	0.00
06/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2792	3	2792	3	0.00
06/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2508	2	2508	2	0.00
06/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2647	2	2647	2	0.00
06/01/2011	R208 On 03-February-11			Bond Future	8.11	93.6242	8.1090	93.6242	5,598.00
06/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	4045	5	4045	5	0.00
06/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3759	4	3759	4	0.00
06/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4333	5	4333	5	0.00
06/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	38	0	38	0	0.00
06/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	69	0	69	0	0.00
06/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	52	0	52	0	0.00
06/01/2011	R208 On 05-May-11			Bond Future	8.19	91.5769	8.1900	91.5769	0.00
06/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3152	3	3152	3	0.00
06/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2955	3	2955	3	0.00
06/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3355	4	3355	4	0.00
06/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1133	1	1133	1	0.00
06/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1343	1	1343	1	0.00
06/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1235	1	1235	1	0.00
06/01/2011	R208 On 04-August-11			Bond Future	8.28	92.9058	8.2770	92.9058	0.00
06/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2618	3	2618	3	0.00
06/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2777	3	2777	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
06/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2465	3	2465	3	0.00
06/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	2938	3	2938	3	0.00
06/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2636	2	2636	2	0.00
06/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2784	3	2784	3	0.00
06/01/2011	R209 On 03-February-11			Bond Future	8.21	82.1331	8.2110	82.1331	22,596.00
06/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6530	7	6530	7	0.00
06/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6902	8	6902	8	0.00
06/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6157	7	6157	7	0.00
06/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	51	0	51	0	0.00
06/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	28	0	28	0	0.00
06/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	39	0	39	0	0.00
06/01/2011	R209 On 05-May-11			Bond Future	8.27	80.1709	8.2650	80.1709	0.00
06/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3966	4	3966	4	0.00
06/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4228	5	4228	5	0.00
06/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3712	4	3712	4	0.00
06/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2127	2	2127	2	0.00
06/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1807	2	1807	2	0.00
06/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1961	2	1961	2	0.00
06/01/2011	R209 On 04-August-11			Bond Future	8.32	81.3325	8.3200	81.3325	0.00
06/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4606	5	4606	5	0.00
06/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4848	5	4848	5	0.00
06/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4368	5	4368	5	0.00
06/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13619	14	13619	14	0.00
06/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	402	0	402	0	0.00
06/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3261	3	3261	3	0.00
06/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2907	3	2907	3	0.00
06/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3080	3	3080	3	0.00
06/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	0.9620	126.7610	2.00
06/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32437	32	0.00
06/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33069	33	0.00
06/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	31799	32	0.00
06/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R210 On 03-February-11	3.15	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
06/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R211 On 03-February-11			Bond Future	1.74	104.3522	1.7410	104.3522	589.00
06/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4292	4	4292	4	0.00
06/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4567	5	4567	5	0.00
06/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4015	4	4015	4	0.00
06/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	1	0	1	0	0.00
06/01/2011	R212 On 03-February-11			Bond Future	2.49	102.5928	2.4850	102.5928	2,518.00
06/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4856	5	4856	5	0.00
06/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5313	5	5313	5	0.00
06/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4396	4	4396	4	0.00
06/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 03-February-11			Bond Future	8.29	91.0906	8.2940	91.0906	0.00
06/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2180	2	2180	2	0.00
06/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3097	3	3097	3	0.00
06/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2637	2	2637	2	0.00
06/01/2011	R213 On 05-May-11			Bond Future	8.35	88.8692	8.3540	88.8692	0.00
06/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3606	3	3606	3	0.00
06/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2693	2	2693	2	0.00
06/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3148	3	3148	3	0.00
06/01/2011	R213 On 04-August-11			Bond Future	8.42	90.1558	8.4170	90.1558	0.00
06/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/01/2011	R213 On 04-August-11	8.05	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
06/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3221	3	3221	3	0.00
06/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4130	4	4130	4	0.00
06/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3674	3	3674	3	0.00
06/01/2011	TRT1 On 03-February-11			Index Future	343.59	344.9480	343.5920	344.9480	100.00
06/01/2011	TRT1 On 05-May-11			Index Future	348.28	349.6570	348.2840	349.6570	0.00
07/01/2011	AL7T On 03-February-11			Index Future	375.96	376.3320	375.9570	376.3320	30.00
07/01/2011	ALBI On 03-February-11			Index Future	346.84	347.0450	346.8390	347.0450	1,123.00
07/01/2011	ALBI On 05-May-11			Index Future	351.85	352.0620	351.8530	352.0620	2.00
07/01/2011	CRD1 On 03-February-11			Index Future	154.11	154.1240	154.1060	154.1240	2.00
07/01/2011	CRD1 On 05-May-11			Index Future	156.21	156.2280	156.2110	156.2280	0.00
07/01/2011	GOVI On 03-February-11			GOVI	347.52	347.7130	347.5210	347.7130	211.00
07/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	45210	5	45210	5	0.00
07/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	45310	5	45310	5	0.00
07/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	45110	5	45110	5	0.00
07/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 05-May-11			GOVI	352.55	352.7390	352.5450	352.7390	0.00
07/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	35450	4	35450	4	0.00
07/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	35350	4	35350	4	0.00
07/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	35550	4	35550	4	0.00
07/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
07/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
07/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2011	IGOV On 03-February-11			Index Future	148.49	148.4830	148.4880	148.4830	6.00
07/01/2011	IGOV On 05-May-11			Index Future	150.63	150.6290	150.6340	150.6290	0.00
07/01/2011	IGOV On 04-August-11			Index Future	152.80	152.7920	152.7970	152.7920	0.00
07/01/2011	ILBI On 03-February-11			Index Future	402.43	402.4120	402.4280	402.4120	370.00
07/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.4890	5.5030	94.4890	7,791.00
07/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.45	94.5370	5.4510	94.5370	2,500.00
07/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.42	94.5710	5.4190	94.5710	6,390.00
07/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.39	94.6070	5.3910	94.6070	2.00
07/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.48	94.6040	5.4810	94.6040	2,000.00
07/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.48	94.6040	5.4820	94.6040	3,790.00
07/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.51	94.4890	5.5100	94.4890	15,090.00
07/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.75	94.2360	5.7500	94.2360	5,290.00
07/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9640	6.0330	93.9640	290.00
07/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.37	93.6340	6.3670	93.6340	390.00
07/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.68	93.3270	6.6800	93.3270	41,490.00
07/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	390.00
07/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/01/2011	OTH1 On 03-February-11			Index Future	342.77	343.0560	342.7720	343.0560	3.00
07/01/2011	OTH1 On 05-May-11			Index Future	347.73	348.0160	347.7270	348.0160	0.00
07/01/2011	R157 On 03-February-11			Bond Future	7.27	129.3958	7.2700	129.3958	7,886.00
07/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2761	3	2761	3	0.00
07/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2969	3	2969	3	0.00
07/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2555	3	2555	3	0.00
07/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	29	0	29	0	0.00
07/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	14	0	14	0	0.00
07/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	20	0	20	0	0.00
07/01/2011	R157 On 05-May-11			Bond Future	7.38	124.4584	7.3750	124.4584	705.00
07/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	2186	2	2186	2	0.00
07/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2331	2	2331	2	0.00
07/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	2044	2	2044	2	0.00
07/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1907	2	1907	2	0.00
07/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	768	1	768	1	0.00
07/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	699	1	699	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
07/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	576	1	576	1	0.00
07/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	636	1	636	1	0.00
07/01/2011	R157 On 04-August-11			Bond Future	7.49	126.2654	7.4940	126.2654	0.00
07/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1578	2	1578	2	0.00
07/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1683	2	1683	2	0.00
07/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1478	1	1478	1	0.00
07/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1651	2	1651	2	0.00
07/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1464	1	1464	1	0.00
07/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1555	2	1555	2	0.00
07/01/2011	R186 On 03-February-11			Bond Future	8.25	121.2425	8.2460	121.2425	25,674.00
07/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	7251	7	7251	7	0.00
07/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7695	8	7695	8	0.00
07/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6808	7	6808	7	0.00
07/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	134	0	134	0	3,000.00
07/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	58	0	58	0	0.00
07/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5249	5	5249	5	0.00
07/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	31	0	31	0	0.00
07/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	43	0	43	0	0.00
07/01/2011	R186 On 05-May-11			Bond Future	8.32	122.9925	8.3190	122.9925	500.00
07/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5695	6	5695	6	0.00
07/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	6027	6	6027	6	0.00
07/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	5370	5	5370	5	0.00
07/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1796	2	1796	2	5,500.00
07/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1711	2	1711	2	0.00
07/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	4991	5	4991	5	0.00
07/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1435	1	1435	1	0.00
07/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1568	2	1568	2	0.00
07/01/2011	R186 On 04-August-11			Bond Future	8.40	119.4862	8.3960	119.4862	0.00
07/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3608	4	3608	4	0.00
07/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3385	3	3385	3	0.00
07/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3838	4	3838	4	0.00
07/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	4769	5	4769	5	0.00
07/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5297	5	5297	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5028	5	5028	5	0.00
07/01/2011	R201 On 03-February-11			Bond Future	7.11	106.6425	7.1080	106.6425	489.00
07/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	3017	3	3017	3	0.00
07/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2851	3	2851	3	0.00
07/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	3182	3	3182	3	0.00
07/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
07/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00
07/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
07/01/2011	R201 On 05-May-11			Bond Future	7.21	108.1867	7.2120	108.1867	0.00
07/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	2029	2	2029	2	0.00
07/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1907	2	1907	2	0.00
07/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	2155	2	2155	2	0.00
07/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	278	0	278	0	0.00
07/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	347	0	347	0	0.00
07/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	310	0	310	0	0.00
07/01/2011	R201 On 04-August-11			Bond Future	7.34	105.3457	7.3350	105.3457	0.00
07/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	1029	1	1029	1	0.00
07/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	1104	1	1104	1	0.00
07/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	957	1	957	1	0.00
07/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1364	1	1364	1	0.00
07/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1209	1	1209	1	0.00
07/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1285	1	1285	1	0.00
07/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	0.3810	167.6315	3,739.00
07/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	60	60494	60	0.00
07/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61341	61	0.00
07/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	59639	60	0.00
07/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	0.3040	170.0535	6,500.00
07/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43394	43	0.00
07/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44422	44	0.00
07/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42356	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R203 On 03-February-11			Bond Future	7.88	105.1851	7.8800	105.1851	1,404.00
07/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	3155	3	3155	3	0.00
07/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	3392	3	3392	3	0.00
07/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	1075	1	1075	1	1,000.00
07/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2921	3	2921	3	0.00
07/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	49	0	49	0	0.00
07/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	462	0	462	0	0.00
07/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	27	0	27	0	0.00
07/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	36	0	36	0	0.00
07/01/2011	R203 On 05-May-11			Bond Future	7.98	102.5431	7.9830	102.5431	0.00
07/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	2179	2	2179	2	0.00
07/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2332	2	2332	2	0.00
07/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2491	2	2491	2	0.00
07/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1113	1	1113	1	0.00
07/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	938	1	938	1	0.00
07/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1022	1	1022	1	0.00
07/01/2011	R203 On 04-August-11			Bond Future	8.10	104.0300	8.0960	104.0300	0.00
07/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1831	2	1831	2	0.00
07/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1717	2	1717	2	0.00
07/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1949	2	1949	2	0.00
07/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2168	2	2168	2	0.00
07/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2415	2	2415	2	0.00
07/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2289	2	2289	2	0.00
07/01/2011	R204 On 03-February-11			Bond Future	8.03	100.9292	8.0270	100.9292	1,926.00
07/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2773	3	2773	3	0.00
07/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	3025	3	3025	3	0.00
07/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2526	3	2526	3	0.00
07/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	132	0	132	0	0.00
07/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	76	0	76	0	0.00
07/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	101	0	101	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
07/01/2011	R204 On 05-May-11			Bond Future	8.13	102.3854	8.1250	102.3854	100.00
07/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	3051	3	3051	3	0.00
07/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2868	3	2868	3	0.00
07/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	3239	3	3239	3	0.00
07/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	905	1	905	1	0.00
07/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1077	1	1077	1	0.00
07/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	988	1	988	1	0.00
07/01/2011	R204 On 04-August-11			Bond Future	8.23	99.8417	8.2310	99.8417	0.00
07/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1801	2	1801	2	0.00
07/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1923	2	1923	2	0.00
07/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1684	2	1684	2	0.00
07/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3216	3	3216	3	0.00
07/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	2906	3	2906	3	0.00
07/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3058	3	3058	3	0.00
07/01/2011	R206 On 03-February-11			Bond Future	6.71	102.5626	6.7090	102.5626	0.00
07/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3361	3	3361	3	0.00
07/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3234	3	3234	3	0.00
07/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3489	3	3489	3	0.00
07/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R206 On 05-May-11			Bond Future	6.80	104.0461	6.8040	104.0461	0.00
07/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1849	2	1849	2	0.00
07/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1950	2	1950	2	0.00
07/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1751	2	1751	2	0.00
07/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	189	0	189	0	0.00
07/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	149	0	149	0	0.00
07/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	167	0	167	0	0.00
07/01/2011	R206 On 04-August-11			Bond Future	6.92	101.7901	6.9230	101.7901	0.00
07/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	932	1	932	1	0.00
07/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	873	1	873	1	0.00
07/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	993	1	993	1	0.00
07/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	712	1	712	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
07/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	813	1	813	1	0.00
07/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	761	1	761	1	0.00
07/01/2011	R207 On 03-February-11			Bond Future	8.11	95.1957	8.1110	95.1957	800.00
07/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3813	4	3813	4	0.00
07/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	4089	4	4089	4	0.00
07/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3540	4	3540	4	0.00
07/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	59	0	59	0	0.00
07/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	33	0	33	0	0.00
07/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	44	0	44	0	0.00
07/01/2011	R207 On 05-May-11			Bond Future	8.20	96.5674	8.2030	96.5674	0.00
07/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2938	3	2938	3	0.00
07/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2753	3	2753	3	0.00
07/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	3127	3	3127	3	0.00
07/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1109	1	1109	1	0.00
07/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1311	1	1311	1	0.00
07/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1207	1	1207	1	0.00
07/01/2011	R207 On 04-August-11			Bond Future	8.30	94.3299	8.3030	94.3299	0.00
07/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2397	2	2397	2	0.00
07/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2542	3	2542	3	0.00
07/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2255	2	2255	2	0.00
07/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	2848	3	2848	3	0.00
07/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2559	3	2559	3	0.00
07/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2702	3	2702	3	0.00
07/01/2011	R208 On 03-February-11			Bond Future	8.13	93.1416	8.1340	93.1416	5,598.00
07/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3888	4	3888	4	0.00
07/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3603	4	3603	4	0.00
07/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	4176	4	4176	4	0.00
07/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	42	0	42	0	0.00
07/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	74	0	74	0	0.00
07/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	55	0	55	0	0.00
07/01/2011	R208 On 05-May-11			Bond Future	8.22	91.0924	8.2160	91.0924	100.00
07/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	3038	3	3038	3	0.00
07/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	3238	3	3238	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
07/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2845	3	2845	3	0.00
07/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1396	1	1396	1	0.00
07/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1179	1	1179	1	0.00
07/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1284	1	1284	1	0.00
07/01/2011	R208 On 04-August-11			Bond Future	8.30	92.4139	8.3040	92.4139	0.00
07/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2529	3	2529	3	0.00
07/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2685	3	2685	3	0.00
07/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2379	2	2379	2	0.00
07/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3018	3	3018	3	0.00
07/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2709	3	2709	3	0.00
07/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	2860	3	2860	3	0.00
07/01/2011	R209 On 03-February-11			Bond Future	8.22	81.5127	8.2210	81.5127	22,596.00
07/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6440	7	6440	7	0.00
07/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6813	7	6813	7	0.00
07/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	6067	6	6067	6	0.00
07/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	49	0	49	0	0.00
07/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	27	0	27	0	0.00
07/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	37	0	37	0	0.00
07/01/2011	R209 On 05-May-11			Bond Future	8.27	79.5400	8.2740	79.5400	0.00
07/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3906	4	3906	4	0.00
07/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	4166	4	4166	4	0.00
07/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3653	4	3653	4	0.00
07/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2146	2	2146	2	0.00
07/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1823	2	1823	2	0.00
07/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	1979	2	1979	2	0.00
07/01/2011	R209 On 04-August-11			Bond Future	8.33	80.7001	8.3300	80.7001	0.00
07/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4546	5	4546	5	0.00
07/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4787	5	4787	5	0.00
07/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4311	4	4311	4	0.00
07/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13536	14	13536	14	0.00
07/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	405	0	405	0	0.00
07/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3290	3	3290	3	0.00
07/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	2932	3	2932	3	0.00

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07/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3106	3	3106	3	0.00
07/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	0.9620	126.7610	2.00
07/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32437	32	0.00
07/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33069	33	0.00
07/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	31799	32	0.00
07/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R211 On 03-February-11			Bond Future	1.72	104.3464	1.7220	104.3464	589.00
07/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4402	4	4402	4	0.00
07/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4677	5	4677	5	0.00
07/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4125	4	4125	4	0.00
07/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R212 On 03-February-11			Bond Future	2.50	102.5928	2.4950	102.5928	2,518.00
07/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4759	5	4759	5	0.00
07/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5217	5	5217	5	0.00
07/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4300	4	4300	4	0.00
07/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 03-February-11			Bond Future	8.31	90.5620	8.3090	90.5620	0.00
07/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2312	2	2312	2	0.00
07/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3229	3	3229	3	0.00
07/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	2768	3	2768	3	0.00
07/01/2011	R213 On 05-May-11			Bond Future	8.37	88.3299	8.3690	88.3299	0.00
07/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00

