Derivatives Monthly Statistics Report

For March 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	AL7T On 05-May-11			Index Future	368.89	369.5350	368.8870	369.5350	30.00
01/03/2011	AL7T On 04-August-11			Index Future	374.13	374.7800	374.1260	374.7800	0.00
01/03/2011	ALBI On 05-May-11			Index Future	339.90	340.4150	339.9030	340.4150	1,064.00
01/03/2011	ALBI On 04-August-11			Index Future	344.73	345.2470	344.7310	345.2470	0.00
01/03/2011	CRD1 On 05-May-11			Index Future	154.08	154.1940	154.0840	154.1940	2.00
01/03/2011	CRD1 On 04-August-11			Index Future	156.20	156.3100	156.1990	156.3100	0.00
01/03/2011	GOVI On 05-May-11			GOVI	341.21	341.7070	341.2140	341.7070	208.00
01/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	77960	7	77960	7	0.00
01/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	77760	7	77760	7	0.00
01/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	77860	7	77860	7	0.00
01/03/2011	GOVI On 04-August-11			GOVI	346.06	346.5580	346.0610	346.5580	0.00
01/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
01/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	19290	1	19290	1	0.00
01/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	19490	1	19490	1	0.00
01/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	19390	1	19390	1	0.00
01/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2011	IGOV On 05-May-11			Index Future	150.28	150.1600	150.2810	150.1600	60.00
01/03/2011	IGOV On 04-August-11			Index Future	152.42	152.2920	152.4160	152.2920	0.00

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01/03/2011	ILBI On 05-May-11			Index Future	406.34	405.9810	406.3350	405.9810	336.00
01/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4000	5.5950	94.4000	6,040.00
01/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3400	5.6280	94.3400	2,000.00
01/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.3000	5.6780	94.3000	3,001.00
01/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2600	5.6990	94.2600	3,890.00
01/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2000	5.7160	94.2000	2,000.00
01/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.83	94.1400	5.8270	94.1400	0.00
01/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0000	5.9350	94.0000	14,390.00
01/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.5800	6.4170	93.5800	5,390.00
01/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1800	6.8420	93.1800	1,290.00
01/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.27	92.7400	7.2690	92.7400	2,890.00
01/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3300	7.6940	92.3300	44,510.00
01/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	8.0800	91.9200	490.00
01/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

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01/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2011	OTH1 On 05-May-11			Index Future	332.46	333.0780	332.4640	333.0780	3.00
01/03/2011	OTH1 On 04-August-11			Index Future	337.19	337.8060	337.1870	337.8060	0.00
01/03/2011	R157 On 05-May-11			Bond Future	7.88	122.4385	7.8750	122.4385	2,605.00
01/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	684	1	684	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	774	1	774	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	526	1	526	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	601	1	601	1	0.00
01/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1317	1	1317	1	0.00
01/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1448	1	1448	1	0.00
01/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1080	1	1080	1	0.00
01/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1195	1	1195	1	0.00
01/03/2011	R157 On 04-August-11			Bond Future	8.04	124.1963	8.0390	124.1963	0.00
01/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	619	1	619	1	0.00
01/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	565	1	565	1	0.00
01/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	679	1	679	1	0.00
01/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2571	3	2571	3	0.00
01/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2849	3	2849	3	0.00
01/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2707	3	2707	3	0.00
01/03/2011	R157 On 03-November-11			Bond Future	8.22	119.1449	8.2210	119.1449	3,694.00
01/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1908	2	1908	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2005	2	2005	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1814	2	1814	2	0.00
01/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1889	2	1889	2	0.00
01/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1722	2	1722	2	0.00
01/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1804	2	1804	2	0.00
01/03/2011	R157 On 02-February-12			Bond Future	8.42	120.9036	8.4190	120.9036	0.00

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01/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2339	2	2339	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2432	2	2432	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2249	2	2249	2	0.00
01/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2145	2	2145	2	0.00
01/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1995	2	1995	2	0.00
01/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2068	2	2068	2	0.00
01/03/2011	R186 On 05-May-11			Bond Future	9.04	116.3425	9.0390	116.3425	18,980.00
01/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1301	1	1301	1	0.00
01/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1461	2	1461	2	0.00
01/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	125	0	125	0	5,500.00
01/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1153	1	1153	1	0.00
01/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4271	4	4271	4	0.00
01/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10097	10	10097	10	0.00
01/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3646	4	3646	4	0.00
01/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3952	4	3952	4	0.00
01/03/2011	R186 On 04-August-11			Bond Future	9.14	112.7160	9.1430	112.7160	0.00
01/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	975	1	975	1	0.00
01/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1070	1	1070	1	0.00
01/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	887	1	887	1	0.00
01/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9694	10	9694	10	0.00
01/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8896	9	8896	9	0.00
01/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9290	9	9290	9	0.00
01/03/2011	R186 On 03-November-11			Bond Future	9.25	114.3155	9.2480	114.3155	12,982.00
01/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3753	4	3753	4	0.00
01/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3563	4	3563	4	0.00
01/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3948	4	3948	4	0.00
01/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5681	6	5681	6	0.00
01/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6186	6	6186	6	0.00
01/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5929	6	5929	6	0.00
01/03/2011	R186 On 02-February-12			Bond Future	9.35	110.7048	9.3520	110.7048	0.00
01/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4025	4	4025	4	0.00
01/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3844	4	3844	4	0.00
01/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4212	4	4212	4	0.00

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01/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6816	7	6816	7	0.00
01/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7331	7	7331	7	0.00
01/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7069	7	7069	7	0.00
01/03/2011	R201 On 05-May-11			Bond Future	7.49	107.3548	7.4860	107.3548	484.00
01/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1225	1	1225	1	0.00
01/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1336	1	1336	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1119	1	1119	1	0.00
01/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	438	0	438	0	0.00
01/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	339	0	339	0	0.00
01/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	386	0	386	0	0.00
01/03/2011	R201 On 04-August-11			Bond Future	7.64	104.4830	7.6390	104.4830	0.00
01/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	580	1	580	1	0.00
01/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	529	1	529	1	0.00
01/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	633	1	633	1	0.00
01/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1649	2	1649	2	0.00
01/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1847	2	1847	2	0.00
01/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1746	2	1746	2	0.00
01/03/2011	R201 On 03-November-11			Bond Future	7.81	105.9609	7.8080	105.9609	0.00
01/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1604	2	1604	2	0.00
01/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1686	2	1686	2	0.00
01/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1524	2	1524	2	0.00
01/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1132	1	1132	1	0.00
01/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1019	1	1019	1	0.00
01/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1075	1	1075	1	0.00
01/03/2011	R201 On 02-February-12			Bond Future	7.99	103.1172	7.9880	103.1172	0.00
01/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1958	2	1958	2	0.00
01/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2034	2	2034	2	0.00
01/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1883	2	1883	2	0.00
01/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1344	1	1344	1	0.00
01/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1242	1	1242	1	0.00
01/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1292	1	1292	1	0.00
01/03/2011	R202 On 05-May-11			Bond Future	0.33	168.5217	0.3290	168.5217	10,489.00
01/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	42	42656	42	0.00

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01/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	43	43684	43	0.00
01/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	41	41617	41	0.00
01/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R203 On 05-May-11			Bond Future	8.46	100.3279	8.4630	100.3279	516.00
01/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	727	1	727	1	0.00
01/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	641	1	641	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	821	1	821	1	0.00
01/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1608	2	1608	2	0.00
01/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1915	2	1915	2	0.00
01/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1757	2	1757	2	0.00
01/03/2011	R203 On 04-August-11			Bond Future	8.61	101.7671	8.6050	101.7671	0.00
01/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	744	1	744	1	0.00
01/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	813	1	813	1	0.00
01/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	677	1	677	1	0.00
01/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3763	4	3763	4	0.00
01/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3420	3	3420	3	0.00
01/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3590	4	3590	4	0.00