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07/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	3736	4	3736	4	0.00
07/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	2823	3	2823	3	0.00
07/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3277	3	3277	3	0.00
07/01/2011	R213 On 04-August-11			Bond Future	8.43	89.6152	8.4330	89.6152	0.00
07/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3358	3	3358	3	0.00
07/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4267	4	4267	4	0.00
07/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	3811	4	3811	4	0.00
07/01/2011	TRT1 On 03-February-11			Index Future	343.42	343.5920	343.4160	343.5920	100.00
07/01/2011	TRT1 On 05-May-11			Index Future	348.11	348.2840	348.1060	348.2840	0.00
10/01/2011	AL7T On 03-February-11			Index Future	373.82	375.9570	373.8170	375.9570	30.00
10/01/2011	ALBI On 03-February-11			Index Future	344.95	346.8390	344.9490	346.8390	1,123.00
10/01/2011	ALBI On 05-May-11			Index Future	349.94	351.8530	349.9360	351.8530	2.00
10/01/2011	CRD1 On 03-February-11			Index Future	153.66	154.1060	153.6560	154.1060	2.00
10/01/2011	CRD1 On 05-May-11			Index Future	155.75	156.2110	155.7540	156.2110	0.00
10/01/2011	GOVI On 03-February-11			GOVI	345.68	347.5210	345.6800	347.5210	211.00
10/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	26800	5	26800	5	0.00
10/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	26700	5	26700	5	0.00
10/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	26900	5	26900	5	0.00
10/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11			GOVI	350.68	352.5450	350.6770	352.5450	0.00
10/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	16770	4	16770	4	0.00
10/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	16870	4	16870	4	0.00
10/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	16670	4	16670	4	0.00
10/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
10/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
10/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2011	IGOV On 03-February-11			Index Future	148.52	148.4880	148.5180	148.4880	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	IGOV On 05-May-11			Index Future	150.67	150.6340	150.6650	150.6340	0.00
10/01/2011	IGOV On 04-August-11			Index Future	152.83	152.7970	152.8290	152.7970	0.00
10/01/2011	ILBI On 03-February-11			Index Future	402.42	402.4280	402.4150	402.4280	370.00
10/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4970	5.5300	94.4970	7,791.00
10/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5490	5.4900	94.5490	2,500.00
10/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.46	94.5810	5.4600	94.5810	6,390.00
10/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.43	94.6090	5.4300	94.6090	2.00
10/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.43	94.5190	5.4300	94.5190	2,000.00
10/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.43	94.5180	5.4300	94.5180	3,790.00
10/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.55	94.4900	5.5500	94.4900	15,090.00
10/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.79	94.2500	5.7900	94.2500	5,290.00
10/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.09	93.9670	6.0900	93.9670	290.00
10/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.42	93.6330	6.4200	93.6330	390.00
10/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.73	93.3200	6.7300	93.3200	41,490.00
10/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.96	93.1000	6.9600	93.1000	390.00
10/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2011	OTH1 On 03-February-11			Index Future	340.63	342.7720	340.6320	342.7720	3.00
10/01/2011	OTH1 On 05-May-11			Index Future	345.56	347.7270	345.5560	347.7270	0.00
10/01/2011	R157 On 03-February-11			Bond Future	7.37	129.4046	7.3710	129.4046	7,886.00
10/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2327	3	2327	3	0.00
10/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2126	3	2126	3	0.00
10/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2532	3	2532	3	0.00
10/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	22	0	22	0	0.00
10/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	45	0	45	0	0.00
10/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	31	0	31	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
10/01/2011	R157 On 05-May-11			Bond Future	7.48	124.4626	7.4830	124.4626	705.00
10/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1871	2	1871	2	0.00
10/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2007	2	2007	2	0.00
10/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1740	2	1740	2	0.00
10/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1614	2	1614	2	0.00
10/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	924	1	924	1	0.00
10/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	844	1	844	1	0.00
10/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	701	1	701	1	0.00
10/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	770	1	770	1	0.00
10/01/2011	R157 On 04-August-11			Bond Future	7.61	126.2693	7.6110	126.2693	0.00
10/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1345	2	1345	2	0.00
10/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1254	1	1254	1	0.00
10/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1440	2	1440	2	0.00
10/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1678	1	1678	1	0.00
10/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1884	2	1884	2	0.00
10/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1779	2	1779	2	0.00
10/01/2011	R186 On 03-February-11			Bond Future	8.34	121.1424	8.3410	121.1424	25,674.00
10/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	6321	7	6321	7	0.00
10/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	6761	8	6761	8	0.00
10/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	53	0	53	0	3,000.00
10/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	5883	7	5883	7	0.00
10/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	77	0	77	0	0.00
10/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	6113	5	6113	5	0.00
10/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	42	0	42	0	0.00
10/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	57	0	57	0	0.00
10/01/2011	R186 On 05-May-11			Bond Future	8.42	122.8942	8.4170	122.8942	500.00
10/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5000	6	5000	6	0.00
10/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5314	6	5314	6	0.00
10/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	4694	5	4694	5	0.00
10/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1444	2	1444	2	5,500.00
10/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1992	2	1992	2	0.00
10/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5596	5	5596	5	0.00
10/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1679	1	1679	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
10/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1830	2	1830	2	0.00
10/01/2011	R186 On 04-August-11			Bond Future	8.50	119.3897	8.4980	119.3897	0.00
10/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3141	4	3141	4	0.00
10/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3353	4	3353	4	0.00
10/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	2936	3	2936	3	0.00
10/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5826	5	5826	5	0.00
10/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	5262	5	5262	5	0.00
10/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5539	5	5539	5	0.00
10/01/2011	R201 On 03-February-11			Bond Future	7.21	106.6287	7.2090	106.6287	489.00
10/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2671	3	2671	3	0.00
10/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2836	3	2836	3	0.00
10/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2506	3	2506	3	0.00
10/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
10/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
10/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
10/01/2011	R201 On 05-May-11			Bond Future	7.32	108.1706	7.3210	108.1706	0.00
10/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1756	2	1756	2	0.00
10/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1641	2	1641	2	0.00
10/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1874	2	1874	2	0.00
10/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	348	0	348	0	0.00
10/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	432	0	432	0	0.00
10/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	388	0	388	0	0.00
10/01/2011	R201 On 04-August-11			Bond Future	7.45	105.3306	7.4530	105.3306	0.00
10/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	863	1	863	1	0.00
10/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	799	1	799	1	0.00
10/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	931	1	931	1	0.00
10/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1391	1	1391	1	0.00
10/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1561	1	1561	1	0.00
10/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1474	1	1474	1	0.00
10/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	0.3810	167.6315	3,739.00
10/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60494	60	60494	60	0.00
10/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61341	61	61341	61	0.00
10/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59639	60	59639	60	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	0.3040	170.0535	6,500.00
10/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43394	43	0.00
10/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44422	44	0.00
10/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42356	42	0.00
10/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R203 On 03-February-11			Bond Future	7.99	105.1903	7.9860	105.1903	1,404.00
10/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2632	3	2632	3	0.00
10/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2864	3	2864	3	0.00
10/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2404	3	2404	3	0.00
10/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	720	1	720	1	1,000.00
10/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	74	0	74	0	0.00
10/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	649	0	649	0	0.00
10/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	40	0	40	0	0.00
10/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	55	0	55	0	0.00
10/01/2011	R203 On 05-May-11			Bond Future	8.09	102.5481	8.0940	102.5481	0.00
10/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1979	2	1979	2	0.00
10/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2125	2	2125	2	0.00
10/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1837	2	1837	2	0.00
10/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1318	1	1318	1	0.00
10/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1119	1	1119	1	0.00
10/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1216	1	1216	1	0.00
10/01/2011	R203 On 04-August-11			Bond Future	8.21	104.0348	8.2120	104.0348	0.00
10/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1567	2	1567	2	0.00
10/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1675	2	1675	2	0.00
10/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1464	2	1464	2	0.00
10/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2713	2	2713	2	0.00
10/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2445	2	2445	2	0.00
10/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2576	2	2576	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
10/01/2011	R204 On 03-February-11			Bond Future	8.13	100.9062	8.1270	100.9062	1,926.00
10/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2244	3	2244	3	0.00
10/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2010	3	2010	3	0.00
10/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	2487	3	2487	3	0.00
10/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	111	0	111	0	0.00
10/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	189	0	189	0	0.00
10/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	145	0	145	0	0.00
10/01/2011	R204 On 05-May-11			Bond Future	8.23	102.3631	8.2300	102.3631	100.00
10/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2645	3	2645	3	0.00
10/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2474	3	2474	3	0.00
10/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2821	3	2821	3	0.00
10/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1070	1	1070	1	0.00
10/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1266	1	1266	1	0.00
10/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1165	1	1165	1	0.00
10/01/2011	R204 On 04-August-11			Bond Future	8.34	99.8200	8.3410	99.8200	0.00
10/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1543	2	1543	2	0.00
10/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1437	2	1437	2	0.00
10/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1654	2	1654	2	0.00
10/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3229	3	3229	3	0.00
10/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3561	3	3561	3	0.00
10/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3392	3	3392	3	0.00
10/01/2011	R206 On 03-February-11			Bond Future	6.83	102.5653	6.8260	102.5653	0.00
10/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3051	3	3051	3	0.00
10/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3178	3	3178	3	0.00
10/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2923	3	2923	3	0.00
10/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R206 On 05-May-11			Bond Future	6.93	104.0486	6.9340	104.0486	0.00
10/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1587	2	1587	2	0.00
10/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1683	2	1683	2	0.00
10/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1494	2	1494	2	0.00
10/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	249	0	249	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
10/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	198	0	198	0	0.00
10/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	222	0	222	0	0.00
10/01/2011	R206 On 04-August-11			Bond Future	7.07	101.7923	7.0670	101.7923	0.00
10/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	765	1	765	1	0.00
10/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	819	1	819	1	0.00
10/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	712	1	712	1	0.00
10/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	971	1	971	1	0.00
10/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	857	1	857	1	0.00
10/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	913	1	913	1	0.00
10/01/2011	R207 On 03-February-11			Bond Future	8.21	95.0745	8.2110	95.0745	800.00
10/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3229	4	3229	4	0.00
10/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	2963	4	2963	4	0.00
10/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	3499	4	3499	4	0.00
10/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	46	0	46	0	0.00
10/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	85	0	85	0	0.00
10/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	63	0	63	0	0.00
10/01/2011	R207 On 05-May-11			Bond Future	8.31	96.4493	8.3070	96.4493	0.00
10/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2532	3	2532	3	0.00
10/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2361	3	2361	3	0.00
10/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2709	3	2709	3	0.00
10/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1301	1	1301	1	0.00
10/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1529	1	1529	1	0.00
10/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1412	1	1412	1	0.00
10/01/2011	R207 On 04-August-11			Bond Future	8.41	94.2093	8.4110	94.2093	0.00
10/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2085	2	2085	2	0.00
10/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1955	2	1955	2	0.00
10/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2220	3	2220	3	0.00
10/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2854	3	2854	3	0.00
10/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3165	3	3165	3	0.00
10/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	3007	3	3007	3	0.00
10/01/2011	R208 On 03-February-11			Bond Future	8.23	92.9815	8.2340	92.9815	5,598.00
10/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3275	4	3275	4	0.00
10/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	3556	4	3556	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
10/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	2998	4	2998	4	0.00
10/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	105	0	105	0	0.00
10/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	58	0	58	0	0.00
10/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	79	0	79	0	0.00
10/01/2011	R208 On 05-May-11			Bond Future	8.32	90.9295	8.3200	90.9295	100.00
10/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2611	3	2611	3	0.00
10/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2796	3	2796	3	0.00
10/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2432	3	2432	3	0.00
10/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1631	1	1631	1	0.00
10/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1385	1	1385	1	0.00
10/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1504	1	1504	1	0.00
10/01/2011	R208 On 04-August-11			Bond Future	8.41	92.2486	8.4110	92.2486	0.00
10/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2201	3	2201	3	0.00
10/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2344	3	2344	3	0.00
10/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2062	2	2062	2	0.00
10/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3352	3	3352	3	0.00
10/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	3020	3	3020	3	0.00
10/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3183	3	3183	3	0.00
10/01/2011	R209 On 03-February-11			Bond Future	8.31	81.4246	8.3110	81.4246	22,596.00
10/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	5666	6	5666	6	0.00
10/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5296	6	5296	6	0.00
10/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6035	7	6035	7	0.00
10/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	34	0	34	0	0.00
10/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	63	0	63	0	0.00
10/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	48	0	48	0	0.00
10/01/2011	R209 On 05-May-11			Bond Future	8.37	79.4617	8.3670	79.4617	0.00
10/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3387	4	3387	4	0.00
10/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	3629	4	3629	4	0.00
10/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3152	4	3152	4	0.00
10/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2447	2	2447	2	0.00
10/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2088	2	2088	2	0.00
10/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2262	2	2262	2	0.00
10/01/2011	R209 On 04-August-11			Bond Future	8.43	80.6140	8.4250	80.6140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4060	5	4060	5	0.00
10/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4287	5	4287	5	0.00
10/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	3839	4	3839	4	0.00
10/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	12783	14	12783	14	0.00
10/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	462	0	462	0	0.00
10/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3628	3	3628	3	0.00
10/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3242	3	3242	3	0.00
10/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3430	3	3430	3	0.00
10/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	0.9620	126.7610	2.00
10/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32437	32	0.00
10/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33069	33	0.00
10/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	31799	32	0.00
10/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11			Bond Future	1.72	104.4565	1.7230	104.4565	589.00
10/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4396	4	4396	4	0.00
10/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4671	5	4671	5	0.00
10/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4119	4	4119	4	0.00
10/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11			Bond Future	2.50	102.4959	2.4960	102.4959	2,518.00
10/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4750	5	4750	5	0.00
10/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5207	5	5207	5	0.00
10/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4290	4	4290	4	0.00
10/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11			Bond Future	8.39	90.4306	8.3930	90.4306	0.00
10/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3959	3	3959	3	0.00
10/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	3042	2	3042	2	0.00
10/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3499	3	3499	3	0.00
10/01/2011	R213 On 05-May-11			Bond Future	8.46	88.2002	8.4560	88.2002	0.00
10/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3569	3	3569	3	0.00
10/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4482	4	4482	4	0.00
10/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	4024	3	4024	3	0.00
10/01/2011	R213 On 04-August-11			Bond Future	8.52	89.4787	8.5220	89.4787	0.00
10/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	5020	4	5020	4	0.00
10/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	4111	3	4111	3	0.00
10/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4564	4	4564	4	0.00
10/01/2011	TRT1 On 03-February-11			Index Future	341.61	343.4160	341.6100	343.4160	100.00
10/01/2011	TRT1 On 05-May-11			Index Future	346.28	348.1060	346.2760	348.1060	0.00
11/01/2011	AL7T On 03-February-11			Index Future	374.41	373.8170	374.4110	373.8170	30.00
11/01/2011	ALBI On 03-February-11			Index Future	345.54	344.9490	345.5440	344.9490	1,123.00
11/01/2011	ALBI On 05-May-11			Index Future	350.54	349.9360	350.5390	349.9360	2.00
11/01/2011	CRD1 On 03-February-11			Index Future	153.79	153.6560	153.7900	153.6560	2.00
11/01/2011	CRD1 On 05-May-11			Index Future	155.89	155.7540	155.8910	155.7540	0.00
11/01/2011	GOVI On 03-February-11			GOVI	346.25	345.6800	346.2450	345.6800	211.00
11/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	32450	3	32450	3	0.00
11/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	32350	3	32350	3	0.00
11/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	32550	3	32550	3	0.00
11/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11			GOVI	351.25	350.6770	351.2500	350.6770	0.00
11/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	22500	2	22500	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
11/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	22600	2	22600	2	0.00
11/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	22400	2	22400	2	0.00
11/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
11/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
11/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2011	IGOV On 03-February-11			Index Future	148.63	148.5180	148.6250	148.5180	8.00
11/01/2011	IGOV On 05-May-11			Index Future	150.77	150.6650	150.7730	150.6650	0.00
11/01/2011	IGOV On 04-August-11			Index Future	152.94	152.8290	152.9390	152.8290	0.00
11/01/2011	ILBI On 03-February-11			Index Future	402.70	402.4150	402.7040	402.4150	370.00
11/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4700	5.5270	94.4700	7,791.00
11/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5100	5.4870	94.5100	2,500.00
11/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.47	94.5400	5.4670	94.5400	6,890.00
11/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.45	94.5700	5.4510	94.5700	2.00
11/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.45	94.5700	5.4510	94.5700	2,000.00
11/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.45	94.5700	5.4510	94.5700	3,790.00
11/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.56	94.4500	5.5550	94.4500	15,590.00
11/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.80	94.2100	5.8040	94.2100	5,290.00
11/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.09	93.9100	6.0890	93.9100	290.00
11/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.42	93.5800	6.4210	93.5800	390.00
11/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.74	93.2700	6.7390	93.2700	41,490.00
11/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	390.00
11/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2011	OTH1 On 03-February-11			Index Future	341.38	340.6320	341.3810	340.6320	3.00
11/01/2011	OTH1 On 05-May-11			Index Future	346.32	345.5560	346.3160	345.5560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R157 On 03-February-11			Bond Future	7.35	128.9600	7.3500	128.9600	7,886.00
11/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2412	2	2412	2	0.00
11/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	2208	2	2208	2	0.00
11/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2619	3	2619	3	0.00
11/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	17	0	17	0	0.00
11/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	34	0	34	0	0.00
11/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	24	0	24	0	0.00
11/01/2011	R157 On 05-May-11			Bond Future	7.46	124.0137	7.4600	124.0137	705.00
11/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1928	2	1928	2	0.00
11/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	2066	2	2066	2	0.00
11/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1666	2	1666	2	0.00
11/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1795	2	1795	2	0.00
11/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	804	1	804	1	0.00
11/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	881	1	881	1	0.00
11/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	665	1	665	1	0.00
11/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	732	1	732	1	0.00
11/01/2011	R157 On 04-August-11			Bond Future	7.59	125.8120	7.5860	125.8120	0.00
11/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1387	1	1387	1	0.00
11/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1294	1	1294	1	0.00
11/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1484	1	1484	1	0.00
11/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1625	2	1625	2	0.00
11/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	1826	2	1826	2	0.00
11/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1723	2	1723	2	0.00
11/01/2011	R186 On 03-February-11			Bond Future	8.31	120.1975	8.3100	120.1975	25,674.00
11/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	6612	6	6612	6	0.00
11/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	7056	7	7056	7	0.00
11/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	60	0	60	0	3,000.00
11/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	6170	6	6170	6	0.00
11/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	57	0	57	0	0.00
11/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	5813	6	5813	6	0.00
11/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	30	0	30	0	0.00
11/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	41	0	41	0	0.00
11/01/2011	R186 On 05-May-11			Bond Future	8.39	121.9370	8.3850	121.9370	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	5197	5	5197	5	0.00
11/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	5518	5	5518	5	0.00
11/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1530	1	1530	1	5,500.00
11/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	4884	5	4884	5	0.00
11/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	1871	2	1871	2	0.00
11/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	5371	6	5371	6	0.00
11/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1572	2	1572	2	0.00
11/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	1716	2	1716	2	0.00
11/01/2011	R186 On 04-August-11			Bond Future	8.46	118.4120	8.4640	118.4120	0.00
11/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	3272	3	3272	3	0.00
11/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	3490	3	3490	3	0.00
11/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	3061	3	3061	3	0.00
11/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	5626	6	5626	6	0.00
11/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	5074	5	5074	5	0.00
11/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	5345	6	5345	6	0.00
11/01/2011	R201 On 03-February-11			Bond Future	7.19	106.2818	7.1870	106.2818	489.00
11/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2745	3	2745	3	0.00
11/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2911	3	2911	3	0.00
11/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2580	3	2580	3	0.00
11/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00
11/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
11/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
11/01/2011	R201 On 05-May-11			Bond Future	7.30	107.8196	7.2980	107.8196	0.00
11/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1807	2	1807	2	0.00
11/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1927	2	1927	2	0.00
11/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1690	2	1690	2	0.00
11/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	407	0	407	0	0.00
11/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	327	0	327	0	0.00
11/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	365	0	365	0	0.00
11/01/2011	R201 On 04-August-11			Bond Future	7.43	104.9761	7.4280	104.9761	0.00
11/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	892	1	892	1	0.00
11/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	826	1	826	1	0.00
11/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	961	1	961	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1346	1	1346	1	0.00
11/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1513	2	1513	2	0.00
11/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1428	1	1428	1	0.00
11/01/2011	R202 On 03-February-11			Bond Future	0.38	167.6315	0.3820	167.6315	3,739.00
11/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	60465	60	60465	60	0.00
11/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	61312	61	61312	61	0.00
11/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59609	60	59609	60	0.00
11/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11			Bond Future	0.30	170.0535	0.3040	170.0535	6,500.00
11/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	43394	43	43394	43	0.00
11/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	42356	42	42356	42	0.00
11/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	44422	44	44422	44	0.00
11/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R203 On 03-February-11			Bond Future	7.97	104.6484	7.9690	104.6484	1,404.00
11/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2708	3	2708	3	0.00
11/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2942	3	2942	3	0.00
11/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2478	2	2478	2	0.00
11/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	752	1	752	1	1,000.00
11/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	61	0	61	0	0.00
11/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	594	1	594	1	0.00
11/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	32	0	32	0	0.00
11/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	44	0	44	0	0.00
11/01/2011	R203 On 05-May-11			Bond Future	8.08	102.0008	8.0770	102.0008	0.00
11/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	2021	2	2021	2	0.00
11/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1878	2	1878	2	0.00
11/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	2169	2	2169	2	0.00
11/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1079	1	1079	1	0.00
11/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1275	1	1275	1	0.00
11/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1174	1	1174	1	0.00

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11/01/2011	R203 On 04-August-11			Bond Future	8.19	103.4843	8.1940	103.4843	0.00
11/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1599	2	1599	2	0.00
11/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1709	2	1709	2	0.00
11/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1494	1	1494	1	0.00
11/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2658	3	2658	3	0.00
11/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2394	2	2394	2	0.00
11/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2523	3	2523	3	0.00
11/01/2011	R204 On 03-February-11			Bond Future	8.11	100.3337	8.1060	100.3337	1,926.00
11/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	2339	2	2339	2	0.00
11/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	2100	2	2100	2	0.00
11/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	2586	2	2586	2	0.00
11/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	90	0	90	0	0.00
11/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	159	0	159	0	0.00
11/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	120	0	120	0	0.00
11/01/2011	R204 On 05-May-11			Bond Future	8.21	101.7800	8.2070	101.7800	100.00
11/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2719	3	2719	3	0.00
11/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2899	3	2899	3	0.00
11/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2546	2	2546	2	0.00
11/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1211	1	1211	1	0.00
11/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1021	1	1021	1	0.00
11/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1112	1	1112	1	0.00
11/01/2011	R204 On 04-August-11			Bond Future	8.32	99.2283	8.3180	99.2283	0.00
11/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1586	2	1586	2	0.00
11/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1478	1	1478	1	0.00
11/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1699	2	1699	2	0.00
11/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3151	3	3151	3	0.00
11/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3478	4	3478	4	0.00
11/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3312	3	3312	3	0.00
11/01/2011	R206 On 03-February-11			Bond Future	6.80	102.2549	6.7950	102.2549	0.00
11/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	3133	3	3133	3	0.00
11/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3260	3	3260	3	0.00
11/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	3005	3	3005	3	0.00
11/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R206 On 05-May-11			Bond Future	6.90	103.7317	6.8990	103.7317	0.00
11/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1652	2	1652	2	0.00
11/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1558	1	1558	1	0.00
11/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1749	2	1749	2	0.00
11/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	179	0	179	0	0.00
11/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	227	0	227	0	0.00
11/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	202	0	202	0	0.00
11/01/2011	R206 On 04-August-11			Bond Future	7.03	101.4733	7.0280	101.4733	0.00
11/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	805	1	805	1	0.00
11/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	861	1	861	1	0.00
11/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	750	1	750	1	0.00
11/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	923	1	923	1	0.00
11/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	812	1	812	1	0.00
11/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	867	1	867	1	0.00
11/01/2011	R207 On 03-February-11			Bond Future	8.19	94.4717	8.1850	94.4717	800.00
11/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	3371	3	3371	3	0.00
11/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	3101	3	3101	3	0.00
11/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	3644	3	3644	3	0.00
11/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	35	0	35	0	0.00
11/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	66	0	66	0	0.00
11/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	48	0	48	0	0.00
11/01/2011	R207 On 05-May-11			Bond Future	8.28	95.8385	8.2800	95.8385	0.00
11/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2620	3	2620	3	0.00
11/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2800	3	2800	3	0.00
11/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2445	2	2445	2	0.00
11/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1455	2	1455	2	0.00
11/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1234	1	1234	1	0.00
11/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1342	1	1342	1	0.00
11/01/2011	R207 On 04-August-11			Bond Future	8.38	93.5923	8.3830	93.5923	0.00
11/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	2153	2	2153	2	0.00
11/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	2020	2	2020	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
11/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2290	2	2290	2	0.00
11/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	2765	3	2765	3	0.00
11/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3071	3	3071	3	0.00
11/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	2915	3	2915	3	0.00
11/01/2011	R208 On 03-February-11			Bond Future	8.20	92.3447	8.2030	92.3447	5,598.00
11/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	3452	3	3452	3	0.00
11/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	3738	4	3738	4	0.00
11/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	3169	3	3169	3	0.00
11/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	80	0	80	0	0.00
11/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	44	0	44	0	0.00
11/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	59	0	59	0	0.00
11/01/2011	R208 On 05-May-11			Bond Future	8.29	90.2819	8.2870	90.2819	100.00
11/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2726	3	2726	3	0.00
11/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2542	2	2542	2	0.00
11/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2917	3	2917	3	0.00
11/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1301	1	1301	1	0.00
11/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1536	2	1536	2	0.00
11/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1414	2	1414	2	0.00
11/01/2011	R208 On 04-August-11			Bond Future	8.38	91.5976	8.3780	91.5976	0.00
11/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	2287	2	2287	2	0.00
11/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2434	2	2434	2	0.00
11/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	2144	2	2144	2	0.00
11/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3234	3	3234	3	0.00
11/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	2909	3	2909	3	0.00
11/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3069	3	3069	3	0.00
11/01/2011	R209 On 03-February-11			Bond Future	8.27	80.6395	8.2650	80.6395	22,596.00
11/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	6049	6	6049	6	0.00
11/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	5674	5	5674	5	0.00
11/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	6422	6	6422	6	0.00
11/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	22	0	22	0	0.00
11/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	41	0	41	0	0.00
11/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	31	0	31	0	0.00
11/01/2011	R209 On 05-May-11			Bond Future	8.32	78.6596	8.3200	78.6596	200.00

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11/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	3614	3	3614	3	0.00
11/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	3866	4	3866	4	0.00
11/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	3370	3	3370	3	0.00
11/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2261	2	2261	2	0.00
11/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	1922	2	1922	2	0.00
11/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2086	2	2086	2	0.00
11/01/2011	R209 On 04-August-11			Bond Future	8.38	79.8044	8.3770	79.8044	0.00
11/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	4279	4	4279	4	0.00
11/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	4513	4	4513	4	0.00
11/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	4050	4	4050	4	0.00
11/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	13151	13	13151	13	0.00
11/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	422	0	422	0	0.00
11/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3432	4	3432	4	0.00
11/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3060	3	3060	3	0.00
11/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3242	3	3242	3	0.00
11/01/2011	R210 On 03-February-11			Bond Future	0.96	126.7610	0.9620	126.7610	2.00
11/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32437	32	32437	32	0.00
11/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	33069	33	33069	33	0.00
11/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31799	32	31799	32	0.00
11/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11			Bond Future	1.72	104.4507	1.7230	104.4507	589.00
11/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4119	4	4119	4	0.00
11/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4396	4	4396	4	0.00
11/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4671	5	4671	5	0.00
11/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11			Bond Future	2.51	102.4863	2.5060	102.4863	2,518.00
11/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4653	5	4653	5	0.00
11/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5110	5	5110	5	0.00
11/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4193	4	4193	4	0.00