01/03/2011	R203 On 03-November-11			Bond Future	8.76	99.0466	8.7570	99.0466	1,416.00
01/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1803	2	1803	2	0.00
01/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1705	2	1705	2	0.00
01/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1904	2	1904	2	0.00
01/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2829	3	2829	3	0.00
01/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3080	3	3080	3	0.00
01/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2953	3	2953	3	0.00
01/03/2011	R203 On 02-February-12			Bond Future	8.92	100.5081	8.9160	100.5081	0.00
01/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2420	2	2420	2	0.00
01/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2317	2	2317	2	0.00
01/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2526	3	2526	3	0.00
01/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3022	3	3022	3	0.00
01/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3242	3	3242	3	0.00
01/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3130	3	3130	3	0.00

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01/03/2011	R204 On 05-May-11			Bond Future	8.66	99.6463	8.6560	99.6463	100.00
01/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	950	1	950	1	0.00
01/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1064	1	1064	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	844	1	844	1	0.00
01/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1958	2	1958	2	0.00
01/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1635	2	1635	2	0.00
01/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1792	2	1792	2	0.00
01/03/2011	R204 On 04-August-11			Bond Future	8.79	97.0460	8.7910	97.0460	0.00
01/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	642	1	642	1	0.00
01/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	584	1	584	1	0.00
01/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	703	1	703	1	0.00
01/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4653	5	4653	5	0.00
01/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5083	5	5083	5	0.00
01/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4866	5	4866	5	0.00
01/03/2011	R204 On 03-November-11			Bond Future	8.93	98.4185	8.9300	98.4185	1,876.00
01/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2285	2	2285	2	0.00
01/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2404	3	2404	3	0.00
01/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2170	2	2170	2	0.00
01/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3335	3	3335	3	0.00
01/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3060	3	3060	3	0.00
01/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3195	3	3195	3	0.00
01/03/2011	R204 On 02-February-12			Bond Future	9.07	95.8393	9.0720	95.8393	0.00
01/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2954	3	2954	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3077	3	3077	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2833	3	2833	3	0.00
01/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3428	3	3428	3	0.00
01/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3184	3	3184	3	0.00
01/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3305	3	3305	3	0.00
01/03/2011	R206 On 05-May-11			Bond Future	7.21	103.1597	7.2120	103.1597	0.00
01/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	950	1	950	1	0.00
01/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	866	1	866	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1036	1	1036	1	0.00
01/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	225	0	225	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
01/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	294	0	294	0	0.00
01/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	258	0	258	0	0.00
01/03/2011	R206 On 04-August-11			Bond Future	7.39	100.8741	7.3850	100.8741	0.00
01/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	417	0	417	0	0.00
01/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	459	0	459	0	0.00
01/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	380	0	380	0	0.00
01/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1339	1	1339	1	0.00
01/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1197	1	1197	1	0.00
01/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1265	1	1265	1	0.00
01/03/2011	R206 On 03-November-11			Bond Future	7.58	102.3004	7.5770	102.3004	0.00
01/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1117	1	1117	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1060	1	1060	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1175	1	1175	1	0.00
01/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	735	1	735	1	0.00
01/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	817	1	817	1	0.00
01/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	775	1	775	1	0.00
01/03/2011	R206 On 02-February-12			Bond Future	7.80	100.0473	7.7970	100.0473	0.00
01/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1258	1	1258	1	0.00
01/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1207	1	1207	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1310	1	1310	1	0.00
01/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	866	1	866	1	0.00
01/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	938	1	938	1	0.00
01/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	901	1	901	1	0.00
01/03/2011	R207 On 05-May-11			Bond Future	8.75	93.4281	8.7510	93.4281	1,020.00
01/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	845	1	845	1	0.00
01/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	949	1	949	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	748	1	748	1	0.00
01/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2468	2	2468	2	0.00
01/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2093	2	2093	2	0.00
01/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2277	2	2277	2	0.00
01/03/2011	R207 On 04-August-11			Bond Future	8.88	91.1255	8.8770	91.1255	0.00
01/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	960	1	960	1	0.00
01/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	884	1	884	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
01/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1042	1	1042	1	0.00
01/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4280	4	4280	4	0.00
01/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4699	5	4699	5	0.00
01/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4486	4	4486	4	0.00
01/03/2011	R207 On 03-November-11			Bond Future	9.00	92.4154	9.0020	92.4154	600.00
01/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2237	2	2237	2	0.00
01/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2357	2	2357	2	0.00
01/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2121	2	2121	2	0.00
01/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3752	4	3752	4	0.00
01/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3444	3	3444	3	0.00
01/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3595	4	3595	4	0.00
01/03/2011	R207 On 02-February-12			Bond Future	9.13	90.1412	9.1300	90.1412	0.00
01/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2966	3	2966	3	0.00
01/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3093	3	3093	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2842	3	2842	3	0.00
01/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3782	4	3782	4	0.00
01/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3509	3	3509	3	0.00
01/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3643	4	3643	4	0.00
01/03/2011	R208 On 05-May-11			Bond Future	8.84	87.2859	8.8440	87.2859	190.00
01/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	725	1	725	1	0.00
01/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	638	1	638	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	820	1	820	1	0.00
01/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2583	2	2583	2	0.00
01/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3011	3	3011	3	0.00
01/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2792	3	2792	3	0.00
01/03/2011	R208 On 04-August-11			Bond Future	8.96	88.5356	8.9590	88.5356	0.00
01/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	859	1	859	1	0.00
01/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	936	1	936	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	787	1	787	1	0.00
01/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5318	5	5318	5	0.00
01/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4853	5	4853	5	0.00
01/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5082	5	5082	5	0.00
01/03/2011	R208 On 03-November-11			Bond Future	9.08	86.3924	9.0760	86.3924	5,602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2198	2	2198	2	0.00
01/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2081	2	2081	2	0.00
01/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2318	2	2318	2	0.00
01/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3892	4	3892	4	0.00
01/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4234	4	4234	4	0.00
01/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4061	4	4061	4	0.00
01/03/2011	R208 On 02-February-12			Bond Future	9.19	87.6707	9.1940	87.6707	0.00
01/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3070	3	3070	3	0.00
01/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2941	3	2941	3	0.00
01/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3202	3	3202	3	0.00
01/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3999	4	3999	4	0.00
01/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4296	4	4296	4	0.00
01/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4145	4	4145	4	0.00
01/03/2011	R209 On 05-May-11			Bond Future	9.06	73.3171	9.0630	73.3171	21,100.00
01/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	519	1	519	1	0.00
01/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	601	1	601	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	447	1	447	1	0.00
01/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5351	5	5351	5	0.00
01/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4669	4	4669	4	0.00
01/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5003	5	5003	5	0.00
01/03/2011	R209 On 04-August-11			Bond Future	9.14	74.3720	9.1420	74.3720	0.00
01/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1297	1	1297	1	0.00
01/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1410	2	1410	2	0.00
01/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1193	1	1193	1	0.00
01/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7571	8	7571	8	0.00
01/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	952	1	952	1	0.00
01/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6684	6	6684	6	0.00
01/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6067	6	6067	6	0.00
01/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6369	6	6369	6	0.00
01/03/2011	R209 On 03-November-11			Bond Future	9.22	72.2814	9.2210	72.2814	1,033.00
01/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2464	3	2464	3	0.00
01/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2610	3	2610	3	0.00
01/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2326	2	2326	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