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11/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11			Bond Future	8.37	89.7000	8.3680	89.7000	0.00
11/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	3743	4	3743	4	0.00
11/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	2826	3	2826	3	0.00
11/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	3282	3	3282	3	0.00
11/01/2011	R213 On 05-May-11			Bond Future	8.43	87.4534	8.4290	87.4534	0.00
11/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	3339	4	3339	4	0.00
11/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	4252	4	4252	4	0.00
11/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	3793	4	3793	4	0.00
11/01/2011	R213 On 04-August-11			Bond Future	8.50	88.7253	8.4950	88.7253	0.00
11/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	4792	5	4792	5	0.00
11/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	3884	4	3884	4	0.00
11/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	4336	5	4336	5	0.00
11/01/2011	TRT1 On 03-February-11			Index Future	342.19	341.6100	342.1880	341.6100	100.00
11/01/2011	TRT1 On 05-May-11			Index Future	346.86	346.2760	346.8620	346.2760	0.00
12/01/2011	AL7T On 03-February-11			Index Future	372.04	374.4110	372.0370	374.4110	30.00
12/01/2011	ALBI On 03-February-11			Index Future	343.20	345.5440	343.1960	345.5440	1,123.00
12/01/2011	ALBI On 05-May-11			Index Future	348.16	350.5390	348.1570	350.5390	2.00
12/01/2011	CRD1 On 03-February-11			Index Future	153.21	153.7900	153.2090	153.7900	2.00
12/01/2011	CRD1 On 05-May-11			Index Future	155.30	155.8910	155.3030	155.8910	0.00
12/01/2011	GOVI On 03-February-11			GOVI	344.00	346.2450	343.9970	346.2450	211.00
12/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	9970	3	9970	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	10070	3	10070	3	0.00
12/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	9870	3	9870	3	0.00
12/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
12/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
12/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
12/01/2011	GOVI On 05-May-11			GOVI	348.97	351.2500	348.9690	351.2500	0.00
12/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	2	0	2	0.00
12/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	2	0	2	0.00
12/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	2	0	2	0.00
12/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	210	0	210	0	0.00
12/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	410	0	410	0	0.00
12/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	310	0	310	0	0.00
12/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2011	IGOV On 03-February-11			Index Future	148.46	148.6250	148.4590	148.6250	8.00
12/01/2011	IGOV On 05-May-11			Index Future	150.61	150.7730	150.6050	150.7730	0.00
12/01/2011	IGOV On 04-August-11			Index Future	152.77	152.9390	152.7690	152.9390	0.00
12/01/2011	ILBI On 03-February-11			Index Future	402.36	402.7040	402.3600	402.7040	370.00
12/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.54	94.4730	5.5380	94.4730	7,791.00
12/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5130	5.4940	94.5130	2,500.00
12/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.48	94.5330	5.4810	94.5330	6,890.00
12/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.48	94.5490	5.4820	94.5490	2.00
12/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.49	94.5490	5.4870	94.5490	2,000.00
12/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.49	94.5490	5.4930	94.5490	3,790.00
12/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.4450	5.6040	94.4450	15,590.00
12/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.86	94.1960	5.8560	94.1960	5,290.00
12/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.14	93.9110	6.1430	93.9110	290.00
12/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.47	93.5790	6.4710	93.5790	390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.79	93.2610	6.7920	93.2610	41,490.00
12/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.04	93.0400	7.0400	93.0400	390.00
12/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2011	OTH1 On 03-February-11			Index Future	338.51	341.3810	338.5120	341.3810	3.00
12/01/2011	OTH1 On 05-May-11			Index Future	343.41	346.3160	343.4050	346.3160	0.00
12/01/2011	R157 On 03-February-11			Bond Future	7.44	129.0523	7.4430	129.0523	7,886.00
12/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	2024	2	2024	2	0.00
12/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	2225	3	2225	3	0.00
12/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	1827	2	1827	2	0.00
12/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	61	0	61	0	0.00
12/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	31	0	31	0	0.00
12/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	44	0	44	0	0.00
12/01/2011	R157 On 05-May-11			Bond Future	7.56	124.1091	7.5600	124.1091	705.00
12/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1662	2	1662	2	0.00
12/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1790	2	1790	2	0.00
12/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1421	2	1421	2	0.00
12/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1539	2	1539	2	0.00
12/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	962	1	962	1	0.00
12/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1050	1	1050	1	0.00
12/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	803	1	803	1	0.00
12/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	880	1	880	1	0.00
12/01/2011	R157 On 04-August-11			Bond Future	7.69	125.9095	7.6940	125.9095	0.00
12/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1194	1	1194	1	0.00
12/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1282	1	1282	1	0.00
12/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	1109	1	1109	1	0.00
12/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2062	2	2062	2	0.00
12/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	1843	2	1843	2	0.00
12/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	1951	2	1951	2	0.00
12/01/2011	R186 On 03-February-11			Bond Future	8.43	120.5046	8.4330	120.5046	25,674.00
12/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	5443	7	5443	7	0.00
12/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	5876	7	5876	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
12/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	5015	6	5015	6	0.00
12/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	20	0	20	0	3,000.00
12/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	114	0	114	0	0.00
12/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	6985	6	6985	6	0.00
12/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	62	0	62	0	0.00
12/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	84	0	84	0	0.00
12/01/2011	R186 On 05-May-11			Bond Future	8.51	122.2483	8.5130	122.2483	500.00
12/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	4375	5	4375	5	0.00
12/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	4669	6	4669	6	0.00
12/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1158	2	1158	2	5,500.00
12/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	4089	5	4089	5	0.00
12/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	2314	2	2314	2	0.00
12/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	6237	5	6237	5	0.00
12/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	1961	2	1961	2	0.00
12/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2132	2	2132	2	0.00
12/01/2011	R186 On 04-August-11			Bond Future	8.60	118.7366	8.5960	118.7366	0.00
12/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	2740	3	2740	3	0.00
12/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	2553	3	2553	3	0.00
12/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2935	3	2935	3	0.00
12/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	5772	5	5772	5	0.00
12/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	6371	6	6371	6	0.00
12/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	6066	5	6066	5	0.00
12/01/2011	R201 On 03-February-11			Bond Future	7.27	106.3572	7.2710	106.3572	489.00
12/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2459	3	2459	3	0.00
12/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2294	3	2294	3	0.00
12/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2624	3	2624	3	0.00
12/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
12/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
12/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
12/01/2011	R201 On 05-May-11			Bond Future	7.39	107.8935	7.3880	107.8935	0.00
12/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1596	2	1596	2	0.00
12/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1710	2	1710	2	0.00
12/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1486	2	1486	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	492	0	492	0	0.00
12/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	399	0	399	0	0.00
12/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	443	0	443	0	0.00
12/01/2011	R201 On 04-August-11			Bond Future	7.53	105.0511	7.5260	105.0511	0.00
12/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	769	1	769	1	0.00
12/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	832	1	832	1	0.00
12/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	709	1	709	1	0.00
12/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1689	2	1689	2	0.00
12/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1510	1	1510	1	0.00
12/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1598	1	1598	1	0.00
12/01/2011	R202 On 03-February-11			Bond Future	0.40	167.6020	0.4000	167.6020	3,739.00
12/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	59934	60	59934	60	0.00
12/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	60781	61	60781	61	0.00
12/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59079	60	59079	60	0.00
12/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 05-May-11			Bond Future	0.32	170.0535	0.3240	170.0535	6,500.00
12/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	42803	43	42803	43	0.00
12/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	41764	42	41764	42	0.00
12/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	43831	44	43831	44	0.00
12/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R203 On 03-February-11			Bond Future	8.06	104.7350	8.0570	104.7350	1,404.00
12/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2289	3	2289	3	0.00
12/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2516	3	2516	3	0.00
12/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	519	1	519	1	1,000.00
12/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	2067	2	2067	2	0.00
12/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	98	0	98	0	0.00
12/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	809	1	809	1	0.00
12/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	53	0	53	0	0.00
12/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	73	0	73	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R203 On 05-May-11			Bond Future	8.17	102.0844	8.1690	102.0844	0.00
12/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1757	2	1757	2	0.00
12/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1625	2	1625	2	0.00
12/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1894	2	1894	2	0.00
12/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1256	1	1256	1	0.00
12/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1474	1	1474	1	0.00
12/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1362	1	1362	1	0.00
12/01/2011	R203 On 04-August-11			Bond Future	8.29	103.5695	8.2910	103.5695	0.00
12/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1402	2	1402	2	0.00
12/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1306	1	1306	1	0.00
12/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1503	2	1503	2	0.00
12/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2646	2	2646	2	0.00
12/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	2927	3	2927	3	0.00
12/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2784	3	2784	3	0.00
12/01/2011	R204 On 03-February-11			Bond Future	8.20	100.4536	8.1990	100.4536	1,926.00
12/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	1880	2	1880	2	0.00
12/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	2112	3	2112	3	0.00
12/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	1658	2	1658	2	0.00
12/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	247	0	247	0	0.00
12/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	145	0	145	0	0.00
12/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	190	0	190	0	0.00
12/01/2011	R204 On 05-May-11			Bond Future	8.31	101.9074	8.3050	101.9074	100.00
12/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2374	3	2374	3	0.00
12/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2541	3	2541	3	0.00
12/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	2212	3	2212	3	0.00
12/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1418	1	1418	1	0.00
12/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1204	1	1204	1	0.00
12/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1308	1	1308	1	0.00
12/01/2011	R204 On 04-August-11			Bond Future	8.42	99.3517	8.4190	99.3517	0.00
12/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1376	2	1376	2	0.00
12/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1479	2	1479	2	0.00
12/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1278	1	1278	1	0.00
12/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	3819	3	3819	3	0.00

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12/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3471	3	3471	3	0.00
12/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3642	3	3642	3	0.00
12/01/2011	R206 On 03-February-11			Bond Future	6.87	102.3370	6.8690	102.3370	0.00
12/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2937	3	2937	3	0.00
12/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2809	3	2809	3	0.00
12/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	3064	3	3064	3	0.00
12/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R206 On 05-May-11			Bond Future	6.98	103.8169	6.9810	103.8169	0.00
12/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1494	2	1494	2	0.00
12/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1403	2	1403	2	0.00
12/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1588	2	1588	2	0.00
12/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	218	0	218	0	0.00
12/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	272	0	272	0	0.00
12/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	243	0	243	0	0.00
12/01/2011	R206 On 04-August-11			Bond Future	7.12	101.5596	7.1190	101.5596	0.00
12/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	707	1	707	1	0.00
12/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	657	1	657	1	0.00
12/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	759	1	759	1	0.00
12/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	911	1	911	1	0.00
12/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1031	1	1031	1	0.00
12/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	970	1	970	1	0.00
12/01/2011	R207 On 03-February-11			Bond Future	8.28	94.6280	8.2830	94.6280	800.00
12/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	2818	3	2818	3	0.00
12/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	3083	4	3083	4	0.00
12/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	2558	3	2558	3	0.00
12/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	111	0	111	0	0.00
12/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	61	0	61	0	0.00
12/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	83	0	83	0	0.00
12/01/2011	R207 On 05-May-11			Bond Future	8.38	95.9966	8.3820	95.9966	0.00
12/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2260	3	2260	3	0.00
12/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2427	3	2427	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	2099	2	2099	2	0.00
12/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1705	1	1705	1	0.00
12/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1457	1	1457	1	0.00
12/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1577	1	1577	1	0.00
12/01/2011	R207 On 04-August-11			Bond Future	8.49	93.7518	8.4890	93.7518	0.00
12/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1878	2	1878	2	0.00
12/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	2004	2	2004	2	0.00
12/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1756	2	1756	2	0.00
12/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3409	3	3409	3	0.00
12/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3081	3	3081	3	0.00
12/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	3242	3	3242	3	0.00
12/01/2011	R208 On 03-February-11			Bond Future	8.30	92.5415	8.3010	92.5415	5,598.00
12/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	2872	3	2872	3	0.00
12/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	2602	3	2602	3	0.00
12/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	3148	4	3148	4	0.00
12/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	74	0	74	0	0.00
12/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	133	0	133	0	0.00
12/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	100	0	100	0	0.00
12/01/2011	R208 On 05-May-11			Bond Future	8.39	90.4867	8.3890	90.4867	100.00
12/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2345	3	2345	3	0.00
12/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	2176	3	2176	3	0.00
12/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2521	3	2521	3	0.00
12/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1536	1	1536	1	0.00
12/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	1801	2	1801	2	0.00
12/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1665	1	1665	1	0.00
12/01/2011	R208 On 04-August-11			Bond Future	8.48	91.7977	8.4830	91.7977	0.00
12/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1995	2	1995	2	0.00
12/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	2131	2	2131	2	0.00
12/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1865	2	1865	2	0.00
12/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3589	3	3589	3	0.00
12/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	3241	3	3241	3	0.00
12/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3412	3	3412	3	0.00
12/01/2011	R209 On 03-February-11			Bond Future	8.40	81.0393	8.3990	81.0393	22,596.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	4930	6	4930	6	0.00
12/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	5294	6	5294	6	0.00
12/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	4567	6	4567	6	0.00
12/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	90	0	90	0	0.00
12/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	49	0	49	0	0.00
12/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	67	0	67	0	0.00
12/01/2011	R209 On 05-May-11			Bond Future	8.46	79.0633	8.4570	79.0633	200.00
12/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2935	4	2935	4	0.00
12/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	3159	4	3159	4	0.00
12/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	2718	3	2718	3	0.00
12/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2777	2	2777	2	0.00
12/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2382	2	2382	2	0.00
12/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2574	2	2574	2	0.00
12/01/2011	R209 On 04-August-11			Bond Future	8.52	80.2118	8.5180	80.2118	0.00
12/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	3626	4	3626	4	0.00
12/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	3839	5	3839	5	0.00
12/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	3418	4	3418	4	0.00
12/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	12069	13	12069	13	0.00
12/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	528	0	528	0	0.00
12/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	3987	3	3987	3	0.00
12/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3574	3	3574	3	0.00
12/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3776	3	3776	3	0.00
12/01/2011	R210 On 03-February-11			Bond Future	0.98	126.7610	0.9820	126.7610	2.00
12/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32078	32	32078	32	0.00
12/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31441	32	31441	32	0.00
12/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	32710	33	32710	33	0.00
12/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R211 On 03-February-11			Bond Future	1.73	104.4507	1.7260	104.4507	589.00
12/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4378	4	4378	4	0.00
12/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4654	5	4654	5	0.00
12/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4102	4	4102	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R212 On 03-February-11			Bond Future	2.51	102.3895	2.5070	102.3895	2,518.00
12/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4643	5	4643	5	0.00
12/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5100	5	5100	5	0.00
12/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4183	4	4183	4	0.00
12/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 03-February-11			Bond Future	8.50	89.9165	8.5010	89.9165	0.00
12/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	3968	3	3968	3	0.00
12/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	4885	4	4885	4	0.00
12/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	4425	3	4425	3	0.00
12/01/2011	R213 On 05-May-11			Bond Future	8.57	87.6841	8.5670	87.6841	0.00
12/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	5421	4	5421	4	0.00
12/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	4508	3	4508	3	0.00
12/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	4963	4	4963	4	0.00
12/01/2011	R213 On 04-August-11			Bond Future	8.64	88.9528	8.6360	88.9528	0.00
12/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	5062	4	5062	4	0.00
12/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	5971	5	5971	5	0.00
12/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	5515	4	5515	4	0.00
12/01/2011	TRT1 On 03-February-11			Index Future	339.89	342.1880	339.8930	342.1880	100.00
12/01/2011	TRT1 On 05-May-11			Index Future	344.54	346.8620	344.5380	346.8620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	AL7T On 03-February-11			Index Future	370.49	372.0370	370.4850	372.0370	30.00
13/01/2011	ALBI On 03-February-11			Index Future	341.93	343.1960	341.9270	343.1960	1,123.00
13/01/2011	ALBI On 05-May-11			Index Future	346.87	348.1570	346.8690	348.1570	2.00
13/01/2011	CRD1 On 03-February-11			Index Future	152.91	153.2090	152.9130	153.2090	2.00
13/01/2011	CRD1 On 05-May-11			Index Future	155.00	155.3030	155.0040	155.3030	0.00
13/01/2011	GOVI On 03-February-11			GOVI	342.75	343.9970	342.7530	343.9970	211.00
13/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	1	0	1	0.00
13/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	1	0	1	0.00
13/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	1	0	1	0.00
13/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	2570	0	2570	0	0.00
13/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	2370	0	2370	0	0.00
13/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	2470	0	2470	0	0.00
13/01/2011	GOVI On 05-May-11			GOVI	347.71	348.9690	347.7080	348.9690	0.00
13/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
13/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
13/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
13/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	12820	0	12820	0	0.00
13/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	13020	0	13020	0	0.00
13/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	12920	0	12920	0	0.00
13/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2011	IGOV On 03-February-11			Index Future	148.47	148.4590	148.4690	148.4590	8.00
13/01/2011	IGOV On 05-May-11			Index Future	150.62	150.6050	150.6150	150.6050	0.00
13/01/2011	IGOV On 04-August-11			Index Future	152.78	152.7690	152.7790	152.7690	0.00
13/01/2011	ILBI On 03-February-11			Index Future	402.39	402.3600	402.3890	402.3600	370.00
13/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.54	94.4620	5.5410	94.4620	7,791.00
13/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.50	94.5060	5.4990	94.5060	2,500.00
13/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.49	94.5190	5.4910	94.5190	6,890.00

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13/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.50	94.5180	5.5030	94.5180	2.00
13/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.51	94.5130	5.5140	94.5130	2,000.00
13/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.53	94.5070	5.5340	94.5070	3,790.00
13/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3960	5.6500	94.3960	15,590.00
13/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.91	94.1440	5.9070	94.1440	5,290.00
13/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.19	93.8570	6.1920	93.8570	290.00
13/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.52	93.5290	6.5240	93.5290	390.00
13/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.84	93.2080	6.8380	93.2080	41,490.00
13/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.10	92.9600	7.1000	92.9600	390.00
13/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/01/2011	OTH1 On 03-February-11			Index Future	337.11	338.5120	337.1100	338.5120	3.00
13/01/2011	OTH1 On 05-May-11			Index Future	341.98	343.4050	341.9830	343.4050	0.00
13/01/2011	R157 On 03-February-11			Bond Future	7.51	128.6442	7.5080	128.6442	7,886.00
13/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	1759	2	1759	2	0.00
13/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	1954	2	1954	2	0.00
13/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	1568	2	1568	2	0.00
13/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	87	0	87	0	0.00
13/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	44	0	44	0	0.00
13/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	63	0	63	0	0.00
13/01/2011	R157 On 05-May-11			Bond Future	7.63	123.6949	7.6300	123.6949	705.00
13/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1487	2	1487	2	0.00
13/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1608	2	1608	2	0.00
13/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1371	2	1371	2	0.00
13/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1261	1	1261	1	0.00
13/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1179	1	1179	1	0.00
13/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1083	1	1083	1	0.00
13/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	910	1	910	1	0.00
13/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	994	1	994	1	0.00
13/01/2011	R157 On 04-August-11			Bond Future	7.77	125.4890	7.7690	125.4890	0.00
13/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	1070	1	1070	1	0.00
13/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1153	1	1153	1	0.00

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13/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	991	1	991	1	0.00
13/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2235	2	2235	2	0.00
13/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2005	2	2005	2	0.00
13/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2118	2	2118	2	0.00
13/01/2011	R186 On 03-February-11			Bond Future	8.49	119.2928	8.4930	119.2928	25,674.00
13/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	4887	5	4887	5	0.00
13/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	5312	6	5312	6	0.00
13/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	4467	5	4467	5	0.00
13/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	10	0	10	0	3,000.00
13/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	151	0	151	0	0.00
13/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	7560	7	7560	7	0.00
13/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	83	0	83	0	0.00
13/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	113	0	113	0	0.00
13/01/2011	R186 On 05-May-11			Bond Future	8.57	121.0102	8.5740	121.0102	500.00
13/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	4005	4	4005	4	0.00
13/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	4286	5	4286	5	0.00
13/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	3732	4	3732	4	0.00
13/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	1001	1	1001	1	5,500.00
13/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	2540	2	2540	2	0.00
13/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	6663	6	6663	6	0.00
13/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2161	2	2161	2	0.00
13/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2346	2	2346	2	0.00
13/01/2011	R186 On 04-August-11			Bond Future	8.66	117.4837	8.6600	117.4837	0.00
13/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	2501	3	2501	3	0.00
13/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	2325	3	2325	3	0.00
13/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2685	3	2685	3	0.00
13/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	6122	6	6122	6	0.00
13/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	6744	6	6744	6	0.00
13/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	6428	6	6428	6	0.00
13/01/2011	R201 On 03-February-11			Bond Future	7.33	106.0695	7.3300	106.0695	489.00
13/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2259	2	2259	2	0.00
13/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	2095	2	2095	2	0.00
13/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2423	3	2423	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
13/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
13/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	6	0	6	0	0.00
13/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
13/01/2011	R201 On 05-May-11			Bond Future	7.45	107.6045	7.4530	107.6045	0.00
13/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1450	2	1450	2	0.00
13/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1345	1	1345	1	0.00
13/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1559	2	1559	2	0.00
13/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	457	0	457	0	0.00
13/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	559	0	559	0	0.00
13/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	506	0	506	0	0.00
13/01/2011	R201 On 04-August-11			Bond Future	7.60	104.7576	7.5960	104.7576	0.00
13/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	687	1	687	1	0.00
13/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	746	1	746	1	0.00
13/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	632	1	632	1	0.00
13/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1821	2	1821	2	0.00
13/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1633	2	1633	2	0.00
13/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1725	2	1725	2	0.00
13/01/2011	R202 On 03-February-11			Bond Future	0.40	167.0714	0.4010	167.0714	3,739.00
13/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	59905	60	59905	60	0.00
13/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	60752	61	60752	61	0.00
13/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	59049	59	59049	59	0.00
13/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R202 On 05-May-11			Bond Future	0.32	169.4624	0.3240	169.4624	6,500.00
13/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	42803	43	42803	43	0.00
13/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	43831	44	43831	44	0.00
13/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	41764	42	41764	42	0.00
13/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R203 On 03-February-11			Bond Future	8.12	104.2874	8.1160	104.2874	1,404.00
13/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	2014	2	2014	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2235	3	2235	3	0.00
13/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	386	1	386	1	1,000.00
13/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1800	2	1800	2	0.00
13/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	130	0	130	0	0.00
13/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	974	1	974	1	0.00
13/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	71	0	71	0	0.00
13/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	96	0	96	0	0.00
13/01/2011	R203 On 05-May-11			Bond Future	8.23	101.6331	8.2310	101.6331	0.00
13/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1589	2	1589	2	0.00
13/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1719	2	1719	2	0.00
13/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1464	2	1464	2	0.00
13/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1615	1	1615	1	0.00
13/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1383	1	1383	1	0.00
13/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1496	1	1496	1	0.00
13/01/2011	R203 On 04-August-11			Bond Future	8.36	103.1115	8.3570	103.1115	0.00
13/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1277	1	1277	1	0.00
13/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1186	1	1186	1	0.00
13/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1372	2	1372	2	0.00
13/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2825	3	2825	3	0.00
13/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3118	3	3118	3	0.00
13/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	2969	3	2969	3	0.00
13/01/2011	R204 On 03-February-11			Bond Future	8.26	99.9241	8.2640	99.9241	1,926.00
13/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	1576	2	1576	2	0.00
13/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	1795	2	1795	2	0.00
13/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	1369	2	1369	2	0.00
13/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	326	0	326	0	0.00
13/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	196	0	196	0	0.00
13/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	254	0	254	0	0.00
13/01/2011	R204 On 05-May-11			Bond Future	8.37	101.3662	8.3720	101.3662	100.00
13/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	2150	2	2150	2	0.00
13/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1997	2	1997	2	0.00
13/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2309	3	2309	3	0.00
13/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1340	1	1340	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1571	1	1571	1	0.00
13/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1452	1	1452	1	0.00
13/01/2011	R204 On 04-August-11			Bond Future	8.49	98.8114	8.4900	98.8114	0.00
13/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1240	1	1240	1	0.00
13/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1336	1	1336	1	0.00
13/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1148	1	1148	1	0.00
13/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4066	4	4066	4	0.00
13/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3706	3	3706	3	0.00
13/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	3884	4	3884	4	0.00
13/01/2011	R206 On 03-February-11			Bond Future	6.93	102.1411	6.9340	102.1411	0.00
13/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2765	3	2765	3	0.00
13/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2638	3	2638	3	0.00
13/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2893	3	2893	3	0.00
13/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R206 On 05-May-11			Bond Future	7.05	103.6175	7.0530	103.6175	0.00
13/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1361	1	1361	1	0.00
13/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1450	2	1450	2	0.00
13/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1274	1	1274	1	0.00
13/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	317	0	317	0	0.00
13/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	254	0	254	0	0.00
13/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	285	0	285	0	0.00
13/01/2011	R206 On 04-August-11			Bond Future	7.20	101.3584	7.1990	101.3584	0.00
13/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	676	1	676	1	0.00
13/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	628	1	628	1	0.00
13/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	581	1	581	1	0.00
13/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1131	1	1131	1	0.00
13/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1068	1	1068	1	0.00
13/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1005	1	1005	1	0.00
13/01/2011	R207 On 03-February-11			Bond Future	8.35	94.0407	8.3520	94.0407	800.00
13/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	2440	3	2440	3	0.00
13/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	2698	3	2698	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
13/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	2191	3	2191	3	0.00
13/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	154	0	154	0	0.00
13/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	87	0	87	0	0.00
13/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	115	0	115	0	0.00
13/01/2011	R207 On 05-May-11			Bond Future	8.45	95.4012	8.4540	95.4012	0.00
13/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	2022	2	2022	2	0.00
13/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1871	2	1871	2	0.00
13/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2179	2	2179	2	0.00
13/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1626	1	1626	1	0.00
13/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	1894	2	1894	2	0.00
13/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1757	2	1757	2	0.00
13/01/2011	R207 On 04-August-11			Bond Future	8.57	93.1498	8.5650	93.1498	0.00
13/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1813	2	1813	2	0.00
13/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1581	2	1581	2	0.00
13/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1695	2	1695	2	0.00
13/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	3488	3	3488	3	0.00
13/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3662	3	3662	3	0.00
13/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3318	3	3318	3	0.00
13/01/2011	R208 On 03-February-11			Bond Future	8.37	91.9213	8.3700	91.9213	5,598.00
13/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	2478	3	2478	3	0.00
13/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	2219	3	2219	3	0.00
13/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	2745	3	2745	3	0.00
13/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	104	0	104	0	0.00
13/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	183	0	183	0	0.00
13/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	139	0	139	0	0.00
13/01/2011	R208 On 05-May-11			Bond Future	8.46	89.8555	8.4610	89.8555	100.00
13/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	2095	2	2095	2	0.00
13/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2260	3	2260	3	0.00
13/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1936	2	1936	2	0.00
13/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2003	2	2003	2	0.00
13/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1717	2	1717	2	0.00
13/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	1857	2	1857	2	0.00
13/01/2011	R208 On 04-August-11			Bond Future	8.56	91.1629	8.5590	91.1629	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1800	2	1800	2	0.00
13/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1927	2	1927	2	0.00
13/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1678	2	1678	2	0.00
13/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	3858	4	3858	4	0.00
13/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	3493	3	3493	3	0.00
13/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3673	3	3673	3	0.00
13/01/2011	R209 On 03-February-11			Bond Future	8.45	79.8838	8.4490	79.8838	22,596.00
13/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	4521	5	4521	5	0.00
13/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	4882	5	4882	5	0.00
13/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	4164	5	4164	5	0.00
13/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	111	0	111	0	0.00
13/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	61	0	61	0	0.00
13/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	83	0	83	0	0.00
13/01/2011	R209 On 05-May-11			Bond Future	8.51	77.8957	8.5080	77.8957	200.00
13/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2698	3	2698	3	0.00
13/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2912	3	2912	3	0.00
13/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	2492	3	2492	3	0.00
13/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	2979	3	2979	3	0.00
13/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2563	2	2563	2	0.00
13/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2765	3	2765	3	0.00
13/01/2011	R209 On 04-August-11			Bond Future	8.57	79.0245	8.5700	79.0245	0.00
13/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	3398	4	3398	4	0.00
13/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	3604	4	3604	4	0.00
13/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	3199	3	3199	3	0.00
13/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	11679	12	11679	12	0.00
13/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	568	1	568	1	0.00
13/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4199	4	4199	4	0.00
13/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3769	4	3769	4	0.00
13/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	3979	4	3979	4	0.00
13/01/2011	R210 On 03-February-11			Bond Future	0.98	126.4021	0.9820	126.4021	2.00
13/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	32078	32	32078	32	0.00
13/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31441	31	31441	31	0.00
13/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	32710	33	32710	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R211 On 03-February-11			Bond Future	1.71	104.4333	1.7060	104.4333	589.00
13/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4494	4	4494	4	0.00
13/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4770	5	4770	5	0.00
13/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	4218	4	4218	4	0.00
13/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R212 On 03-February-11			Bond Future	2.51	102.3798	2.5070	102.3798	2,518.00
13/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4643	5	4643	5	0.00
13/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	5100	5	5100	5	0.00
13/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4183	4	4183	4	0.00
13/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 03-February-11			Bond Future	8.56	88.7743	8.5560	88.7743	0.00
13/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	4434	4	4434	4	0.00
13/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	5351	5	5351	5	0.00
13/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	4890	4	4890	4	0.00
13/01/2011	R213 On 05-May-11			Bond Future	8.62	86.5146	8.6230	86.5146	0.00
13/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	5889	5	5889	5	0.00
13/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	4976	5	4976	5	0.00
13/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	5431	5	5431	5	0.00
13/01/2011	R213 On 04-August-11			Bond Future	8.69	87.7745	8.6940	87.7745	0.00
13/01/2011	R213 On 04-August-11	8.00	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
13/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	5540	5	5540	5	0.00
13/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	6448	6	6448	6	0.00
13/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	5992	6	5992	6	0.00
13/01/2011	TRT1 On 03-February-11			Index Future	338.76	339.8930	338.7560	339.8930	100.00
13/01/2011	TRT1 On 05-May-11			Index Future	343.39	344.5380	343.3860	344.5380	0.00
14/01/2011	AL7T On 03-February-11			Index Future	369.35	370.4850	369.3530	370.4850	30.00
14/01/2011	ALBI On 03-February-11			Index Future	341.01	341.9270	341.0100	341.9270	1,123.00
14/01/2011	ALBI On 05-May-11			Index Future	345.94	346.8690	345.9390	346.8690	2.00
14/01/2011	CRD1 On 03-February-11			Index Future	152.66	152.9130	152.6570	152.9130	2.00
14/01/2011	CRD1 On 05-May-11			Index Future	154.74	155.0040	154.7440	155.0040	0.00
14/01/2011	GOVI On 03-February-11			GOVI	341.85	342.7530	341.8490	342.7530	211.00
14/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
14/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
14/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
14/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	11410	0	11410	0	0.00
14/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	11610	0	11610	0	0.00
14/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	11510	0	11510	0	0.00
14/01/2011	GOVI On 05-May-11			GOVI	346.79	347.7080	346.7900	347.7080	0.00
14/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
14/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
14/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
14/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	22200	1	22200	1	0.00
14/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	22000	1	22000	1	0.00
14/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	22100	1	22100	1	0.00
14/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2011	IGOV On 03-February-11			Index Future	148.18	148.4690	148.1810	148.4690	8.00
14/01/2011	IGOV On 05-May-11			Index Future	150.32	150.6150	150.3230	150.6150	0.00
14/01/2011	IGOV On 04-August-11			Index Future	152.48	152.7790	152.4840	152.7790	0.00
14/01/2011	ILBI On 03-February-11			Index Future	401.64	402.3890	401.6370	402.3890	370.00
14/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.54	94.4590	5.5440	94.4590	7,791.00
14/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.51	94.5010	5.5090	94.5010	2,500.00
14/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.50	94.5090	5.5010	94.5090	6,990.00
14/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.51	94.4970	5.5080	94.4970	2.00
14/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.52	94.4860	5.5180	94.4860	2,000.00
14/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.55	94.4660	5.5480	94.4660	3,890.00
14/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.71	94.3500	5.7070	94.3500	15,590.00
14/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.99	94.0930	5.9890	94.0930	5,290.00
14/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.8080	6.2850	93.8080	290.00
14/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.62	93.4760	6.6190	93.4760	390.00
14/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	6.95	93.1620	6.9530	93.1620	41,490.00
14/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.19	92.9000	7.1900	92.9000	390.00
14/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/01/2011	OTH1 On 03-February-11			Index Future	336.13	337.1100	336.1310	337.1100	3.00
14/01/2011	OTH1 On 05-May-11			Index Future	340.99	341.9830	340.9890	341.9830	0.00
14/01/2011	R157 On 03-February-11			Bond Future	7.56	128.3601	7.5570	128.3601	7,886.00
14/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	1563	2	1563	2	0.00
14/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	1378	2	1378	2	0.00
14/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	1754	2	1754	2	0.00
14/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	57	0	57	0	0.00
14/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	110	0	110	0	0.00
14/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	81	0	81	0	0.00
14/01/2011	R157 On 05-May-11			Bond Future	7.68	123.4060	7.6830	123.4060	705.00
14/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1361	1	1361	1	0.00
14/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1476	2	1476	2	0.00
14/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1251	1	1251	1	0.00
14/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	1146	1	1146	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1282	1	1282	1	0.00
14/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1181	1	1181	1	0.00
14/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	996	1	996	1	0.00
14/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1086	1	1086	1	0.00
14/01/2011	R157 On 04-August-11			Bond Future	7.83	125.1980	7.8260	125.1980	0.00
14/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	981	1	981	1	0.00
14/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	906	1	906	1	0.00
14/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	1059	1	1059	1	0.00
14/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2132	2	2132	2	0.00
14/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2370	2	2370	2	0.00
14/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2249	2	2249	2	0.00
14/01/2011	R186 On 03-February-11			Bond Future	8.53	118.7082	8.5270	118.7082	25,674.00
14/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	4571	5	4571	5	0.00
14/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	4993	5	4993	5	0.00
14/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	6	0	6	0	3,000.00
14/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	4156	4	4156	4	0.00
14/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	169	0	169	0	0.00
14/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	7885	8	7885	8	0.00
14/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	93	0	93	0	0.00
14/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	126	0	126	0	0.00
14/01/2011	R186 On 05-May-11			Bond Future	8.61	120.4269	8.6100	120.4269	500.00
14/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	3790	4	3790	4	0.00
14/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	4064	4	4064	4	0.00
14/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	3525	4	3525	4	0.00
14/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	913	1	913	1	5,500.00
14/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	2676	3	2676	3	0.00
14/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	6918	7	6918	7	0.00
14/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2282	2	2282	2	0.00
14/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2473	2	2473	2	0.00
14/01/2011	R186 On 04-August-11			Bond Future	8.70	116.8833	8.6970	116.8833	0.00
14/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	2366	3	2366	3	0.00
14/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2544	3	2544	3	0.00
14/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	2196	2	2196	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	6960	7	6960	7	0.00
14/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	6327	6	6327	6	0.00
14/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	6638	6	6638	6	0.00
14/01/2011	R201 On 03-February-11			Bond Future	7.39	105.8681	7.3850	105.8681	489.00
14/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	2073	2	2073	2	0.00
14/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2237	2	2237	2	0.00
14/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1910	2	1910	2	0.00
14/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	9	0	9	0	0.00
14/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	4	0	4	0	0.00
14/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	5	0	5	0	0.00
14/01/2011	R201 On 05-May-11			Bond Future	7.51	107.3964	7.5120	107.3964	0.00
14/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1324	1	1324	1	0.00
14/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1224	1	1224	1	0.00
14/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1428	2	1428	2	0.00
14/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	514	0	514	0	0.00
14/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	626	1	626	1	0.00
14/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	568	1	568	1	0.00
14/01/2011	R201 On 04-August-11			Bond Future	7.66	104.5486	7.6610	104.5486	0.00
14/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	617	1	617	1	0.00
14/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	566	1	566	1	0.00
14/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	672	1	672	1	0.00
14/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1753	2	1753	2	0.00
14/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	1949	2	1949	2	0.00
14/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1849	2	1849	2	0.00
14/01/2011	R202 On 03-February-11			Bond Future	0.45	167.0420	0.4470	167.0420	3,739.00
14/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58558	60	58558	60	0.00
14/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	59405	61	59405	61	0.00
14/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57703	59	57703	59	0.00
14/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R202 On 05-May-11			Bond Future	0.37	169.4624	0.3700	169.4624	6,500.00
14/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	41453	43	41453	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	42481	44	42481	44	0.00
14/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	40414	42	40414	42	0.00
14/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R203 On 03-February-11			Bond Future	8.17	103.9887	8.1660	103.9887	1,404.00
14/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1787	2	1787	2	0.00
14/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	2001	2	2001	2	0.00
14/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1580	2	1580	2	0.00
14/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	290	0	290	0	1,000.00
14/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	162	0	162	0	0.00
14/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1131	1	1131	1	0.00
14/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	89	0	89	0	0.00
14/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	122	0	122	0	0.00
14/01/2011	R203 On 05-May-11			Bond Future	8.28	101.3304	8.2830	101.3304	0.00
14/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1454	2	1454	2	0.00
14/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1578	2	1578	2	0.00
14/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1336	1	1336	1	0.00
14/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1740	2	1740	2	0.00
14/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1495	1	1495	1	0.00
14/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1614	1	1614	1	0.00
14/01/2011	R203 On 04-August-11			Bond Future	8.41	102.8014	8.4120	102.8014	0.00
14/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	1092	1	1092	1	0.00
14/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1177	1	1177	1	0.00
14/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1268	1	1268	1	0.00
14/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	2978	3	2978	3	0.00
14/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3126	3	3126	3	0.00
14/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3281	3	3281	3	0.00
14/01/2011	R204 On 03-February-11			Bond Future	8.31	99.5561	8.3130	99.5561	1,926.00
14/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	1356	2	1356	2	0.00
14/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	1162	1	1162	1	0.00
14/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	1563	2	1563	2	0.00
14/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	241	0	241	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	395	0	395	0	0.00
14/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	311	0	311	0	0.00
14/01/2011	R204 On 05-May-11			Bond Future	8.42	100.9983	8.4240	100.9983	100.00
14/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1983	2	1983	2	0.00
14/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1837	2	1837	2	0.00
14/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	2135	2	2135	2	0.00
14/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1450	1	1450	1	0.00
14/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1695	2	1695	2	0.00
14/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1569	1	1569	1	0.00
14/01/2011	R204 On 04-August-11			Bond Future	8.54	98.4339	8.5440	98.4339	0.00
14/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	1141	1	1141	1	0.00
14/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	1055	1	1055	1	0.00
14/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1232	1	1232	1	0.00
14/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	3888	4	3888	4	0.00
14/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4259	4	4259	4	0.00
14/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4070	4	4070	4	0.00
14/01/2011	R206 On 03-February-11			Bond Future	7.01	101.9694	7.0140	101.9694	0.00
14/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2555	3	2555	3	0.00
14/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2682	3	2682	3	0.00
14/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2427	3	2427	3	0.00
14/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R206 On 05-May-11			Bond Future	7.14	103.4428	7.1420	103.4428	0.00
14/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1204	1	1204	1	0.00
14/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1289	1	1289	1	0.00
14/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	1122	1	1122	1	0.00
14/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	381	0	381	0	0.00
14/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	309	0	309	0	0.00
14/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	343	0	343	0	0.00
14/01/2011	R206 On 04-August-11			Bond Future	7.30	101.1819	7.2990	101.1819	0.00
14/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	538	1	538	1	0.00
14/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	582	1	582	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	496	1	496	1	0.00
14/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1266	1	1266	1	0.00
14/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1131	1	1131	1	0.00
14/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1198	1	1198	1	0.00
14/01/2011	R207 On 03-February-11			Bond Future	8.40	93.6300	8.4020	93.6300	800.00
14/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	2173	2	2173	2	0.00
14/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1931	2	1931	2	0.00
14/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	2423	3	2423	3	0.00
14/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	108	0	108	0	0.00
14/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	191	0	191	0	0.00
14/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	145	0	145	0	0.00
14/01/2011	R207 On 05-May-11			Bond Future	8.51	94.9837	8.5060	94.9837	0.00
14/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1858	2	1858	2	0.00
14/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1714	2	1714	2	0.00
14/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	2007	2	2007	2	0.00
14/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	1754	2	1754	2	0.00
14/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2037	2	2037	2	0.00
14/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	1893	2	1893	2	0.00
14/01/2011	R207 On 04-August-11			Bond Future	8.62	92.7213	8.6190	92.7213	0.00
14/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1571	2	1571	2	0.00
14/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1463	2	1463	2	0.00
14/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1684	2	1684	2	0.00
14/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3492	3	3492	3	0.00
14/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	3847	4	3847	4	0.00
14/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	3667	3	3667	3	0.00
14/01/2011	R208 On 03-February-11			Bond Future	8.42	91.4879	8.4200	91.4879	5,598.00
14/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	2199	2	2199	2	0.00
14/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	2458	3	2458	3	0.00
14/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1949	2	1949	2	0.00
14/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	226	0	226	0	0.00
14/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	130	0	130	0	0.00
14/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	172	0	172	0	0.00
14/01/2011	R208 On 05-May-11			Bond Future	8.51	89.4134	8.5130	89.4134	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
14/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1921	2	1921	2	0.00
14/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	2079	2	2079	2	0.00
14/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1771	2	1771	2	0.00
14/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2156	2	2156	2	0.00
14/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	1854	2	1854	2	0.00
14/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2000	2	2000	2	0.00
14/01/2011	R208 On 04-August-11			Bond Future	8.61	90.7070	8.6120	90.7070	0.00
14/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1669	2	1669	2	0.00
14/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1790	2	1790	2	0.00
14/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1553	2	1553	2	0.00
14/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4049	4	4049	4	0.00
14/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	3672	3	3672	3	0.00
14/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	3858	4	3858	4	0.00
14/01/2011	R209 On 03-February-11			Bond Future	8.49	79.4596	8.4880	79.4596	22,596.00
14/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	4205	5	4205	5	0.00
14/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	3852	4	3852	4	0.00
14/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	4562	5	4562	5	0.00
14/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	70	0	70	0	0.00
14/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	127	0	127	0	0.00
14/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	95	0	95	0	0.00
14/01/2011	R209 On 05-May-11			Bond Future	8.55	77.4682	8.5490	77.4682	200.00
14/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2514	3	2514	3	0.00
14/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2720	3	2720	3	0.00
14/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	2316	2	2316	2	0.00
14/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3144	3	3144	3	0.00
14/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2712	3	2712	3	0.00
14/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	2922	3	2922	3	0.00
14/01/2011	R209 On 04-August-11			Bond Future	8.61	78.5939	8.6120	78.5939	0.00
14/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	3220	3	3220	3	0.00
14/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	3419	4	3419	4	0.00
14/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	3027	3	3027	3	0.00
14/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	11368	12	11368	12	0.00
14/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	602	1	602	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4372	4	4372	4	0.00
14/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	3929	4	3929	4	0.00
14/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4146	4	4146	4	0.00
14/01/2011	R210 On 03-February-11			Bond Future	1.00	126.4021	0.9970	126.4021	2.00
14/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31809	32	31809	32	0.00
14/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	32442	33	32442	33	0.00
14/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	31172	31	31172	31	0.00
14/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R211 On 03-February-11			Bond Future	1.75	104.5493	1.7470	104.5493	589.00
14/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4257	4	4257	4	0.00
14/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4532	5	4532	5	0.00
14/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3980	4	3980	4	0.00
14/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R212 On 03-February-11			Bond Future	2.53	102.3798	2.5280	102.3798	2,518.00
14/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4440	5	4440	5	0.00
14/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4898	5	4898	5	0.00
14/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3981	4	3981	4	0.00
14/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 03-February-11			Bond Future	8.60	88.3085	8.5960	88.3085	0.00
14/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	5687	5	5687	5	0.00
14/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	4770	4	4770	4	0.00
14/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	5227	5	5227	5	0.00
14/01/2011	R213 On 05-May-11			Bond Future	8.66	86.0468	8.6640	86.0468	0.00
14/01/2011	R213 On 05-May-11	8.00	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
14/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	5316	5	5316	5	0.00
14/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	6229	6	6229	6	0.00
14/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	5771	5	5771	5	0.00
14/01/2011	R213 On 04-August-11			Bond Future	8.74	87.2969	8.7360	87.2969	0.00
14/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	6792	6	6792	6	0.00
14/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	5883	6	5883	6	0.00
14/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	6336	6	6336	6	0.00
14/01/2011	TRT1 On 03-February-11			Index Future	337.83	338.7560	337.8270	338.7560	100.00
14/01/2011	TRT1 On 05-May-11			Index Future	342.45	343.3860	342.4450	343.3860	0.00
17/01/2011	AL7T On 03-February-11			Index Future	366.11	369.3530	366.1090	369.3530	30.00
17/01/2011	ALBI On 03-February-11			Index Future	338.14	341.0100	338.1440	341.0100	1,090.00
17/01/2011	ALBI On 05-May-11			Index Future	343.03	345.9390	343.0310	345.9390	2.00
17/01/2011	CRD1 On 03-February-11			Index Future	151.96	152.6570	151.9600	152.6570	2.00
17/01/2011	CRD1 On 05-May-11			Index Future	154.04	154.7440	154.0380	154.7440	0.00
17/01/2011	GOVI On 03-February-11			GOVI	339.07	341.8490	339.0730	341.8490	211.00
17/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	39170	1	39170	1	0.00
17/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	39370	1	39370	1	0.00
17/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	39270	1	39270	1	0.00
17/01/2011	GOVI On 05-May-11			GOVI	343.97	346.7900	343.9740	346.7900	0.00
17/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
17/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	50160	2	50160	2	0.00
17/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	50360	2	50360	2	0.00
17/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	50260	2	50260	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
17/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2011	IGOV On 03-February-11			Index Future	147.77	148.1810	147.7720	148.1810	9.00
17/01/2011	IGOV On 05-May-11			Index Future	149.91	150.3230	149.9080	150.3230	0.00
17/01/2011	IGOV On 04-August-11			Index Future	152.06	152.4840	152.0630	152.4840	0.00
17/01/2011	ILBI On 03-February-11			Index Future	400.42	401.6370	400.4180	401.6370	353.00
17/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.55	94.4560	5.5490	94.4560	7,791.00
17/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.53	94.4910	5.5310	94.4910	2,500.00
17/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4990	5.5400	94.4990	6,990.00
17/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.57	94.4920	5.5730	94.4920	2.00
17/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.4820	5.6030	94.4820	2,000.00
17/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.4520	5.6480	94.4520	3,890.00
17/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.84	94.2930	5.8440	94.2930	15,790.00
17/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.21	94.0110	6.2110	94.0110	5,290.00
17/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.7150	6.5200	93.7150	290.00
17/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.3810	6.8440	93.3810	390.00
17/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.21	93.0470	7.2100	93.0470	41,500.00
17/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.48	92.8100	7.4800	92.8100	390.00
17/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/01/2011	OTH1 On 03-February-11			Index Future	332.80	336.1310	332.8000	336.1310	3.00
17/01/2011	OTH1 On 05-May-11			Index Future	337.61	340.9890	337.6100	340.9890	0.00
17/01/2011	R157 On 03-February-11			Bond Future	7.71	128.1465	7.7080	128.1465	7,886.00
17/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	997	2	997	2	0.00
17/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	840	1	840	1	0.00
17/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	1166	2	1166	2	0.00
17/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	125	0	125	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
17/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	228	0	228	0	0.00
17/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	170	0	170	0	0.00
17/01/2011	R157 On 05-May-11			Bond Future	7.85	123.1879	7.8450	123.1879	705.00
17/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1014	1	1014	1	0.00
17/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1111	1	1111	1	0.00
17/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	922	1	922	1	0.00
17/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	836	1	836	1	0.00
17/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1635	1	1635	1	0.00
17/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1516	1	1516	1	0.00
17/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1295	1	1295	1	0.00
17/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1403	1	1403	1	0.00
17/01/2011	R157 On 04-August-11			Bond Future	8.00	124.9775	8.0010	124.9775	0.00
17/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	739	1	739	1	0.00
17/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	678	1	678	1	0.00
17/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	804	1	804	1	0.00
17/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2551	2	2551	2	0.00
17/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2816	2	2816	2	0.00
17/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2681	2	2681	2	0.00
17/01/2011	R186 On 03-February-11			Bond Future	8.68	118.3788	8.6770	118.3788	25,674.00
17/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3249	5	3249	5	0.00
17/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3642	5	3642	5	0.00
17/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
17/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2869	4	2869	4	0.00
17/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	319	0	319	0	0.00
17/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9316	8	9316	8	0.00
17/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	179	0	179	0	0.00
17/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	241	0	241	0	0.00
17/01/2011	R186 On 05-May-11			Bond Future	8.77	120.0846	8.7650	120.0846	500.00
17/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2957	4	2957	4	0.00
17/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3196	4	3196	4	0.00
17/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2727	4	2727	4	0.00
17/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	605	1	605	1	5,500.00
17/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3335	3	3335	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
17/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8067	7	8067	7	0.00
17/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2871	2	2871	2	0.00
17/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	3097	2	3097	2	0.00
17/01/2011	R186 On 04-August-11			Bond Future	8.86	116.5382	8.8570	116.5382	0.00
17/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1852	2	1852	2	0.00
17/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1708	2	1708	2	0.00
17/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2003	3	2003	3	0.00
17/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7260	6	7260	6	0.00
17/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7947	7	7947	7	0.00
17/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7599	7	7599	7	0.00
17/01/2011	R201 On 03-February-11			Bond Future	7.53	105.6807	7.5260	105.6807	489.00
17/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1602	2	1602	2	0.00
17/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1763	2	1763	2	0.00
17/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1443	2	1443	2	0.00
17/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	20	0	20	0	0.00
17/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	8	0	8	0	0.00
17/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	13	0	13	0	0.00
17/01/2011	R201 On 05-May-11			Bond Future	7.67	107.2079	7.6650	107.2079	0.00
17/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1022	1	1022	1	0.00
17/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	936	1	936	1	0.00
17/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1114	1	1114	1	0.00
17/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	687	1	687	1	0.00
17/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	825	1	825	1	0.00
17/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	753	1	753	1	0.00
17/01/2011	R201 On 04-August-11			Bond Future	7.83	104.3550	7.8260	104.3550	0.00
17/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	461	1	461	1	0.00
17/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	506	1	506	1	0.00
17/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	419	1	419	1	0.00
17/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2292	2	2292	2	0.00
17/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2077	2	2077	2	0.00
17/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2182	2	2182	2	0.00
17/01/2011	R202 On 03-February-11			Bond Future	0.47	165.6956	0.4650	165.6956	3,739.00
17/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58035	59	58035	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58882	59	58882	59	0.00
17/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57179	58	57179	58	0.00
17/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11			Bond Future	0.39	168.1121	0.3890	168.1121	6,500.00
17/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40899	41	40899	41	0.00
17/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41927	42	41927	42	0.00
17/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39860	40	39860	40	0.00
17/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R203 On 03-February-11			Bond Future	8.31	103.7364	8.3060	103.7364	1,404.00
17/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1187	2	1187	2	0.00
17/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1378	2	1378	2	0.00
17/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1009	2	1009	2	0.00
17/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	103	0	103	0	1,000.00
17/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	293	0	293	0	0.00
17/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1646	1	1646	1	0.00
17/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	169	0	169	0	0.00
17/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	224	0	224	0	0.00
17/01/2011	R203 On 05-May-11			Bond Future	8.43	101.0774	8.4310	101.0774	0.00
17/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1109	1	1109	1	0.00
17/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1215	2	1215	2	0.00
17/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1010	1	1010	1	0.00
17/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2130	2	2130	2	0.00
17/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1848	1	1848	1	0.00
17/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1985	2	1985	2	0.00
17/01/2011	R203 On 04-August-11			Bond Future	8.57	102.5439	8.5670	102.5439	0.00
17/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	925	1	925	1	0.00
17/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	853	1	853	1	0.00
17/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1003	1	1003	1	0.00
17/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3435	3	3435	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
17/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3763	3	3763	3	0.00
17/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3596	3	3596	3	0.00
17/01/2011	R204 On 03-February-11			Bond Future	8.46	99.2799	8.4630	99.2799	1,926.00
17/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	764	1	764	1	0.00
17/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	619	1	619	1	0.00
17/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	927	2	927	2	0.00
17/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	444	0	444	0	0.00
17/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	691	0	691	0	0.00
17/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	558	0	558	0	0.00
17/01/2011	R204 On 05-May-11			Bond Future	8.58	100.7140	8.5810	100.7140	100.00
17/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1527	2	1527	2	0.00
17/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1402	2	1402	2	0.00
17/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1658	2	1658	2	0.00
17/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1826	1	1826	1	0.00
17/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2112	2	2112	2	0.00
17/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1965	2	1965	2	0.00
17/01/2011	R204 On 04-August-11			Bond Future	8.71	98.1479	8.7090	98.1479	0.00
17/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	875	1	875	1	0.00
17/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	951	1	951	1	0.00
17/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	803	1	803	1	0.00
17/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4874	4	4874	4	0.00
17/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4474	4	4474	4	0.00
17/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4672	4	4672	4	0.00
17/01/2011	R206 On 03-February-11			Bond Future	7.18	101.7586	7.1810	101.7586	0.00
17/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2116	3	2116	3	0.00
17/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2244	3	2244	3	0.00
17/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1989	2	1989	2	0.00
17/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R206 On 05-May-11			Bond Future	7.33	103.2274	7.3260	103.2274	0.00
17/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	908	1	908	1	0.00
17/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	982	1	982	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
17/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	837	1	837	1	0.00
17/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	539	0	539	0	0.00
17/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	445	0	445	0	0.00
17/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	491	0	491	0	0.00
17/01/2011	R206 On 04-August-11			Bond Future	7.50	100.9619	7.5040	100.9619	0.00
17/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	381	1	381	1	0.00
17/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	348	0	348	0	0.00
17/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	415	1	415	1	0.00
17/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1413	1	1413	1	0.00
17/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1568	1	1568	1	0.00
17/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1490	1	1490	1	0.00
17/01/2011	R207 On 03-February-11			Bond Future	8.55	93.3338	8.5520	93.3338	800.00
17/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1421	2	1421	2	0.00
17/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1214	2	1214	2	0.00
17/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1642	2	1642	2	0.00
17/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	208	0	208	0	0.00
17/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	355	0	355	0	0.00
17/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	274	0	274	0	0.00
17/01/2011	R207 On 05-May-11			Bond Future	8.66	94.6837	8.6620	94.6837	0.00
17/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1414	2	1414	2	0.00
17/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1293	2	1293	2	0.00
17/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1542	2	1542	2	0.00
17/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2182	2	2182	2	0.00
17/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2509	2	2509	2	0.00
17/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2341	2	2341	2	0.00
17/01/2011	R207 On 04-August-11			Bond Future	8.78	92.4183	8.7820	92.4183	0.00
17/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1235	2	1235	2	0.00
17/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1331	2	1331	2	0.00
17/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1143	1	1143	1	0.00
17/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4434	4	4434	4	0.00
17/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4046	3	4046	3	0.00
17/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4238	4	4238	4	0.00
17/01/2011	R208 On 03-February-11			Bond Future	8.57	91.1755	8.5700	91.1755	5,598.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1421	2	1421	2	0.00
17/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1647	2	1647	2	0.00
17/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1209	2	1209	2	0.00
17/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	414	0	414	0	0.00
17/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	247	0	247	0	0.00
17/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	323	0	323	0	0.00
17/01/2011	R208 On 05-May-11			Bond Future	8.67	89.0958	8.6690	89.0958	100.00
17/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1455	2	1455	2	0.00
17/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1589	2	1589	2	0.00
17/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1329	2	1329	2	0.00
17/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2658	2	2658	2	0.00
17/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2308	2	2308	2	0.00
17/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2478	2	2478	2	0.00
17/01/2011	R208 On 04-August-11			Bond Future	8.77	90.3908	8.7740	90.3908	0.00
17/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1312	2	1312	2	0.00
17/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1415	2	1415	2	0.00
17/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1213	2	1213	2	0.00
17/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4667	4	4667	4	0.00
17/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4255	4	4255	4	0.00
17/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4458	4	4458	4	0.00
17/01/2011	R209 On 03-February-11			Bond Future	8.63	79.1312	8.6330	79.1312	22,596.00
17/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	3083	4	3083	4	0.00
17/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2754	4	2754	4	0.00
17/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3420	5	3420	5	0.00
17/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	129	0	129	0	0.00
17/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	231	0	231	0	0.00
17/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	174	0	174	0	0.00
17/01/2011	R209 On 05-May-11			Bond Future	8.70	77.1272	8.6980	77.1272	200.00
17/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1920	3	1920	3	0.00
17/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2096	3	2096	3	0.00
17/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1753	2	1753	2	0.00
17/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3800	3	3800	3	0.00
17/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3307	3	3307	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
17/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3547	3	3547	3	0.00
17/01/2011	R209 On 04-August-11			Bond Future	8.77	78.2489	8.7650	78.2489	0.00
17/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2630	3	2630	3	0.00
17/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2807	3	2807	3	0.00
17/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2460	3	2460	3	0.00
17/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10273	11	10273	11	0.00
17/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	743	1	743	1	0.00
17/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	5040	4	5040	4	0.00
17/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4553	4	4553	4	0.00
17/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4791	4	4791	4	0.00
17/01/2011	R210 On 03-February-11			Bond Future	1.04	126.1337	1.0360	126.1337	2.00
17/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31115	32	31115	32	0.00
17/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31747	32	31747	32	0.00
17/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30477	31	30477	31	0.00
17/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11			Bond Future	1.75	104.3117	1.7480	104.3117	589.00
17/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4251	4	4251	4	0.00
17/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4527	5	4527	5	0.00
17/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3975	4	3975	4	0.00
17/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11			Bond Future	2.53	102.1770	2.5280	102.1770	2,518.00
17/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4440	4	4440	4	0.00
17/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4898	5	4898	5	0.00
17/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3981	4	3981	4	0.00
17/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11			Bond Future	8.75	87.9722	8.7460	87.9722	0.00
17/01/2011	R213 On 03-February-11	8.00	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
17/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	6013	5	6013	5	0.00
17/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6930	6	6930	6	0.00
17/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6470	5	6470	5	0.00
17/01/2011	R213 On 05-May-11			Bond Future	8.82	85.7067	8.8180	85.7067	0.00
17/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7488	6	7488	6	0.00
17/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6575	5	6575	5	0.00
17/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	7030	6	7030	6	0.00
17/01/2011	R213 On 04-August-11			Bond Future	8.90	86.9536	8.8950	86.9536	0.00
17/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	7164	6	7164	6	0.00
17/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	8073	7	8073	7	0.00
17/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7617	6	7617	6	0.00
17/01/2011	TRT1 On 03-February-11			Index Future	335.09	337.8270	335.0870	337.8270	100.00
17/01/2011	TRT1 On 05-May-11			Index Future	339.67	342.4450	339.6690	342.4450	0.00
18/01/2011	AL7T On 03-February-11			Index Future	365.08	366.1090	365.0800	366.1090	30.00
18/01/2011	ALBI On 03-February-11			Index Future	337.41	338.1440	337.4100	338.1440	1,090.00
18/01/2011	ALBI On 05-May-11			Index Future	342.29	343.0310	342.2860	343.0310	2.00
18/01/2011	CRD1 On 03-February-11			Index Future	151.73	151.9600	151.7340	151.9600	2.00
18/01/2011	CRD1 On 05-May-11			Index Future	153.81	154.0380	153.8090	154.0380	0.00
18/01/2011	GOVI On 03-February-11			GOVI	338.34	339.0730	338.3360	339.0730	211.00
18/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	46740	4	46740	4	0.00
18/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	46540	4	46540	4	0.00
18/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	46640	4	46640	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
18/01/2011	GOVI On 05-May-11			GOVI	343.23	343.9740	343.2260	343.9740	0.00
18/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
18/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	57640	5	57640	5	0.00
18/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	57840	5	57840	5	0.00
18/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	57740	5	57740	5	0.00
18/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2011	IGOV On 03-February-11			Index Future	147.75	147.7720	147.7530	147.7720	9.00
18/01/2011	IGOV On 05-May-11			Index Future	149.89	149.9080	149.8880	149.9080	0.00
18/01/2011	IGOV On 04-August-11			Index Future	152.04	152.0630	152.0440	152.0630	0.00
18/01/2011	ILBI On 03-February-11			Index Future	400.37	400.4180	400.3700	400.4180	353.00
18/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.55	94.4510	5.5500	94.4510	7,791.00
18/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.56	94.4690	5.5600	94.4690	2,500.00
18/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.57	94.4600	5.5700	94.4600	6,990.00
18/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.4270	5.6130	94.4270	2.00
18/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3970	5.6410	94.3970	2,000.00
18/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.68	94.3520	5.6840	94.3520	3,890.00
18/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.88	94.1560	5.8840	94.1560	15,790.00
18/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.24	93.7890	6.2360	93.7890	5,290.00
18/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.54	93.4800	6.5370	93.4800	290.00
18/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.86	93.1560	6.8600	93.1560	390.00
18/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.23	92.7900	7.2260	92.7900	41,500.00
18/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.50	92.5200	7.5000	92.5200	390.00
18/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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18/01/2011	OTH1 On 03-February-11			Index Future	332.07	332.8000	332.0740	332.8000	3.00
18/01/2011	OTH1 On 05-May-11			Index Future	336.87	337.6100	336.8740	337.6100	0.00
18/01/2011	R157 On 03-February-11			Bond Future	7.76	127.4910	7.7570	127.4910	7,886.00
18/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	830	1	830	1	0.00
18/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	988	1	988	1	0.00
18/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	686	1	686	1	0.00
18/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	285	0	285	0	0.00
18/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	159	0	159	0	0.00
18/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	215	0	215	0	0.00
18/01/2011	R157 On 05-May-11			Bond Future	7.90	122.5242	7.8980	122.5242	705.00
18/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	914	1	914	1	0.00
18/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1005	1	1005	1	0.00
18/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	747	1	747	1	0.00
18/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	828	1	828	1	0.00
18/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1638	2	1638	2	0.00
18/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1763	2	1763	2	0.00
18/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1405	1	1405	1	0.00
18/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1519	1	1519	1	0.00
18/01/2011	R157 On 04-August-11			Bond Future	8.06	124.3036	8.0580	124.3036	0.00
18/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	670	1	670	1	0.00
18/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	731	1	731	1	0.00
18/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	613	1	613	1	0.00
18/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2970	3	2970	3	0.00
18/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2696	3	2696	3	0.00
18/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2831	3	2831	3	0.00
18/01/2011	R186 On 03-February-11			Bond Future	8.70	116.9416	8.7020	116.9416	25,674.00
18/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3027	3	3027	3	0.00
18/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3416	4	3416	4	0.00
18/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2655	3	2655	3	0.00
18/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
18/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	342	0	342	0	0.00
18/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9553	9	9553	9	0.00
18/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	190	0	190	0	0.00