01/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6339	6	6339	6	0.00
01/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5825	6	5825	6	0.00
01/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6077	6	6077	6	0.00
01/03/2011	R209 On 02-February-12			Bond Future	9.30	73.3466	9.2990	73.3466	0.00
01/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3676	4	3676	4	0.00
01/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3840	4	3840	4	0.00
01/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3516	4	3516	4	0.00
01/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6128	6	6128	6	0.00
01/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5688	6	5688	6	0.00
01/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5904	6	5904	6	0.00
01/03/2011	R211 On 05-May-11			Bond Future	1.59	105.6670	1.5870	105.6670	539.00
01/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	3049	3	3049	3	0.00
01/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3319	3	3319	3	0.00
01/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2777	3	2777	3	0.00
01/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0715	2.3980	104.0715	2,518.00
01/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1918	2	1918	2	0.00
01/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	944	1	944	1	0.00
01/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1430	1	1430	1	0.00
01/03/2011	R213 On 05-May-11			Bond Future	9.09	82.4793	9.0860	82.4793	0.00
01/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9612	9	9612	9	0.00
01/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8699	9	8699	9	0.00
01/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9154	9	9154	9	0.00
01/03/2011	R213 On 04-August-11			Bond Future	9.17	83.6642	9.1730	83.6642	0.00
01/03/2011	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
01/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9333	9	9333	9	0.00
01/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10242	10	10242	10	0.00
01/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9786	10	9786	10	0.00
01/03/2011	R213 On 03-November-11			Bond Future	9.26	81.3029	9.2620	81.3029	0.00
01/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4406	4	4406	4	0.00
01/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3595	3	3595	3	0.00
01/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3999	4	3999	4	0.00
01/03/2011	R213 On 02-February-12			Bond Future	9.35	82.5051	9.3510	82.5051	0.00
01/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3056	3	3056	3	0.00
01/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2278	2	2278	2	0.00
01/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2665	3	2665	3	0.00
01/03/2011	TRT1 On 05-May-11			Index Future	336.97	337.4520	336.9690	337.4520	100.00
01/03/2011	TRT1 On 04-August-11			Index Future	341.59	342.0830	341.5940	342.0830	0.00
02/03/2011	AL7T On 05-May-11			Index Future	370.84	368.8870	370.8420	368.8870	30.00
02/03/2011	AL7T On 04-August-11			Index Future	376.11	374.1260	376.1120	374.1260	0.00
02/03/2011	ALBI On 05-May-11			Index Future	341.57	339.9030	341.5670	339.9030	1,064.00
02/03/2011	ALBI On 04-August-11			Index Future	346.42	344.7310	346.4200	344.7310	0.00
02/03/2011	CRD1 On 05-May-11			Index Future	154.64	154.0840	154.6410	154.0840	2.00
02/03/2011	CRD1 On 04-August-11			Index Future	156.76	156.1990	156.7640	156.1990	0.00
02/03/2011	GOVI On 05-May-11			GOVI	342.78	341.2140	342.7840	341.2140	208.00
02/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	62260	8	62260	8	0.00
02/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	62060	8	62060	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
02/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	62160	8	62160	8	0.00
02/03/2011	GOVI On 04-August-11			GOVI	347.66	346.0610	347.6550	346.0610	0.00
02/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
02/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	3350	2	3350	2	0.00
02/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	3550	2	3550	2	0.00
02/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	3450	2	3450	2	0.00
02/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2011	IGOV On 05-May-11			Index Future	150.48	150.2810	150.4770	150.2810	60.00
02/03/2011	IGOV On 04-August-11			Index Future	152.62	152.4160	152.6150	152.4160	0.00
02/03/2011	ILBI On 05-May-11			Index Future	406.96	406.3350	406.9550	406.3350	336.00
02/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.4050	5.5940	94.4050	6,040.00
02/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.3720	5.6420	94.3720	2,000.00
02/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.67	94.3220	5.6700	94.3220	3,001.00
02/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.3010	5.7010	94.3010	3,890.00
02/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.76	94.2840	5.7590	94.2840	2,000.00
02/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.81	94.1730	5.8110	94.1730	0.00
02/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.0650	5.9080	94.0650	14,390.00
02/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.5830	6.3880	93.5830	5,390.00
02/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.79	93.1580	6.7890	93.1580	1,290.00
02/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.21	92.7310	7.2140	92.7310	2,890.00
02/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.64	92.3060	7.6350	92.3060	44,510.00
02/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.9200	8.0800	91.9200	490.00
02/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2011	OTH1 On 05-May-11			Index Future	334.63	332.4640	334.6310	332.4640	3.00