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18/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	256	0	256	0	0.00
18/01/2011	R186 On 05-May-11			Bond Future	8.79	118.6275	8.7900	118.6275	500.00
18/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2827	3	2827	3	0.00
18/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3060	3	3060	3	0.00
18/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	560	1	560	1	5,500.00
18/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2603	3	2603	3	0.00
18/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3443	3	3443	3	0.00
18/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8254	8	8254	8	0.00
18/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2967	3	2967	3	0.00
18/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	3199	3	3199	3	0.00
18/01/2011	R186 On 04-August-11			Bond Future	8.88	115.0633	8.8830	115.0633	0.00
18/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1773	2	1773	2	0.00
18/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1633	2	1633	2	0.00
18/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	1919	2	1919	2	0.00
18/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7414	7	7414	7	0.00
18/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	8109	8	8109	8	0.00
18/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7757	8	7757	8	0.00
18/01/2011	R201 On 03-February-11			Bond Future	7.58	105.2021	7.5750	105.2021	489.00
18/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1441	2	1441	2	0.00
18/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1285	1	1285	1	0.00
18/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1600	2	1600	2	0.00
18/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	11	0	11	0	0.00
18/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	28	0	28	0	0.00
18/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	18	0	18	0	0.00
18/01/2011	R201 On 05-May-11			Bond Future	7.72	106.7211	7.7180	106.7211	0.00
18/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	928	1	928	1	0.00
18/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1015	1	1015	1	0.00
18/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	846	1	846	1	0.00
18/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	903	1	903	1	0.00
18/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	756	1	756	1	0.00
18/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	827	1	827	1	0.00
18/01/2011	R201 On 04-August-11			Bond Future	7.88	103.8655	7.8840	103.8655	0.00
18/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	413	0	413	0	0.00

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18/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	455	1	455	1	0.00
18/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	375	0	375	0	0.00
18/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2419	2	2419	2	0.00
18/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2197	2	2197	2	0.00
18/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2306	2	2306	2	0.00
18/01/2011	R202 On 03-February-11			Bond Future	0.47	165.1722	0.4650	165.1722	3,739.00
18/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58035	58	58035	58	0.00
18/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58882	59	58882	59	0.00
18/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57179	57	57179	57	0.00
18/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 05-May-11			Bond Future	0.39	167.5581	0.3890	167.5581	6,500.00
18/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40899	41	40899	41	0.00
18/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39860	40	39860	40	0.00
18/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41927	42	41927	42	0.00
18/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R203 On 03-February-11			Bond Future	8.35	103.0341	8.3450	103.0341	1,404.00
18/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1031	1	1031	1	0.00
18/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1213	1	1213	1	0.00
18/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	70	0	70	0	1,000.00
18/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	863	1	863	1	0.00
18/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	342	0	342	0	0.00
18/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1807	2	1807	2	0.00
18/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	198	0	198	0	0.00
18/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	263	0	263	0	0.00
18/01/2011	R203 On 05-May-11			Bond Future	8.47	100.3616	8.4720	100.3616	0.00
18/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1023	1	1023	1	0.00
18/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	928	1	928	1	0.00
18/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1123	1	1123	1	0.00
18/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1953	2	1953	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
18/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2245	2	2245	2	0.00
18/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	2096	2	2096	2	0.00
18/01/2011	R203 On 04-August-11			Bond Future	8.61	101.8226	8.6110	101.8226	0.00
18/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	861	1	861	1	0.00
18/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	792	1	792	1	0.00
18/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	934	1	934	1	0.00
18/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3569	3	3569	3	0.00
18/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3906	4	3906	4	0.00
18/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3735	4	3735	4	0.00
18/01/2011	R204 On 03-February-11			Bond Future	8.51	98.4403	8.5070	98.4403	1,926.00
18/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	617	1	617	1	0.00
18/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	763	1	763	1	0.00
18/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	489	1	489	1	0.00
18/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	806	1	806	1	0.00
18/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	525	0	525	0	0.00
18/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	656	1	656	1	0.00
18/01/2011	R204 On 05-May-11			Bond Future	8.63	99.8619	8.6270	99.8619	100.00
18/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1406	2	1406	2	0.00
18/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1531	2	1531	2	0.00
18/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1287	1	1287	1	0.00
18/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2245	2	2245	2	0.00
18/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1946	2	1946	2	0.00
18/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	2092	2	2092	2	0.00
18/01/2011	R204 On 04-August-11			Bond Future	8.76	97.2808	8.7570	97.2808	0.00
18/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	806	1	806	1	0.00
18/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	878	1	878	1	0.00
18/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	739	1	739	1	0.00
18/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	5061	5	5061	5	0.00
18/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4651	4	4651	4	0.00
18/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4853	5	4853	5	0.00
18/01/2011	R206 On 03-February-11			Bond Future	7.23	101.3202	7.2260	101.3202	0.00
18/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1999	2	1999	2	0.00
18/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1871	2	1871	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
18/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2126	2	2126	2	0.00
18/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
18/01/2011	R206 On 05-May-11			Bond Future	7.38	102.7838	7.3750	102.7838	0.00
18/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	836	1	836	1	0.00
18/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	768	1	768	1	0.00
18/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	907	1	907	1	0.00
18/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	488	0	488	0	0.00
18/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	588	1	588	1	0.00
18/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	536	0	536	0	0.00
18/01/2011	R206 On 04-August-11			Bond Future	7.56	100.5128	7.5590	100.5128	0.00
18/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	345	0	345	0	0.00
18/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	314	0	314	0	0.00
18/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	377	0	0.00
18/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1495	1	1495	1	0.00
18/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1654	2	1654	2	0.00
18/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1574	1	1574	1	0.00
18/01/2011	R207 On 03-February-11			Bond Future	8.60	92.4525	8.5960	92.4525	800.00
18/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1218	1	1218	1	0.00
18/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1427	2	1427	2	0.00
18/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1024	1	1024	1	0.00
18/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	421	0	421	0	0.00
18/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	250	0	250	0	0.00
18/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	327	0	327	0	0.00
18/01/2011	R207 On 05-May-11			Bond Future	8.71	93.7911	8.7080	93.7911	0.00
18/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1296	1	1296	1	0.00
18/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1418	2	1418	2	0.00
18/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1182	1	1182	1	0.00
18/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2659	3	2659	3	0.00
18/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2319	2	2319	2	0.00
18/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2484	2	2484	2	0.00
18/01/2011	R207 On 04-August-11			Bond Future	8.83	91.5114	8.8300	91.5114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1146	1	1146	1	0.00
18/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1237	1	1237	1	0.00
18/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1058	1	1058	1	0.00
18/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4614	4	4614	4	0.00
18/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4217	4	4217	4	0.00
18/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4413	4	4413	4	0.00
18/01/2011	R208 On 03-February-11			Bond Future	8.62	90.2468	8.6190	90.2468	5,598.00
18/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1191	1	1191	1	0.00
18/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	996	1	996	1	0.00
18/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1403	2	1403	2	0.00
18/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	304	0	304	0	0.00
18/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	502	0	502	0	0.00
18/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	394	0	394	0	0.00
18/01/2011	R208 On 05-May-11			Bond Future	8.72	88.1518	8.7200	88.1518	100.00
18/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1320	1	1320	1	0.00
18/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1201	1	1201	1	0.00
18/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1446	2	1446	2	0.00
18/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2471	2	2471	2	0.00
18/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2836	3	2836	3	0.00
18/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2649	2	2649	2	0.00
18/01/2011	R208 On 04-August-11			Bond Future	8.83	89.4334	8.8270	89.4334	0.00
18/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1208	1	1208	1	0.00
18/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1306	1	1306	1	0.00
18/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1114	1	1114	1	0.00
18/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4878	5	4878	5	0.00
18/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4456	4	4456	4	0.00
18/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4664	4	4664	4	0.00
18/01/2011	R209 On 03-February-11			Bond Future	8.66	77.9299	8.6580	77.9299	22,596.00
18/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	2889	3	2889	3	0.00
18/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3223	3	3223	3	0.00
18/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2564	3	2564	3	0.00
18/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	245	0	245	0	0.00
18/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	136	0	136	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
18/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	184	0	184	0	0.00
18/01/2011	R209 On 05-May-11			Bond Future	8.72	75.9081	8.7230	75.9081	200.00
18/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1825	2	1825	2	0.00
18/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	1995	2	1995	2	0.00
18/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1663	2	1663	2	0.00
18/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3911	4	3911	4	0.00
18/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3407	3	3407	3	0.00
18/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3653	4	3653	4	0.00
18/01/2011	R209 On 04-August-11			Bond Future	8.79	77.0130	8.7910	77.0130	0.00
18/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2534	3	2534	3	0.00
18/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2706	3	2706	3	0.00
18/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2367	2	2367	2	0.00
18/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10089	10	10089	10	0.00
18/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	766	1	766	1	0.00
18/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	5154	5	5154	5	0.00
18/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4659	5	4659	5	0.00
18/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4902	5	4902	5	0.00
18/01/2011	R210 On 03-February-11			Bond Future	1.04	125.4390	1.0360	125.4390	2.00
18/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31115	31	31115	31	0.00
18/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31747	32	31747	32	0.00
18/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30477	30	30477	30	0.00
18/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R211 On 03-February-11			Bond Future	1.75	104.3059	1.7490	104.3059	589.00
18/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4245	4	4245	4	0.00
18/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4521	5	4521	5	0.00
18/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3969	4	3969	4	0.00
18/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R212 On 03-February-11			Bond Future	2.53	102.1770	2.5280	102.1770	2,518.00
18/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4440	4	4440	4	0.00

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18/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4898	5	4898	5	0.00
18/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3981	4	3981	4	0.00
18/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 03-February-11			Bond Future	8.77	86.7288	8.7650	86.7288	0.00
18/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	6169	6	6169	6	0.00
18/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	7086	7	7086	7	0.00
18/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6626	6	6626	6	0.00
18/01/2011	R213 On 05-May-11			Bond Future	8.84	84.4477	8.8380	84.4477	0.00
18/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7650	7	7650	7	0.00
18/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6737	7	6737	7	0.00
18/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	7191	7	7191	7	0.00
18/01/2011	R213 On 04-August-11			Bond Future	8.92	85.6727	8.9150	85.6727	0.00
18/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	7323	7	7323	7	0.00
18/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	8232	8	8232	8	0.00
18/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7776	8	7776	8	0.00
18/01/2011	TRT1 On 03-February-11			Index Future	334.31	335.0870	334.3060	335.0870	100.00
18/01/2011	TRT1 On 05-May-11			Index Future	338.88	339.6690	338.8780	339.6690	0.00
19/01/2011	AL7T On 03-February-11			Index Future	366.50	365.0800	366.5030	365.0800	30.00
19/01/2011	ALBI On 03-February-11			Index Future	338.70	337.4100	338.6960	337.4100	1,090.00
19/01/2011	ALBI On 05-May-11			Index Future	343.59	342.2860	343.5910	342.2860	2.00
19/01/2011	CRD1 On 03-February-11			Index Future	152.12	151.7340	152.1230	151.7340	2.00
19/01/2011	CRD1 On 05-May-11			Index Future	154.20	153.8090	154.2040	153.8090	0.00

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19/01/2011	GOVI On 03-February-11			GOVI	339.61	338.3360	339.6070	338.3360	211.00
19/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	33830	5	33830	5	0.00
19/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	34030	5	34030	5	0.00
19/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	33930	5	33930	5	0.00
19/01/2011	GOVI On 05-May-11			GOVI	344.52	343.2260	344.5160	343.2260	0.00
19/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
19/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	44940	6	44940	6	0.00
19/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	44740	6	44740	6	0.00
19/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	44840	6	44840	6	0.00
19/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2011	IGOV On 03-February-11			Index Future	147.68	147.7530	147.6780	147.7530	9.00
19/01/2011	IGOV On 05-May-11			Index Future	149.81	149.8880	149.8120	149.8880	0.00
19/01/2011	IGOV On 04-August-11			Index Future	151.97	152.0440	151.9680	152.0440	0.00
19/01/2011	ILBI On 03-February-11			Index Future	400.27	400.3700	400.2690	400.3700	353.00
19/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/01/2011	JBAF On 19-January-11			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
19/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.52	94.4400	5.5160	94.4400	2,500.00
19/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.51	94.4300	5.5100	94.4300	6,990.00
19/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.53	94.3870	5.5320	94.3870	2.00
19/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.57	94.3590	5.5700	94.3590	2,000.00
19/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.62	94.3160	5.6220	94.3160	3,890.00
19/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.84	94.1160	5.8440	94.1160	15,790.00
19/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.22	93.7640	6.2200	93.7640	5,290.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.53	93.4630	6.5330	93.4630	290.00
19/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.86	93.1400	6.8570	93.1400	390.00
19/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.22	92.7740	7.2220	92.7740	41,500.00
19/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.52	92.5000	7.5200	92.5000	390.00
19/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/01/2011	OTH1 On 03-February-11			Index Future	333.44	332.0740	333.4390	332.0740	3.00
19/01/2011	OTH1 On 05-May-11			Index Future	338.26	336.8740	338.2590	336.8740	0.00
19/01/2011	R157 On 03-February-11			Bond Future	7.67	127.2793	7.6720	127.2793	7,886.00
19/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	1099	1	1099	1	0.00
19/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	930	1	930	1	0.00
19/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	1278	1	1278	1	0.00
19/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	81	0	81	0	0.00
19/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	162	0	162	0	0.00
19/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	116	0	116	0	0.00
19/01/2011	R157 On 05-May-11			Bond Future	7.81	122.3081	7.8060	122.3081	805.00
19/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1077	1	1077	1	0.00
19/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1178	1	1178	1	0.00
19/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	981	1	981	1	0.00
19/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	890	1	890	1	0.00
19/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1530	2	1530	2	0.00
19/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1415	2	1415	2	0.00
19/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1203	1	1203	1	0.00
19/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1306	2	1306	2	0.00
19/01/2011	R157 On 04-August-11			Bond Future	7.96	124.0852	7.9590	124.0852	0.00
19/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	784	1	784	1	0.00
19/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	719	1	719	1	0.00
19/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	851	1	851	1	0.00
19/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2436	3	2436	3	0.00
19/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2696	3	2696	3	0.00
19/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2565	3	2565	3	0.00
19/01/2011	R186 On 03-February-11			Bond Future	8.64	116.7046	8.6440	116.7046	25,674.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3481	3	3481	3	0.00
19/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3891	3	3891	3	0.00
19/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
19/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	3084	3	3084	3	0.00
19/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	220	0	220	0	0.00
19/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9002	10	9002	10	0.00
19/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	114	0	114	0	0.00
19/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	159	0	159	0	0.00
19/01/2011	R186 On 05-May-11			Bond Future	8.73	118.3950	8.7300	118.3950	500.00
19/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	3096	3	3096	3	0.00
19/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3344	3	3344	3	0.00
19/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2859	3	2859	3	0.00
19/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	644	1	644	1	5,500.00
19/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3140	3	3140	3	0.00
19/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	7779	8	7779	8	0.00
19/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2692	3	2692	3	0.00
19/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2909	3	2909	3	0.00
19/01/2011	R186 On 04-August-11			Bond Future	8.82	114.8262	8.8210	114.8262	0.00
19/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1936	2	1936	2	0.00
19/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2092	2	2092	2	0.00
19/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1787	2	1787	2	0.00
19/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7696	8	7696	8	0.00
19/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7020	7	7020	7	0.00
19/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7353	8	7353	8	0.00
19/01/2011	R201 On 03-February-11			Bond Future	7.47	105.0365	7.4650	105.0365	489.00
19/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1800	1	1800	1	0.00
19/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1964	2	1964	2	0.00
19/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1638	1	1638	1	0.00
19/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	8	0	8	0	0.00
19/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
19/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
19/01/2011	R201 On 05-May-11			Bond Future	7.60	106.5531	7.5980	106.5531	0.00
19/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1136	1	1136	1	0.00

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19/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1043	1	1043	1	0.00
19/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1233	1	1233	1	0.00
19/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	593	1	593	1	0.00
19/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	719	1	719	1	0.00
19/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	654	1	654	1	0.00
19/01/2011	R201 On 04-August-11			Bond Future	7.75	103.6941	7.7540	103.6941	0.00
19/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	517	0	517	0	0.00
19/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	472	0	472	0	0.00
19/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	566	0	566	0	0.00
19/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1923	2	1923	2	0.00
19/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2131	2	2131	2	0.00
19/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2025	2	2025	2	0.00
19/01/2011	R202 On 03-February-11			Bond Future	0.47	165.1722	0.4660	165.1722	3,739.00
19/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58006	58	58006	58	0.00
19/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58853	59	58853	59	0.00
19/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57150	57	57150	57	0.00
19/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 05-May-11			Bond Future	0.39	167.5581	0.3900	167.5581	6,500.00
19/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40870	41	40870	41	0.00
19/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41898	42	41898	42	0.00
19/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39831	40	39831	40	0.00
19/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R203 On 03-February-11			Bond Future	8.26	102.8396	8.2550	102.8396	1,404.00
19/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1360	1	1360	1	0.00
19/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1566	1	1566	1	0.00
19/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1165	1	1165	1	0.00
19/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	122	0	122	0	1,000.00
19/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	194	0	194	0	0.00
19/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1410	2	1410	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
19/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	102	0	102	0	0.00
19/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	142	0	142	0	0.00
19/01/2011	R203 On 05-May-11			Bond Future	8.38	100.1644	8.3770	100.1644	0.00
19/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1207	1	1207	1	0.00
19/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1319	1	1319	1	0.00
19/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1101	1	1101	1	0.00
19/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1961	2	1961	2	0.00
19/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1692	2	1692	2	0.00
19/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1823	2	1823	2	0.00
19/01/2011	R203 On 04-August-11			Bond Future	8.51	101.6191	8.5110	101.6191	0.00
19/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	998	1	998	1	0.00
19/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1079	1	1079	1	0.00
19/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	921	1	921	1	0.00
19/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3572	4	3572	4	0.00
19/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3251	4	3251	4	0.00
19/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3409	4	3409	4	0.00
19/01/2011	R204 On 03-February-11			Bond Future	8.43	98.1957	8.4330	98.1957	1,926.00
19/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	821	1	821	1	0.00
19/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	664	0	664	0	0.00
19/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	997	1	997	1	0.00
19/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	347	1	347	1	0.00
19/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	569	1	569	1	0.00
19/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	448	1	448	1	0.00
19/01/2011	R204 On 05-May-11			Bond Future	8.55	99.6140	8.5490	99.6140	100.00
19/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1593	1	1593	1	0.00
19/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1464	1	1464	1	0.00
19/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1729	2	1729	2	0.00
19/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1724	2	1724	2	0.00
19/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2001	2	2001	2	0.00
19/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1859	2	1859	2	0.00
19/01/2011	R204 On 04-August-11			Bond Future	8.68	97.0304	8.6760	97.0304	0.00
19/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	912	1	912	1	0.00
19/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	838	1	838	1	0.00

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19/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	990	1	990	1	0.00
19/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4340	5	4340	5	0.00
19/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4737	5	4737	5	0.00
19/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4536	5	4536	5	0.00
19/01/2011	R206 On 03-February-11			Bond Future	7.12	101.2025	7.1150	101.2025	0.00
19/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2289	2	2289	2	0.00
19/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2417	2	2417	2	0.00
19/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2162	2	2162	2	0.00
19/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R206 On 05-May-11			Bond Future	7.25	102.6661	7.2530	102.6661	0.00
19/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1011	1	1011	1	0.00
19/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1090	1	1090	1	0.00
19/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	935	1	935	1	0.00
19/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	462	1	462	1	0.00
19/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	378	0	378	0	0.00
19/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	418	1	418	1	0.00
19/01/2011	R206 On 04-August-11			Bond Future	7.42	100.3927	7.4220	100.3927	0.00
19/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	433	0	433	0	0.00
19/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	471	0	471	0	0.00
19/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	397	0	397	0	0.00
19/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1437	2	1437	2	0.00
19/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1290	1	1290	1	0.00
19/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1362	2	1362	2	0.00
19/01/2011	R207 On 03-February-11			Bond Future	8.53	92.1960	8.5270	92.1960	800.00
19/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1500	1	1500	1	0.00
19/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1281	1	1281	1	0.00
19/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1732	1	1732	1	0.00
19/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	152	0	152	0	0.00
19/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	276	0	276	0	0.00
19/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	207	0	207	0	0.00
19/01/2011	R207 On 05-May-11			Bond Future	8.64	93.5300	8.6360	93.5300	20.00

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19/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1462	1	1462	1	0.00
19/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1337	1	1337	1	0.00
19/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1593	1	1593	1	0.00
19/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2085	2	2085	2	0.00
19/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2405	3	2405	3	0.00
19/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2241	2	2241	2	0.00
19/01/2011	R207 On 04-August-11			Bond Future	8.76	91.2465	8.7550	91.2465	0.00
19/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1273	1	1273	1	0.00
19/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1178	1	1178	1	0.00
19/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1371	1	1371	1	0.00
19/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3937	4	3937	4	0.00
19/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4320	5	4320	5	0.00
19/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4126	4	4126	4	0.00
19/01/2011	R208 On 03-February-11			Bond Future	8.55	89.9462	8.5510	89.9462	5,598.00
19/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1470	1	1470	1	0.00
19/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1707	1	1707	1	0.00
19/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1249	1	1249	1	0.00
19/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	337	1	337	1	0.00
19/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	190	0	190	0	0.00
19/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	255	0	255	0	0.00
19/01/2011	R208 On 05-May-11			Bond Future	8.65	87.8460	8.6480	87.8460	100.00
19/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1492	1	1492	1	0.00
19/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1629	1	1629	1	0.00
19/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1363	1	1363	1	0.00
19/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2566	3	2566	3	0.00
19/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2222	2	2222	2	0.00
19/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2389	3	2389	3	0.00
19/01/2011	R208 On 04-August-11			Bond Future	8.75	89.1231	8.7530	89.1231	0.00
19/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1341	1	1341	1	0.00
19/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1446	1	1446	1	0.00
19/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1240	1	1240	1	0.00
19/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4571	5	4571	5	0.00
19/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4162	4	4162	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
19/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4364	5	4364	5	0.00
19/01/2011	R209 On 03-February-11			Bond Future	8.60	77.7259	8.5950	77.7259	21,989.00
19/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	3330	3	3330	3	0.00
19/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2986	3	2986	3	0.00
19/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3680	3	3680	3	0.00
19/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	77	0	77	0	0.00
19/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	151	0	151	0	0.00
19/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	109	0	109	0	0.00
19/01/2011	R209 On 05-May-11			Bond Future	8.66	75.7067	8.6590	75.7067	200.00
19/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2032	2	2032	2	0.00
19/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2215	2	2215	2	0.00
19/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1857	2	1857	2	0.00
19/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3588	4	3588	4	0.00
19/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3110	3	3110	3	0.00
19/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3343	4	3343	4	0.00
19/01/2011	R209 On 04-August-11			Bond Future	8.73	76.8062	8.7250	76.8062	0.00
19/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2752	3	2752	3	0.00
19/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2934	3	2934	3	0.00
19/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2575	2	2575	2	0.00
19/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10539	10	10539	10	0.00
19/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	689	1	689	1	0.00
19/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4836	5	4836	5	0.00
19/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4360	5	4360	5	0.00
19/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4594	5	4594	5	0.00
19/01/2011	R210 On 03-February-11			Bond Future	1.04	125.4390	1.0370	125.4390	2.00
19/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31097	31	31097	31	0.00
19/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31729	32	31729	32	0.00
19/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30460	30	30460	30	0.00
19/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R211 On 03-February-11			Bond Future	1.78	104.3001	1.7820	104.3001	589.00
19/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4054	4	4054	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
19/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4330	5	4330	5	0.00
19/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3778	4	3778	4	0.00
19/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R212 On 03-February-11			Bond Future	2.53	102.1770	2.5290	102.1770	2,518.00
19/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4431	4	4431	4	0.00
19/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4888	5	4888	5	0.00
19/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3971	4	3971	4	0.00
19/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 03-February-11			Bond Future	8.70	86.5733	8.7020	86.5733	0.00
19/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6568	7	6568	7	0.00
19/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5651	6	5651	6	0.00
19/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6108	7	6108	7	0.00
19/01/2011	R213 On 05-May-11			Bond Future	8.77	84.2863	8.7730	84.2863	0.00
19/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6210	7	6210	7	0.00
19/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7123	8	7123	8	0.00
19/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6665	7	6665	7	0.00
19/01/2011	R213 On 04-August-11			Bond Future	8.85	85.5137	8.8490	85.5137	0.00
19/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7705	8	7705	8	0.00
19/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	6796	7	6796	7	0.00
19/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7249	8	7249	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	TRT1 On 03-February-11			Index Future	335.64	334.3060	335.6360	334.3060	100.00
19/01/2011	TRT1 On 05-May-11			Index Future	340.23	338.8780	340.2280	338.8780	0.00
20/01/2011	AL7T On 03-February-11			Index Future	367.19	366.5030	367.1860	366.5030	30.00
20/01/2011	ALBI On 03-February-11			Index Future	339.27	338.6960	339.2690	338.6960	1,110.00
20/01/2011	ALBI On 05-May-11			Index Future	344.17	343.5910	344.1720	343.5910	2.00
20/01/2011	CRD1 On 03-February-11			Index Future	152.27	152.1230	152.2700	152.1230	2.00
20/01/2011	CRD1 On 05-May-11			Index Future	154.35	154.2040	154.3530	154.2040	0.00
20/01/2011	GOVI On 03-February-11			GOVI	340.16	339.6070	340.1560	339.6070	211.00
20/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
20/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
20/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
20/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	28340	3	28340	3	0.00
20/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	28540	3	28540	3	0.00
20/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	28440	3	28440	3	0.00
20/01/2011	GOVI On 05-May-11			GOVI	345.07	344.5160	345.0720	344.5160	0.00
20/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
20/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
20/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
20/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	39380	4	39380	4	0.00
20/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	39180	4	39180	4	0.00
20/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	39280	4	39280	4	0.00
20/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2011	IGOV On 03-February-11			Index Future	147.46	147.6780	147.4620	147.6780	9.00
20/01/2011	IGOV On 05-May-11			Index Future	149.59	149.8120	149.5930	149.8120	0.00
20/01/2011	IGOV On 04-August-11			Index Future	151.75	151.9680	151.7450	151.9680	0.00
20/01/2011	ILBI On 03-February-11			Index Future	399.69	400.2690	399.6900	400.2690	353.00
20/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.4840	5.5800	94.4840	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.57	94.4900	5.5700	94.4900	6,990.00
20/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.56	94.4680	5.5600	94.4680	2.00
20/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	2,000.00
20/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.3780	5.5900	94.3780	3,890.00
20/01/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.66	5.7350	5.6600	5.7350	0.00
20/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.82	94.1560	5.8200	94.1560	15,790.00
20/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.16	93.7800	6.1600	93.7800	5,290.00
20/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.47	93.4670	6.4700	93.4670	290.00
20/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.81	93.1430	6.8100	93.1430	2,890.00
20/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.18	92.7780	7.1800	92.7780	44,000.00
20/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.48	92.4800	7.4800	92.4800	390.00
20/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/01/2011	OTH1 On 03-February-11			Index Future	334.14	333.4390	334.1360	333.4390	3.00
20/01/2011	OTH1 On 05-May-11			Index Future	338.97	338.2590	338.9660	338.2590	0.00
20/01/2011	R157 On 03-February-11			Bond Future	7.65	127.6469	7.6500	127.6469	7,886.00
20/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	1168	1	1168	1	0.00
20/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	992	1	992	1	0.00
20/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	1353	1	1353	1	0.00
20/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	61	0	61	0	0.00
20/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	128	0	128	0	0.00
20/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	90	0	90	0	0.00
20/01/2011	R157 On 05-May-11			Bond Future	7.78	122.6836	7.7830	122.6836	805.00
20/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	1116	1	1116	1	0.00
20/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	1221	1	1221	1	0.00
20/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	1018	1	1018	1	0.00
20/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	925	1	925	1	0.00
20/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1471	2	1471	2	0.00
20/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1358	1	1358	1	0.00
20/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1151	1	1151	1	0.00
20/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1251	1	1251	1	0.00
20/01/2011	R157 On 04-August-11			Bond Future	7.93	124.4649	7.9330	124.4649	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	813		1	813	1	0.00
20/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	747		1	747	1	0.00
20/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	883		1	883	1	0.00
20/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2368		2	2368	2	0.00
20/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	2624		3	2624	3	0.00
20/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	2494		3	2494	3	0.00
20/01/2011	R186 On 03-February-11			Bond Future	8.61		117.2556	8.6130	117.2556	25,674.00
20/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3730		3	3730	3	0.00
20/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	4151		4	4151	4	0.00
20/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0		0	0	0	3,000.00
20/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	3320		3	3320	3	0.00
20/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	160		0	160	0	0.00
20/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	8706		9	8706	9	0.00
20/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	78		0	78	0	0.00
20/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	112		0	112	0	0.00
20/01/2011	R186 On 05-May-11			Bond Future	8.70		118.9542	8.6980	118.9542	6,070.00
20/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	3241		3	3241	3	0.00
20/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3496		3	3496	3	0.00
20/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2996		3	2996	3	0.00
20/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	688		1	688	1	5,500.00
20/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	2977		3	2977	3	0.00
20/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	7523		8	7523	8	0.00
20/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2544		3	2544	3	0.00
20/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2754		3	2754	3	0.00
20/01/2011	R186 On 04-August-11			Bond Future	8.79		115.3927	8.7880	115.3927	0.00
20/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	2023		2	2023	2	0.00
20/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	2185		2	2185	2	0.00
20/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1870		2	1870	2	0.00
20/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7476		8	7476	8	0.00
20/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	6810		7	6810	7	0.00
20/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7137		7	7137	7	0.00
20/01/2011	R201 On 03-February-11			Bond Future	7.45		105.4088	7.4480	105.4088	489.00
20/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1856		2	1856	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	2021	2	2021	2	0.00
20/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	1693	2	1693	2	0.00
20/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	6	0	6	0	0.00
20/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
20/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
20/01/2011	R201 On 05-May-11			Bond Future	7.58	106.9339	7.5800	106.9339	0.00
20/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	1166	1	1166	1	0.00
20/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	1072	1	1072	1	0.00
20/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	1265	1	1265	1	0.00
20/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	568	1	568	1	0.00
20/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	691	1	691	1	0.00
20/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	627	1	627	1	0.00
20/01/2011	R201 On 04-August-11			Bond Future	7.74	104.0787	7.7350	104.0787	0.00
20/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	532	1	532	1	0.00
20/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	485	0	485	0	0.00
20/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	582	1	582	1	0.00
20/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	1883	2	1883	2	0.00
20/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2088	2	2088	2	0.00
20/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	1984	2	1984	2	0.00
20/01/2011	R202 On 03-February-11			Bond Future	0.48	165.1432	0.4840	165.1432	3,739.00
20/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	57485	58	57485	58	0.00
20/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58332	59	58332	59	0.00
20/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	56629	57	56629	57	0.00
20/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R202 On 05-May-11			Bond Future	0.41	167.5290	0.4090	167.5290	6,500.00
20/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40318	41	40318	41	0.00
20/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41346	42	41346	42	0.00
20/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39280	40	39280	40	0.00
20/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	1	0	0.00
20/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	R203 On 03-February-11			Bond Future	8.23	103.2892	8.2280	103.2892	1,404.00
20/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	1461	1	1461	1	0.00
20/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1675	2	1675	2	0.00
20/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	1257	1	1257	1	0.00
20/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	134	0	134	0	1,000.00
20/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	151	0	151	0	0.00
20/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1286	1	1286	1	0.00
20/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	75	0	75	0	0.00
20/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	107	0	107	0	0.00
20/01/2011	R203 On 05-May-11			Bond Future	8.35	100.6220	8.3490	100.6220	0.00
20/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	1261	1	1261	1	0.00
20/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1376	1	1376	1	0.00
20/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	1151	1	1151	1	0.00
20/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	1875	2	1875	2	0.00
20/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1613	2	1613	2	0.00
20/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	1741	2	1741	2	0.00
20/01/2011	R203 On 04-August-11			Bond Future	8.48	102.0825	8.4810	102.0825	0.00
20/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	1039	1	1039	1	0.00
20/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	1123	1	1123	1	0.00
20/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	960	1	960	1	0.00
20/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3471	4	3471	4	0.00
20/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3155	3	3155	3	0.00
20/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3310	3	3310	3	0.00
20/01/2011	R204 On 03-February-11			Bond Future	8.40	98.6075	8.3970	98.6075	1,926.00
20/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	927	1	927	1	0.00
20/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	755	1	755	1	0.00
20/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	1117	1	1117	1	0.00
20/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	266	0	266	0	0.00
20/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	459	1	459	1	0.00
20/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	353	0	353	0	0.00
20/01/2011	R204 On 05-May-11			Bond Future	8.51	100.0348	8.5110	100.0348	100.00
20/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1687	2	1687	2	0.00
20/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1552	1	1552	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1827	2	1827	2	0.00
20/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1616	2	1616	2	0.00
20/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	1884	2	1884	2	0.00
20/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	1747	2	1747	2	0.00
20/01/2011	R204 On 04-August-11			Bond Future	8.64	97.4534	8.6360	97.4534	0.00
20/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	966	1	966	1	0.00
20/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	888	1	888	1	0.00
20/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	1047	1	1047	1	0.00
20/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4187	4	4187	4	0.00
20/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	4577	5	4577	5	0.00
20/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4380	5	4380	5	0.00
20/01/2011	R206 On 03-February-11			Bond Future	7.10	101.4932	7.0980	101.4932	0.00
20/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	2334	2	2334	2	0.00
20/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	2461	2	2461	2	0.00
20/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	2206	2	2206	2	0.00
20/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R206 On 05-May-11			Bond Future	7.23	102.9595	7.2340	102.9595	0.00
20/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	1037	1	1037	1	0.00
20/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	1118	1	1118	1	0.00
20/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	961	1	961	1	0.00
20/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	442	0	442	0	0.00
20/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	360	0	360	0	0.00
20/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	398	0	398	0	0.00
20/01/2011	R206 On 04-August-11			Bond Future	7.40	100.6922	7.4020	100.6922	0.00
20/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	446	0	446	0	0.00
20/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	485	0	485	0	0.00
20/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	409	0	409	0	0.00
20/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1405	1	1405	1	0.00
20/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1260	1	1260	1	0.00
20/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1332	1	1332	1	0.00
20/01/2011	R207 On 03-February-11			Bond Future	8.51	92.5986	8.5060	92.5986	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1582	2	1582	2	0.00
20/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	1355	1	1355	1	0.00
20/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1822	2	1822	2	0.00
20/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	119	0	119	0	0.00
20/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	227	0	227	0	0.00
20/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	166	0	166	0	0.00
20/01/2011	R207 On 05-May-11			Bond Future	8.61	93.9391	8.6140	93.9391	20.00
20/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1509	1	1509	1	0.00
20/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1382	1	1382	1	0.00
20/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1644	2	1644	2	0.00
20/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2010	2	2010	2	0.00
20/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2324	2	2324	2	0.00
20/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2163	2	2163	2	0.00
20/01/2011	R207 On 04-August-11			Bond Future	8.73	91.6609	8.7320	91.6609	0.00
20/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1310	1	1310	1	0.00
20/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	1214	1	1214	1	0.00
20/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1411	1	1411	1	0.00
20/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	3849	4	3849	4	0.00
20/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4228	4	4228	4	0.00
20/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4036	4	4036	4	0.00
20/01/2011	R208 On 03-February-11			Bond Future	8.51	90.3638	8.5140	90.3638	5,598.00
20/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1631	1	1631	1	0.00
20/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1881	2	1881	2	0.00
20/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	1395	1	1395	1	0.00
20/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	255	0	255	0	0.00
20/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	136	0	136	0	0.00
20/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	188	0	188	0	0.00
20/01/2011	R208 On 05-May-11			Bond Future	8.61	88.2781	8.6110	88.2781	100.00
20/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1583	1	1583	1	0.00
20/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1725	2	1725	2	0.00
20/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1448	1	1448	1	0.00
20/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2428	3	2428	3	0.00
20/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2094	2	2094	2	0.00