02/03/2011	OTH1 On 04-August-11			Index Future	339.39	337.1870	339.3860	337.1870	0.00
02/03/2011	R157 On 05-May-11			Bond Future	7.79	122.4018	7.7860	122.4018	2,605.00
02/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	839	1	839	1	0.00
02/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	942	1	942	1	0.00
02/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	656	1	656	1	0.00
02/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	744	1	744	1	0.00
02/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1097	1	1097	1	0.00
02/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1214	1	1214	1	0.00
02/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	885	1	885	1	0.00
02/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	986	1	986	1	0.00
02/03/2011	R157 On 04-August-11			Bond Future	7.94	124.1580	7.9420	124.1580	0.00
02/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	728	1	728	1	0.00
02/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	666	1	666	1	0.00
02/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	795	1	795	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
02/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2315	3	2315	3	0.00
02/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2578	3	2578	3	0.00
02/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2444	3	2444	3	0.00
02/03/2011	R157 On 03-November-11			Bond Future	8.12	119.1053	8.1160	119.1053	3,694.00
02/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	2106	2	2106	2	0.00
02/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2209	2	2209	2	0.00
02/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	2006	2	2006	2	0.00
02/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1704	2	1704	2	0.00
02/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1548	2	1548	2	0.00
02/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1624	2	1624	2	0.00
02/03/2011	R157 On 02-February-12			Bond Future	8.31	120.8635	8.3050	120.8635	0.00
02/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2543	2	2543	2	0.00
02/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2641	2	2641	2	0.00
02/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2448	2	2448	2	0.00
02/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1962	2	1962	2	0.00
02/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1821	2	1821	2	0.00
02/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1890	2	1890	2	0.00
02/03/2011	R186 On 05-May-11			Bond Future	8.93	116.1168	8.9330	116.1168	18,980.00
02/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1638	1	1638	1	0.00
02/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1826	1	1826	1	0.00
02/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	178	0	178	0	5,500.00
02/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1463	1	1463	1	0.00
02/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3620	4	3620	4	0.00
02/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9189	10	9189	10	0.00
02/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3050	4	3050	4	0.00
02/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3327	4	3327	4	0.00
02/03/2011	R186 On 04-August-11			Bond Future	9.03	112.4950	9.0340	112.4950	0.00
02/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	1175	1	1175	1	0.00
02/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1284	1	1284	1	0.00
02/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	1072	1	1072	1	0.00
02/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8910	10	8910	10	0.00
02/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8141	9	8141	9	0.00
02/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8521	9	8521	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	R186 On 03-November-11			Bond Future	9.14	114.0816	9.1350	114.0816	12,982.00
02/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	4200	4	4200	4	0.00
02/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3996	4	3996	4	0.00
02/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4410	4	4410	4	0.00
02/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5159	6	5159	6	0.00
02/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5635	6	5635	6	0.00
02/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5392	6	5392	6	0.00
02/03/2011	R186 On 02-February-12			Bond Future	9.24	110.4756	9.2350	110.4756	0.00
02/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4466	4	4466	4	0.00
02/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4272	4	4272	4	0.00
02/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4666	4	4666	4	0.00
02/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6272	7	6272	7	0.00
02/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6760	7	6760	7	0.00
02/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6512	7	6512	7	0.00
02/03/2011	R201 On 05-May-11			Bond Future	7.44	107.2909	7.4350	107.2909	484.00
02/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1334	1	1334	1	0.00
02/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1450	1	1450	1	0.00
02/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1223	1	1223	1	0.00
02/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	379	0	379	0	0.00
02/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	290	0	290	0	0.00
02/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	332	0	332	0	0.00
02/03/2011	R201 On 04-August-11			Bond Future	7.58	104.4205	7.5830	104.4205	0.00
02/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	634	1	634	1	0.00
02/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	581	1	581	1	0.00
02/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	692	1	692	1	0.00