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20/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2257	2	2257	2	0.00
20/01/2011	R208 On 04-August-11			Bond Future	8.71	89.5567	8.7140	89.5567	0.00
20/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1413	1	1413	1	0.00
20/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1522	1	1522	1	0.00
20/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1308	1	1308	1	0.00
20/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4409	5	4409	5	0.00
20/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4009	4	4009	4	0.00
20/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4206	4	4206	4	0.00
20/01/2011	R209 On 03-February-11			Bond Future	8.57	78.2418	8.5700	78.2418	21,989.00
20/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	3506	3	3506	3	0.00
20/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	3154	3	3154	3	0.00
20/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3864	4	3864	4	0.00
20/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	55	0	55	0	0.00
20/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	113	0	113	0	0.00
20/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	79	0	79	0	0.00
20/01/2011	R209 On 05-May-11			Bond Future	8.63	76.2242	8.6320	76.2242	200.00
20/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	2117	2	2117	2	0.00
20/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2306	2	2306	2	0.00
20/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1938	2	1938	2	0.00
20/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3449	4	3449	4	0.00
20/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	2981	3	2981	3	0.00
20/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3208	3	3208	3	0.00
20/01/2011	R209 On 04-August-11			Bond Future	8.70	77.3330	8.6980	77.3330	0.00
20/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2840	3	2840	3	0.00
20/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	3026	3	3026	3	0.00
20/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2659	3	2659	3	0.00
20/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10723	11	10723	11	0.00
20/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	656	1	656	1	0.00
20/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4702	5	4702	5	0.00
20/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4235	4	4235	4	0.00
20/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4464	5	4464	5	0.00
20/01/2011	R210 On 03-February-11			Bond Future	1.04	125.4212	1.0370	125.4212	2.00
20/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31097	31	31097	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31729	32	31729	32	0.00
20/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30460	30	30460	30	0.00
20/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R211 On 03-February-11			Bond Future	1.78	104.1093	1.7820	104.1093	589.00
20/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	4054	4	4054	4	0.00
20/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4330	4	4330	4	0.00
20/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3778	4	3778	4	0.00
20/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R212 On 03-February-11			Bond Future	2.53	102.1673	2.5290	102.1673	2,518.00
20/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4431	4	4431	4	0.00
20/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4888	5	4888	5	0.00
20/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	3971	4	3971	4	0.00
20/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 03-February-11			Bond Future	8.67	87.0907	8.6660	87.0907	0.00
20/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6271	7	6271	7	0.00
20/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5354	6	5354	6	0.00
20/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	5810	6	5810	6	0.00
20/01/2011	R213 On 05-May-11			Bond Future	8.74	84.8126	8.7370	84.8126	0.00
20/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	5916	6	5916	6	0.00
20/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	6829	7	6829	7	0.00
20/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6371	7	6371	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
20/01/2011	R213 On 04-August-11			Bond Future	8.81	86.0402	8.8110	86.0402	0.00
20/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7400	8	7400	8	0.00
20/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	6491	7	6491	7	0.00
20/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	6944	7	6944	7	0.00
20/01/2011	TRT1 On 03-February-11			Index Future	336.18	335.6360	336.1770	335.6360	100.00
20/01/2011	TRT1 On 05-May-11			Index Future	340.78	340.2280	340.7770	340.2280	0.00
21/01/2011	AL7T On 03-February-11			Index Future	362.71	367.1860	362.7080	367.1860	30.00
21/01/2011	ALBI On 03-February-11			Index Future	335.35	339.2690	335.3530	339.2690	1,110.00
21/01/2011	ALBI On 05-May-11			Index Future	340.20	344.1720	340.2000	344.1720	2.00
21/01/2011	CRD1 On 03-February-11			Index Future	151.12	152.2700	151.1150	152.2700	2.00
21/01/2011	CRD1 On 05-May-11			Index Future	153.18	154.3530	153.1840	154.3530	0.00
21/01/2011	GOVI On 03-February-11			GOVI	336.30	340.1560	336.3000	340.1560	211.00
21/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
21/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
21/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
21/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	67100	3	67100	3	0.00
21/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	66900	3	66900	3	0.00
21/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	67000	3	67000	3	0.00
21/01/2011	GOVI On 05-May-11			GOVI	341.16	345.0720	341.1610	345.0720	0.00
21/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
21/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
21/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
21/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	78290	4	78290	4	0.00
21/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	78490	4	78490	4	0.00
21/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	78390	4	78390	4	0.00
21/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2011	IGOV On 03-February-11			Index Future	147.51	147.4620	147.5140	147.4620	9.00
21/01/2011	IGOV On 05-May-11			Index Future	149.65	149.5930	149.6460	149.5930	0.00
21/01/2011	IGOV On 04-August-11			Index Future	151.80	151.7450	151.7990	151.7450	0.00
21/01/2011	ILBI On 03-February-11			Index Future	399.83	399.6900	399.8300	399.6900	353.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.58	94.4200	5.5820	94.4200	5,000.00
21/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.4300	5.5940	94.4300	6,990.00
21/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.65	94.4400	5.6480	94.4400	2.00
21/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.71	94.4300	5.7060	94.4300	2,000.00
21/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.78	94.4100	5.7820	94.4100	3,890.00
21/01/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.89	94.3400	5.8890	94.3400	0.00
21/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.09	94.1800	6.0930	94.1800	15,890.00
21/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.51	93.8400	6.5080	93.8400	5,290.00
21/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.90	93.5300	6.8980	93.5300	290.00
21/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.30	93.1900	7.2960	93.1900	2,890.00
21/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.71	92.8200	7.7090	92.8200	44,010.00
21/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.93	92.5200	7.9300	92.5200	390.00
21/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/01/2011	OTH1 On 03-February-11			Index Future	329.91	334.1360	329.9130	334.1360	3.00
21/01/2011	OTH1 On 05-May-11			Index Future	334.68	338.9660	334.6820	338.9660	0.00
21/01/2011	R157 On 03-February-11			Bond Future	7.89	127.7422	7.8910	127.7422	7,929.00
21/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	432	1	432	1	0.00
21/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	330	1	330	1	0.00
21/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	552	1	552	1	0.00
21/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	299	0	299	0	0.00
21/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	506	0	506	0	0.00
21/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	393	0	393	0	0.00
21/01/2011	R157 On 05-May-11			Bond Future	8.04	122.7777	8.0420	122.7777	805.00
21/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	672	1	672	1	0.00
21/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	747	1	747	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	602	1	602	1	0.00
21/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	537	1	537	1	0.00
21/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	2137	1	2137	1	0.00
21/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1997	1	1997	1	0.00
21/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1732	1	1732	1	0.00
21/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1862	1	1862	1	0.00
21/01/2011	R157 On 04-August-11			Bond Future	8.21	124.5649	8.2130	124.5649	0.00
21/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	506	1	506	1	0.00
21/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	556	1	556	1	0.00
21/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	459	1	459	1	0.00
21/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	3407	3	3407	3	0.00
21/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	3112	2	3112	2	0.00
21/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	3258	2	3258	2	0.00
21/01/2011	R186 On 03-February-11			Bond Future	8.78	117.5516	8.7820	117.5516	25,674.00
21/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	2338	4	2338	4	0.00
21/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	2707	4	2707	4	0.00
21/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
21/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	1991	3	1991	3	0.00
21/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	432	0	432	0	0.00
21/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	10307	9	10307	9	0.00
21/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	235	0	235	0	0.00
21/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	321	0	321	0	0.00
21/01/2011	R186 On 05-May-11			Bond Future	8.87	119.2541	8.8740	119.2541	7,485.00
21/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2418	3	2418	3	0.00
21/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	2632	3	2632	3	0.00
21/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2214	3	2214	3	0.00
21/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	429	1	429	1	5,500.00
21/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3830	3	3830	3	0.00
21/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8899	8	8899	8	0.00
21/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	3315	3	3315	3	0.00
21/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	3566	3	3566	3	0.00
21/01/2011	R186 On 04-August-11			Bond Future	8.97	115.6959	8.9700	115.6959	0.00
21/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1526	2	1526	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1401	2	1401	2	0.00
21/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	1659	2	1659	2	0.00
21/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7942	7	7942	7	0.00
21/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	8665	7	8665	7	0.00
21/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	8298	7	8298	7	0.00
21/01/2011	R201 On 03-February-11			Bond Future	7.71	105.4665	7.7100	105.4665	489.00
21/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1008	2	1008	2	0.00
21/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1159	2	1159	2	0.00
21/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	862	2	862	2	0.00
21/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	60	0	60	0	0.00
21/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	25	0	25	0	0.00
21/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	39	0	39	0	0.00
21/01/2011	R201 On 05-May-11			Bond Future	7.86	106.9912	7.8640	106.9912	0.00
21/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	694	1	694	1	0.00
21/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	626	1	626	1	0.00
21/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	768	1	768	1	0.00
21/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	970	1	970	1	0.00
21/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	1144	1	1144	1	0.00
21/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	1054	1	1054	1	0.00
21/01/2011	R201 On 04-August-11			Bond Future	8.04	104.1351	8.0430	104.1351	0.00
21/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	301	1	301	1	0.00
21/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	335	1	335	1	0.00
21/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	271	0	271	0	0.00
21/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2783	2	2783	2	0.00
21/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2545	2	2545	2	0.00
21/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2662	2	2662	2	0.00
21/01/2011	R202 On 03-February-11			Bond Future	0.49	164.6220	0.4850	164.6220	3,739.00
21/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	57456	57	57456	57	0.00
21/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	58303	58	58303	58	0.00
21/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	56600	57	56600	57	0.00
21/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00

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21/01/2011	R202 On 05-May-11			Bond Future	0.41	166.9774	0.4090	166.9774	6,500.00
21/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	40318	40	40318	40	0.00
21/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	41346	41	41346	41	0.00
21/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	39280	39	39280	39	0.00
21/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	1	0	1	0	0.00
21/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R203 On 03-February-11			Bond Future	8.43	103.4246	8.4290	103.4246	1,404.00
21/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	704	1	704	1	0.00
21/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	863	2	863	2	0.00
21/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	561	1	561	1	0.00
21/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	21	0	21	0	1,000.00
21/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	457	0	457	0	0.00
21/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	2176	1	2176	1	0.00
21/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	266	0	266	0	0.00
21/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	353	0	353	0	0.00
21/01/2011	R203 On 05-May-11			Bond Future	8.56	100.7574	8.5600	100.7574	0.00
21/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	846	1	846	1	0.00
21/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	935	1	935	1	0.00
21/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	762	1	762	1	0.00
21/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2501	2	2501	2	0.00
21/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	2187	2	2187	2	0.00
21/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	2341	2	2341	2	0.00
21/01/2011	R203 On 04-August-11			Bond Future	8.70	102.2220	8.7030	102.2220	0.00
21/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	733	1	733	1	0.00
21/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	671	1	671	1	0.00
21/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	798	1	798	1	0.00
21/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3857	3	3857	3	0.00
21/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	4209	3	4209	3	0.00
21/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	4031	3	4031	3	0.00
21/01/2011	R204 On 03-February-11			Bond Future	8.61	98.8086	8.6120	98.8086	1,926.00
21/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	314	1	314	1	0.00
21/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	230	1	230	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	418	1	418	1	0.00
21/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	760	0	760	0	0.00
21/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	1127	0	1127	0	0.00
21/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	933	0	933	0	0.00
21/01/2011	R204 On 05-May-11			Bond Future	8.74	100.2407	8.7360	100.2407	100.00
21/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1138	2	1138	2	0.00
21/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1034	2	1034	2	0.00
21/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1248	2	1248	2	0.00
21/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	2248	2	2248	2	0.00
21/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2576	2	2576	2	0.00
21/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	2408	2	2408	2	0.00
21/01/2011	R204 On 04-August-11			Bond Future	8.87	97.6632	8.8720	97.6632	0.00
21/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	655	1	655	1	0.00
21/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	717	1	717	1	0.00
21/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	597	1	597	1	0.00
21/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	5515	5	5515	5	0.00
21/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	5087	4	5087	4	0.00
21/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	5299	4	5299	4	0.00
21/01/2011	R206 On 03-February-11			Bond Future	7.41	101.5378	7.4110	101.5378	0.00
21/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1517	2	1517	2	0.00
21/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	1644	2	1644	2	0.00
21/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1391	2	1391	2	0.00
21/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00
21/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
21/01/2011	R206 On 05-May-11			Bond Future	7.58	103.0053	7.5800	103.0053	0.00
21/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	573	1	573	1	0.00
21/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	630	1	630	1	0.00
21/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	520	1	520	1	0.00
21/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	831	0	831	0	0.00
21/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	702	0	702	0	0.00
21/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	764	0	764	0	0.00
21/01/2011	R206 On 04-August-11			Bond Future	7.79	100.7360	7.7870	100.7360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	222	0	222	0	0.00
21/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	200	0	200	0	0.00
21/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	245	0	245	0	0.00
21/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1859	1	1859	1	0.00
21/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	2035	1	2035	1	0.00
21/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1947	1	1947	1	0.00
21/01/2011	R207 On 03-February-11			Bond Future	8.70	92.7216	8.6960	92.7216	800.00
21/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	781	2	781	2	0.00
21/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	623	1	623	1	0.00
21/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	959	2	959	2	0.00
21/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	361	0	361	0	0.00
21/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	600	0	600	0	0.00
21/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	470	0	470	0	0.00
21/01/2011	R207 On 05-May-11			Bond Future	8.81	94.0646	8.8120	94.0646	20.00
21/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1048	2	1048	2	0.00
21/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	949	1	949	1	0.00
21/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1154	2	1154	2	0.00
21/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2642	2	2642	2	0.00
21/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	3013	2	3013	2	0.00
21/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2823	2	2823	2	0.00
21/01/2011	R207 On 04-August-11			Bond Future	8.94	91.7884	8.9380	91.7884	0.00
21/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	958	1	958	1	0.00
21/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1039	1	1039	1	0.00
21/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	881	1	881	1	0.00
21/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	5030	4	5030	4	0.00
21/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4611	4	4611	4	0.00
21/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4818	4	4818	4	0.00
21/01/2011	R208 On 03-February-11			Bond Future	8.71	90.5920	8.7090	90.5920	5,598.00
21/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	782	2	782	2	0.00
21/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	963	2	963	2	0.00
21/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	622	1	622	1	0.00
21/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	677	0	677	0	0.00
21/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	413	0	413	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	533	0	533	0	0.00
21/01/2011	R208 On 05-May-11			Bond Future	8.81	88.5012	8.8130	88.5012	100.00
21/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1085	2	1085	2	0.00
21/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1197	2	1197	2	0.00
21/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	981	1	981	1	0.00
21/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	3170	2	3170	2	0.00
21/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2776	2	2776	2	0.00
21/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2968	2	2968	2	0.00
21/01/2011	R208 On 04-August-11			Bond Future	8.92	89.7864	8.9240	89.7864	0.00
21/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1026	1	1026	1	0.00
21/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1114	2	1114	2	0.00
21/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	943	1	943	1	0.00
21/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	5272	4	5272	4	0.00
21/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4828	4	4828	4	0.00
21/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	5047	4	5047	4	0.00
21/01/2011	R209 On 03-February-11			Bond Future	8.74	78.4482	8.7350	78.4482	21,989.00
21/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	2302	4	2302	4	0.00
21/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	1994	3	1994	3	0.00
21/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	2624	4	2624	4	0.00
21/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	160	0	160	0	0.00
21/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	298	0	298	0	0.00
21/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	220	0	220	0	0.00
21/01/2011	R209 On 05-May-11			Bond Future	8.80	76.4442	8.8020	76.4442	200.00
21/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1545	2	1545	2	0.00
21/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	1699	2	1699	2	0.00
21/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1399	2	1399	2	0.00
21/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	4278	3	4278	3	0.00
21/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3742	3	3742	3	0.00
21/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	4004	3	4004	3	0.00
21/01/2011	R209 On 04-August-11			Bond Future	8.87	77.5502	8.8720	77.5502	0.00
21/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2250	3	2250	3	0.00
21/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2410	3	2410	3	0.00
21/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2095	3	2095	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	9529	11	9529	11	0.00
21/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	844	1	844	1	0.00
21/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	5521	5	5521	5	0.00
21/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	5001	4	5001	4	0.00
21/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	5257	4	5257	4	0.00
21/01/2011	R210 On 03-February-11			Bond Future	1.02	125.4212	1.0230	125.4212	2.00
21/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31346	31	31346	31	0.00
21/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31978	32	31978	32	0.00
21/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30709	30	30709	30	0.00
21/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R211 On 03-February-11			Bond Future	1.84	104.1093	1.8430	104.1093	589.00
21/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	3703	4	3703	4	0.00
21/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	3978	4	3978	4	0.00
21/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3426	4	3426	4	0.00
21/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R212 On 03-February-11			Bond Future	2.52	102.1673	2.5200	102.1673	2,518.00
21/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4518	4	4518	4	0.00
21/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4975	5	4975	5	0.00
21/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4058	4	4058	4	0.00
21/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
21/01/2011	R212 On 05-May-11			Bond Future	2.43	2.4420	2.4320	2.4420	0.00
21/01/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R212 On 05-May-11	2.20	Put	Bond Future	2243	0	2243	0	0.00
21/01/2011	R212 On 05-May-11	2.30	Put	Bond Future	1270	0	1270	0	0.00
21/01/2011	R212 On 05-May-11	2.25	Put	Bond Future	1755	0	1755	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	R213 On 03-February-11			Bond Future	8.83	87.3885	8.8310	87.3885	0.00
21/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	6706	5	6706	5	0.00
21/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	7623	6	7623	6	0.00
21/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	7162	6	7162	6	0.00
21/01/2011	R213 On 05-May-11			Bond Future	8.91	85.1064	8.9060	85.1064	0.00
21/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	8195	7	8195	7	0.00
21/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	7282	6	7282	6	0.00
21/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	7737	6	7737	6	0.00
21/01/2011	R213 On 04-August-11			Bond Future	8.99	86.3457	8.9850	86.3457	0.00
21/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	7876	6	7876	6	0.00
21/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	8784	7	8784	7	0.00
21/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	8328	7	8328	7	0.00
21/01/2011	TRT1 On 03-February-11			Index Future	332.34	336.1770	332.3350	336.1770	100.00
21/01/2011	TRT1 On 05-May-11			Index Future	336.88	340.7770	336.8830	340.7770	0.00
24/01/2011	AL7T On 03-February-11			Index Future	364.71	362.7080	364.7080	362.7080	30.00
24/01/2011	ALBI On 03-February-11			Index Future	337.17	335.3530	337.1670	335.3530	1,110.00
24/01/2011	ALBI On 05-May-11			Index Future	342.04	340.2000	342.0400	340.2000	2.00
24/01/2011	CRD1 On 03-February-11			Index Future	151.51	151.1150	151.5120	151.1150	2.00
24/01/2011	CRD1 On 05-May-11			Index Future	153.59	153.1840	153.5860	153.1840	0.00
24/01/2011	GOVI On 03-February-11			GOVI	338.00	336.3000	338.0020	336.3000	211.00
24/01/2011	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 03-February-11	343.01	Put	GOVI	50080	7	50080	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	GOVI On 03-February-11	342.99	Put	GOVI	49880	7	49880	7	0.00
24/01/2011	GOVI On 03-February-11	343.00	Put	GOVI	49980	7	49980	7	0.00
24/01/2011	GOVI On 05-May-11			GOVI	342.89	341.1610	342.8880	341.1610	0.00
24/01/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
24/01/2011	GOVI On 05-May-11	348.99	Put	GOVI	61020	8	61020	8	0.00
24/01/2011	GOVI On 05-May-11	349.01	Put	GOVI	61220	8	61220	8	0.00
24/01/2011	GOVI On 05-May-11	349.00	Put	GOVI	61120	8	61120	8	0.00
24/01/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2011	IGOV On 03-February-11			Index Future	147.68	147.5140	147.6820	147.5140	9.00
24/01/2011	IGOV On 05-May-11			Index Future	149.82	149.6460	149.8170	149.6460	0.00
24/01/2011	IGOV On 04-August-11			Index Future	151.97	151.7990	151.9730	151.7990	0.00
24/01/2011	ILBI On 03-February-11			Index Future	399.82	399.8300	399.8180	399.8300	353.00
24/01/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/01/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/01/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/01/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/01/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/01/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/01/2011	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4180	5.5700	94.4180	5,000.00
24/01/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.4060	5.5900	94.4060	6,990.00
24/01/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.3520	5.6100	94.3520	2.00
24/01/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.2940	5.6300	94.2940	2,000.00
24/01/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.69	94.2180	5.6900	94.2180	3,890.00
24/01/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.1110	5.7700	94.1110	0.00
24/01/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	93.9070	5.9300	93.9070	15,890.00
24/01/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.4920	6.3900	93.4920	5,290.00
24/01/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.76	93.1020	6.7600	93.1020	290.00
24/01/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.15	92.7040	7.1500	92.7040	2,890.00
24/01/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.55	92.2910	7.5500	92.2910	44,010.00
24/01/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.87	92.0700	7.8700	92.0700	390.00
24/01/2011	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2011	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/01/2011	OTH1 On 03-February-11			Index Future	332.31	329.9130	332.3070	329.9130	3.00
24/01/2011	OTH1 On 05-May-11			Index Future	337.11	334.6820	337.1100	334.6820	0.00
24/01/2011	R157 On 03-February-11			Bond Future	7.85	126.7026	7.8490	126.7026	7,929.00
24/01/2011	R157 On 03-February-11	7.90	Call	Bond Future	482	0	482	0	0.00
24/01/2011	R157 On 03-February-11	7.85	Call	Bond Future	364	0	364	0	0.00
24/01/2011	R157 On 03-February-11	7.95	Call	Bond Future	620	1	620	1	0.00
24/01/2011	R157 On 03-February-11	7.95	Put	Bond Future	187	0	187	0	0.00
24/01/2011	R157 On 03-February-11	7.85	Put	Bond Future	360	1	360	1	0.00
24/01/2011	R157 On 03-February-11	7.90	Put	Bond Future	263	0	263	0	0.00
24/01/2011	R157 On 05-May-11			Bond Future	8.00	121.7233	7.9970	121.7233	845.00
24/01/2011	R157 On 05-May-11	7.75	Call	Bond Future	722	1	722	1	0.00
24/01/2011	R157 On 05-May-11	7.80	Call	Bond Future	801	1	801	1	0.00
24/01/2011	R157 On 05-May-11	7.70	Call	Bond Future	647	1	647	1	0.00
24/01/2011	R157 On 05-May-11	7.65	Call	Bond Future	578	1	578	1	0.00
24/01/2011	R157 On 05-May-11	7.65	Put	Bond Future	1996	2	1996	2	0.00
24/01/2011	R157 On 05-May-11	7.70	Put	Bond Future	1859	2	1859	2	0.00
24/01/2011	R157 On 05-May-11	7.80	Put	Bond Future	1603	2	1603	2	0.00
24/01/2011	R157 On 05-May-11	7.75	Put	Bond Future	1729	2	1729	2	0.00
24/01/2011	R157 On 04-August-11			Bond Future	8.16	123.4938	8.1640	123.4938	0.00
24/01/2011	R157 On 04-August-11	7.50	Call	Bond Future	542	1	542	1	0.00
24/01/2011	R157 On 04-August-11	7.55	Call	Bond Future	595	1	595	1	0.00
24/01/2011	R157 On 04-August-11	7.45	Call	Bond Future	493	0	493	0	0.00
24/01/2011	R157 On 04-August-11	7.45	Put	Bond Future	3254	3	3254	3	0.00
24/01/2011	R157 On 04-August-11	7.55	Put	Bond Future	2965	3	2965	3	0.00
24/01/2011	R157 On 04-August-11	7.50	Put	Bond Future	3107	3	3107	3	0.00
24/01/2011	R186 On 03-February-11			Bond Future	8.68	115.9510	8.6760	115.9510	25,674.00
24/01/2011	R186 On 03-February-11	9.00	Call	Bond Future	3115	2	3115	2	0.00
24/01/2011	R186 On 03-February-11	9.05	Call	Bond Future	3536	3	3536	3	0.00
24/01/2011	R186 On 03-February-11	7.75	Call	Bond Future	0	0	0	0	3,000.00
24/01/2011	R186 On 03-February-11	8.95	Call	Bond Future	2707	2	2707	2	0.00
24/01/2011	R186 On 03-February-11	8.95	Put	Bond Future	148	0	148	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R186 On 03-February-11	7.75	Put	Bond Future	9307	10	9307	10	0.00
24/01/2011	R186 On 03-February-11	9.05	Put	Bond Future	64	0	64	0	0.00
24/01/2011	R186 On 03-February-11	9.00	Put	Bond Future	98	0	98	0	0.00
24/01/2011	R186 On 05-May-11			Bond Future	8.76	117.6189	8.7640	117.6189	7,485.00
24/01/2011	R186 On 05-May-11	8.75	Call	Bond Future	2862	2	2862	2	0.00
24/01/2011	R186 On 05-May-11	8.80	Call	Bond Future	3101	3	3101	3	0.00
24/01/2011	R186 On 05-May-11	8.70	Call	Bond Future	2632	2	2632	2	0.00
24/01/2011	R186 On 05-May-11	8.00	Call	Bond Future	550	0	550	0	5,500.00
24/01/2011	R186 On 05-May-11	8.70	Put	Bond Future	3230	4	3230	4	0.00
24/01/2011	R186 On 05-May-11	8.00	Put	Bond Future	8002	9	8002	9	0.00
24/01/2011	R186 On 05-May-11	8.80	Put	Bond Future	2766	3	2766	3	0.00
24/01/2011	R186 On 05-May-11	8.75	Put	Bond Future	2993	4	2993	4	0.00
24/01/2011	R186 On 04-August-11			Bond Future	8.86	114.0382	8.8560	114.0382	0.00
24/01/2011	R186 On 04-August-11	8.25	Call	Bond Future	1793	2	1793	2	0.00
24/01/2011	R186 On 04-August-11	8.20	Call	Bond Future	1651	1	1651	1	0.00
24/01/2011	R186 On 04-August-11	8.30	Call	Bond Future	1942	2	1942	2	0.00
24/01/2011	R186 On 04-August-11	8.30	Put	Bond Future	7190	8	7190	8	0.00
24/01/2011	R186 On 04-August-11	8.20	Put	Bond Future	7881	9	7881	9	0.00
24/01/2011	R186 On 04-August-11	8.25	Put	Bond Future	7531	8	7531	8	0.00
24/01/2011	R201 On 03-February-11			Bond Future	7.68	104.5817	7.6780	104.5817	489.00
24/01/2011	R201 On 03-February-11	8.00	Call	Bond Future	1093	1	1093	1	0.00
24/01/2011	R201 On 03-February-11	8.05	Call	Bond Future	1251	1	1251	1	0.00
24/01/2011	R201 On 03-February-11	7.95	Call	Bond Future	938	1	938	1	0.00
24/01/2011	R201 On 03-February-11	7.95	Put	Bond Future	28	0	28	0	0.00
24/01/2011	R201 On 03-February-11	8.05	Put	Bond Future	9	0	9	0	0.00
24/01/2011	R201 On 03-February-11	8.00	Put	Bond Future	17	0	17	0	0.00
24/01/2011	R201 On 05-May-11			Bond Future	7.83	106.0922	7.8290	106.0922	0.00
24/01/2011	R201 On 05-May-11	7.75	Call	Bond Future	731	1	731	1	0.00
24/01/2011	R201 On 05-May-11	7.70	Call	Bond Future	660	1	660	1	0.00
24/01/2011	R201 On 05-May-11	7.80	Call	Bond Future	808	1	808	1	0.00
24/01/2011	R201 On 05-May-11	7.80	Put	Bond Future	899	1	899	1	0.00
24/01/2011	R201 On 05-May-11	7.70	Put	Bond Future	1068	1	1068	1	0.00
24/01/2011	R201 On 05-May-11	7.75	Put	Bond Future	980	1	980	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R201 On 04-August-11			Bond Future	8.01	103.2261	8.0050	103.2261	0.00
24/01/2011	R201 On 04-August-11	7.25	Call	Bond Future	318	0	318	0	0.00
24/01/2011	R201 On 04-August-11	7.30	Call	Bond Future	353	0	353	0	0.00
24/01/2011	R201 On 04-August-11	7.20	Call	Bond Future	286	0	286	0	0.00
24/01/2011	R201 On 04-August-11	7.20	Put	Bond Future	2686	3	2686	3	0.00
24/01/2011	R201 On 04-August-11	7.30	Put	Bond Future	2451	3	2451	3	0.00
24/01/2011	R201 On 04-August-11	7.25	Put	Bond Future	2567	3	2567	3	0.00
24/01/2011	R202 On 03-February-11			Bond Future	0.46	164.5931	0.4570	164.5931	3,739.00
24/01/2011	R202 On 03-February-11	3.05	Call	Bond Future	58267	57	58267	57	0.00
24/01/2011	R202 On 03-February-11	3.10	Call	Bond Future	59114	58	59114	58	0.00
24/01/2011	R202 On 03-February-11	3.00	Call	Bond Future	57412	57	57412	57	0.00
24/01/2011	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11			Bond Future	0.38	166.9774	0.3810	166.9774	6,500.00
24/01/2011	R202 On 05-May-11	2.05	Call	Bond Future	41132	40	41132	40	0.00
24/01/2011	R202 On 05-May-11	2.10	Call	Bond Future	42160	41	42160	41	0.00
24/01/2011	R202 On 05-May-11	2.00	Call	Bond Future	40093	39	40093	39	0.00
24/01/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R203 On 03-February-11			Bond Future	8.37	102.4222	8.3720	102.4222	1,404.00
24/01/2011	R203 On 03-February-11	8.50	Call	Bond Future	834	1	834	1	0.00
24/01/2011	R203 On 03-February-11	8.55	Call	Bond Future	1019	1	1019	1	0.00
24/01/2011	R203 On 03-February-11	8.45	Call	Bond Future	666	1	666	1	0.00
24/01/2011	R203 On 03-February-11	8.00	Call	Bond Future	20	0	20	0	1,000.00
24/01/2011	R203 On 03-February-11	8.45	Put	Bond Future	279	0	279	0	0.00
24/01/2011	R203 On 03-February-11	8.00	Put	Bond Future	1892	2	1892	2	0.00
24/01/2011	R203 On 03-February-11	8.55	Put	Bond Future	139	0	139	0	0.00
24/01/2011	R203 On 03-February-11	8.50	Put	Bond Future	200	0	200	0	0.00
24/01/2011	R203 On 05-May-11			Bond Future	8.50	99.7429	8.5000	99.7429	0.00
24/01/2011	R203 On 05-May-11	8.25	Call	Bond Future	930	1	930	1	0.00
24/01/2011	R203 On 05-May-11	8.30	Call	Bond Future	1026	1	1026	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R203 On 05-May-11	8.20	Call	Bond Future	840	1	840	1	0.00
24/01/2011	R203 On 05-May-11	8.20	Put	Bond Future	2292	3	2292	3	0.00
24/01/2011	R203 On 05-May-11	8.30	Put	Bond Future	1991	2	1991	2	0.00
24/01/2011	R203 On 05-May-11	8.25	Put	Bond Future	2138	2	2138	2	0.00
24/01/2011	R203 On 04-August-11			Bond Future	8.64	101.1951	8.6400	101.1951	0.00
24/01/2011	R203 On 04-August-11	8.00	Call	Bond Future	798	1	798	1	0.00
24/01/2011	R203 On 04-August-11	7.95	Call	Bond Future	732	1	732	1	0.00
24/01/2011	R203 On 04-August-11	8.05	Call	Bond Future	868	1	868	1	0.00
24/01/2011	R203 On 04-August-11	8.05	Put	Bond Future	3637	4	3637	4	0.00
24/01/2011	R203 On 04-August-11	7.95	Put	Bond Future	3980	4	3980	4	0.00
24/01/2011	R203 On 04-August-11	8.00	Put	Bond Future	3806	4	3806	4	0.00
24/01/2011	R204 On 03-February-11			Bond Future	8.53	97.6153	8.5300	97.6153	1,926.00
24/01/2011	R204 On 03-February-11	8.50	Call	Bond Future	423	0	423	0	0.00
24/01/2011	R204 On 03-February-11	8.45	Call	Bond Future	310	0	310	0	0.00
24/01/2011	R204 On 03-February-11	8.55	Call	Bond Future	561	0	561	0	0.00
24/01/2011	R204 On 03-February-11	8.55	Put	Bond Future	450	1	450	1	0.00
24/01/2011	R204 On 03-February-11	8.45	Put	Bond Future	754	1	754	1	0.00
24/01/2011	R204 On 03-February-11	8.50	Put	Bond Future	589	1	589	1	0.00
24/01/2011	R204 On 05-May-11			Bond Future	8.65	99.0299	8.6510	99.0299	100.00
24/01/2011	R204 On 05-May-11	8.50	Call	Bond Future	1301	1	1301	1	0.00
24/01/2011	R204 On 05-May-11	8.45	Call	Bond Future	1186	1	1186	1	0.00
24/01/2011	R204 On 05-May-11	8.55	Call	Bond Future	1422	1	1422	1	0.00
24/01/2011	R204 On 05-May-11	8.55	Put	Bond Future	1966	2	1966	2	0.00
24/01/2011	R204 On 05-May-11	8.45	Put	Bond Future	2273	3	2273	3	0.00
24/01/2011	R204 On 05-May-11	8.50	Put	Bond Future	2116	2	2116	2	0.00
24/01/2011	R204 On 04-August-11			Bond Future	8.78	96.4338	8.7820	96.4338	0.00
24/01/2011	R204 On 04-August-11	8.00	Call	Bond Future	748	1	748	1	0.00
24/01/2011	R204 On 04-August-11	8.05	Call	Bond Future	817	1	817	1	0.00
24/01/2011	R204 On 04-August-11	7.95	Call	Bond Future	683	1	683	1	0.00
24/01/2011	R204 On 04-August-11	7.95	Put	Bond Future	5135	6	5135	6	0.00
24/01/2011	R204 On 04-August-11	8.05	Put	Bond Future	4720	5	4720	5	0.00
24/01/2011	R204 On 04-August-11	8.00	Put	Bond Future	4925	5	4925	5	0.00
24/01/2011	R206 On 03-February-11			Bond Future	7.39	100.7203	7.3890	100.7203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R206 On 03-February-11	8.00	Call	Bond Future	1574	2	1574	2	0.00
24/01/2011	R206 On 03-February-11	8.05	Call	Bond Future	1701	2	1701	2	0.00
24/01/2011	R206 On 03-February-11	7.95	Call	Bond Future	1446	1	1446	1	0.00
24/01/2011	R206 On 03-February-11	7.95	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R206 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
24/01/2011	R206 On 05-May-11			Bond Future	7.56	102.1755	7.5560	102.1755	0.00
24/01/2011	R206 On 05-May-11	7.50	Call	Bond Future	590	1	590	1	0.00
24/01/2011	R206 On 05-May-11	7.55	Call	Bond Future	649	1	649	1	0.00
24/01/2011	R206 On 05-May-11	7.45	Call	Bond Future	535	1	535	1	0.00
24/01/2011	R206 On 05-May-11	7.45	Put	Bond Future	788	1	788	1	0.00
24/01/2011	R206 On 05-May-11	7.55	Put	Bond Future	663	1	663	1	0.00
24/01/2011	R206 On 05-May-11	7.50	Put	Bond Future	724	1	724	1	0.00
24/01/2011	R206 On 04-August-11			Bond Future	7.76	99.8970	7.7600	99.8970	0.00
24/01/2011	R206 On 04-August-11	7.00	Call	Bond Future	230	0	230	0	0.00
24/01/2011	R206 On 04-August-11	6.95	Call	Bond Future	207	0	207	0	0.00
24/01/2011	R206 On 04-August-11	7.05	Call	Bond Future	254	0	254	0	0.00
24/01/2011	R206 On 04-August-11	7.05	Put	Bond Future	1809	2	1809	2	0.00
24/01/2011	R206 On 04-August-11	6.95	Put	Bond Future	1984	2	1984	2	0.00
24/01/2011	R206 On 04-August-11	7.00	Put	Bond Future	1896	2	1896	2	0.00
24/01/2011	R207 On 03-February-11			Bond Future	8.61	91.6164	8.6140	91.6164	800.00
24/01/2011	R207 On 03-February-11	8.75	Call	Bond Future	1021	1	1021	1	0.00
24/01/2011	R207 On 03-February-11	8.70	Call	Bond Future	823	1	823	1	0.00
24/01/2011	R207 On 03-February-11	8.80	Call	Bond Future	1237	1	1237	1	0.00
24/01/2011	R207 On 03-February-11	8.80	Put	Bond Future	164	0	164	0	0.00
24/01/2011	R207 On 03-February-11	8.70	Put	Bond Future	325	1	325	1	0.00
24/01/2011	R207 On 03-February-11	8.75	Put	Bond Future	235	0	235	0	0.00
24/01/2011	R207 On 05-May-11			Bond Future	8.73	92.9431	8.7270	92.9431	20.00
24/01/2011	R207 On 05-May-11	8.50	Call	Bond Future	1203	1	1203	1	0.00
24/01/2011	R207 On 05-May-11	8.45	Call	Bond Future	1093	1	1093	1	0.00
24/01/2011	R207 On 05-May-11	8.55	Call	Bond Future	1321	1	1321	1	0.00
24/01/2011	R207 On 05-May-11	8.55	Put	Bond Future	2329	3	2329	3	0.00
24/01/2011	R207 On 05-May-11	8.45	Put	Bond Future	2677	3	2677	3	0.00

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24/01/2011	R207 On 05-May-11	8.50	Put	Bond Future	2499	3	2499	3	0.00
24/01/2011	R207 On 04-August-11			Bond Future	8.85	90.6541	8.8490	90.6541	0.00
24/01/2011	R207 On 04-August-11	8.25	Call	Bond Future	1082	1	1082	1	0.00
24/01/2011	R207 On 04-August-11	8.30	Call	Bond Future	1171	1	1171	1	0.00
24/01/2011	R207 On 04-August-11	8.20	Call	Bond Future	997	1	997	1	0.00
24/01/2011	R207 On 04-August-11	8.20	Put	Bond Future	4658	5	4658	5	0.00
24/01/2011	R207 On 04-August-11	8.30	Put	Bond Future	4256	5	4256	5	0.00
24/01/2011	R207 On 04-August-11	8.25	Put	Bond Future	4454	5	4454	5	0.00
24/01/2011	R208 On 03-February-11			Bond Future	8.63	89.3974	8.6280	89.3974	5,598.00
24/01/2011	R208 On 03-February-11	8.75	Call	Bond Future	1018	1	1018	1	0.00
24/01/2011	R208 On 03-February-11	8.80	Call	Bond Future	1240	1	1240	1	0.00
24/01/2011	R208 On 03-February-11	8.70	Call	Bond Future	817	1	817	1	0.00
24/01/2011	R208 On 03-February-11	8.70	Put	Bond Future	378	1	378	1	0.00
24/01/2011	R208 On 03-February-11	8.80	Put	Bond Future	196	0	196	0	0.00
24/01/2011	R208 On 03-February-11	8.75	Put	Bond Future	276	1	276	1	0.00
24/01/2011	R208 On 05-May-11			Bond Future	8.73	87.2918	8.7290	87.2918	100.00
24/01/2011	R208 On 05-May-11	8.50	Call	Bond Future	1247	1	1247	1	0.00
24/01/2011	R208 On 05-May-11	8.55	Call	Bond Future	1370	1	1370	1	0.00
24/01/2011	R208 On 05-May-11	8.45	Call	Bond Future	1130	1	1130	1	0.00
24/01/2011	R208 On 05-May-11	8.45	Put	Bond Future	2819	3	2819	3	0.00
24/01/2011	R208 On 05-May-11	8.55	Put	Bond Future	2449	3	2449	3	0.00
24/01/2011	R208 On 05-May-11	8.50	Put	Bond Future	2630	3	2630	3	0.00
24/01/2011	R208 On 04-August-11			Bond Future	8.84	88.5588	8.8360	88.5588	0.00
24/01/2011	R208 On 04-August-11	8.25	Call	Bond Future	1158	1	1158	1	0.00
24/01/2011	R208 On 04-August-11	8.30	Call	Bond Future	1254	1	1254	1	0.00
24/01/2011	R208 On 04-August-11	8.20	Call	Bond Future	1066	1	1066	1	0.00
24/01/2011	R208 On 04-August-11	8.20	Put	Bond Future	4883	5	4883	5	0.00
24/01/2011	R208 On 04-August-11	8.30	Put	Bond Future	4457	5	4457	5	0.00
24/01/2011	R208 On 04-August-11	8.25	Put	Bond Future	4667	5	4667	5	0.00
24/01/2011	R209 On 03-February-11			Bond Future	8.63	77.1029	8.6330	77.1029	21,989.00
24/01/2011	R209 On 03-February-11	9.00	Call	Bond Future	2974	2	2974	2	0.00
24/01/2011	R209 On 03-February-11	8.95	Call	Bond Future	2622	2	2622	2	0.00
24/01/2011	R209 On 03-February-11	9.05	Call	Bond Future	3333	3	3333	3	0.00

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24/01/2011	R209 On 03-February-11	9.05	Put	Bond Future	42	0	42	0	0.00
24/01/2011	R209 On 03-February-11	8.95	Put	Bond Future	99	0	99	0	0.00
24/01/2011	R209 On 03-February-11	9.00	Put	Bond Future	65	0	65	0	0.00
24/01/2011	R209 On 05-May-11			Bond Future	8.70	75.0757	8.6980	75.0757	200.00
24/01/2011	R209 On 05-May-11	8.50	Call	Bond Future	1835	2	1835	2	0.00
24/01/2011	R209 On 05-May-11	8.55	Call	Bond Future	2010	2	2010	2	0.00
24/01/2011	R209 On 05-May-11	8.45	Call	Bond Future	1670	1	1670	1	0.00
24/01/2011	R209 On 05-May-11	8.45	Put	Bond Future	3717	4	3717	4	0.00
24/01/2011	R209 On 05-May-11	8.55	Put	Bond Future	3221	4	3221	4	0.00
24/01/2011	R209 On 05-May-11	8.50	Put	Bond Future	3462	4	3462	4	0.00
24/01/2011	R209 On 04-August-11			Bond Future	8.77	76.1677	8.7650	76.1677	0.00
24/01/2011	R209 On 04-August-11	8.50	Call	Bond Future	2568	2	2568	2	0.00
24/01/2011	R209 On 04-August-11	8.55	Call	Bond Future	2744	2	2744	2	0.00
24/01/2011	R209 On 04-August-11	8.45	Call	Bond Future	2398	2	2398	2	0.00
24/01/2011	R209 On 04-August-11	10.10	Call	Bond Future	10234	10	10234	10	0.00
24/01/2011	R209 On 04-August-11	10.10	Put	Bond Future	704	1	704	1	0.00
24/01/2011	R209 On 04-August-11	8.45	Put	Bond Future	4978	6	4978	6	0.00
24/01/2011	R209 On 04-August-11	8.55	Put	Bond Future	4490	5	4490	5	0.00
24/01/2011	R209 On 04-August-11	8.50	Put	Bond Future	4729	5	4729	5	0.00
24/01/2011	R210 On 03-February-11			Bond Future	1.02	125.6700	1.0230	125.6700	2.00
24/01/2011	R210 On 03-February-11	3.10	Call	Bond Future	31346	31	31346	31	0.00
24/01/2011	R210 On 03-February-11	3.15	Call	Bond Future	31978	32	31978	32	0.00
24/01/2011	R210 On 03-February-11	3.05	Call	Bond Future	30709	31	30709	31	0.00
24/01/2011	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11			Bond Future	1.82	103.7577	1.8240	103.7577	589.00
24/01/2011	R211 On 03-February-11	2.50	Call	Bond Future	3812	4	3812	4	0.00
24/01/2011	R211 On 03-February-11	2.55	Call	Bond Future	4088	4	4088	4	0.00
24/01/2011	R211 On 03-February-11	2.45	Call	Bond Future	3536	3	3536	3	0.00
24/01/2011	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R212 On 03-February-11			Bond Future	2.52	102.2542	2.5200	102.2542	2,518.00
24/01/2011	R212 On 03-February-11	3.00	Call	Bond Future	4518	5	4518	5	0.00
24/01/2011	R212 On 03-February-11	3.05	Call	Bond Future	4975	5	4975	5	0.00
24/01/2011	R212 On 03-February-11	2.95	Call	Bond Future	4058	4	4058	4	0.00
24/01/2011	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11			Bond Future	2.43	103.7366	2.4320	103.7366	1,345.00
24/01/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R212 On 05-May-11	2.20	Put	Bond Future	2243	2	2243	2	0.00
24/01/2011	R212 On 05-May-11	2.30	Put	Bond Future	1270	1	1270	1	0.00
24/01/2011	R212 On 05-May-11	2.25	Put	Bond Future	1755	2	1755	2	0.00
24/01/2011	R213 On 03-February-11			Bond Future	8.70	86.0364	8.7000	86.0364	0.00
24/01/2011	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 03-February-11	8.05	Put	Bond Future	5635	7	5635	7	0.00
24/01/2011	R213 On 03-February-11	7.95	Put	Bond Future	6552	8	6552	8	0.00
24/01/2011	R213 On 03-February-11	8.00	Put	Bond Future	6092	7	6092	7	0.00
24/01/2011	R213 On 05-May-11			Bond Future	8.77	83.7410	8.7710	83.7410	0.00
24/01/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 05-May-11	7.95	Put	Bond Future	7107	8	7107	8	0.00
24/01/2011	R213 On 05-May-11	8.05	Put	Bond Future	6194	7	6194	7	0.00
24/01/2011	R213 On 05-May-11	8.00	Put	Bond Future	6649	8	6649	8	0.00
24/01/2011	R213 On 04-August-11			Bond Future	8.85	84.9608	8.8460	84.9608	0.00
24/01/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/01/2011	R213 On 04-August-11	8.05	Put	Bond Future	6772	8	6772	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	R213 On 04-August-11	7.95	Put	Bond Future	7681	9	7681	9	0.00
24/01/2011	R213 On 04-August-11	8.00	Put	Bond Future	7225	8	7225	8	0.00
24/01/2011	TRT1 On 03-February-11			Index Future	334.00	332.3350	333.9990	332.3350	100.00
24/01/2011	TRT1 On 05-May-11			Index Future	338.57	336.8830	338.5710	336.8830	0.00