02/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1541	2	1541	2	0.00
02/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1732	2	1732	2	0.00
02/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1634	2	1634	2	0.00
02/03/2011	R201 On 03-November-11			Bond Future	7.75	105.8945	7.7470	105.8945	0.00
02/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1699	2	1699	2	0.00
02/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1784	2	1784	2	0.00
02/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1616	2	1616	2	0.00
02/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1055	1	1055	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
02/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	949	1	949	1	0.00
02/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1001	1	1001	1	0.00
02/03/2011	R201 On 02-February-12			Bond Future	7.92	103.0508	7.9210	103.0508	0.00
02/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2055	2	2055	2	0.00
02/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2133	2	2133	2	0.00
02/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1978	2	1978	2	0.00
02/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1268	1	1268	1	0.00
02/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1170	1	1170	1	0.00
02/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1218	1	1218	1	0.00
02/03/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3290	169.3150	10,489.00
02/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	42656	43	0.00
02/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	43684	44	0.00
02/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	41617	42	0.00
02/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R203 On 05-May-11			Bond Future	8.40	100.2077	8.4010	100.2077	516.00
02/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	834	1	834	1	0.00
02/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	739	1	739	1	0.00
02/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	937	1	937	1	0.00
02/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1426	2	1426	2	0.00
02/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1714	2	1714	2	0.00
02/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1566	2	1566	2	0.00
02/03/2011	R203 On 04-August-11			Bond Future	8.54	101.6468	8.5400	101.6468	0.00
02/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	825	1	825	1	0.00
02/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	899	1	899	1	0.00
02/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	753	1	753	1	0.00
02/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3538	4	3538	4	0.00
02/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3205	3	3205	3	0.00
02/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3370	4	3370	4	0.00
02/03/2011	R203 On 03-November-11			Bond Future	8.69	98.9221	8.6880	98.9221	1,416.00
02/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1934	2	1934	2	0.00
02/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1832	2	1832	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
02/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	2040	2	2040	2	0.00
02/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2658	3	2658	3	0.00
02/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2900	3	2900	3	0.00
02/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2777	3	2777	3	0.00
02/03/2011	R203 On 02-February-12			Bond Future	8.84	100.3845	8.8430	100.3845	0.00
02/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2566	2	2566	2	0.00
02/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2459	2	2459	2	0.00
02/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2675	3	2675	3	0.00
02/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2859	3	2859	3	0.00
02/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3073	3	3073	3	0.00
02/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2965	3	2965	3	0.00
02/03/2011	R204 On 05-May-11			Bond Future	8.59	99.4582	8.5900	99.4582	100.00
02/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	1092	1	1092	1	0.00
02/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1217	1	1217	1	0.00
02/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	975	1	975	1	0.00
02/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1734	2	1734	2	0.00
02/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1433	2	1433	2	0.00
02/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1579	2	1579	2	0.00
02/03/2011	R204 On 04-August-11			Bond Future	8.72	96.8535	8.7220	96.8535	0.00
02/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	720	1	720	1	0.00
02/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	657	1	657	1	0.00
02/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	786	1	786	1	0.00
02/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4377	5	4377	5	0.00
02/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4796	5	4796	5	0.00
02/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4584	5	4584	5	0.00
02/03/2011	R204 On 03-November-11			Bond Future	8.86	98.2222	8.8580	98.2222	1,876.00
02/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2451	2	2451	2	0.00
02/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2575	2	2575	2	0.00
02/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2330	2	2330	2	0.00
02/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3132	3	3132	3	0.00
02/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2869	3	2869	3	0.00
02/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2999	3	2999	3	0.00
02/03/2011	R204 On 02-February-12			Bond Future	9.00	95.6398	8.9960	95.6398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	3137	3	3137	3	0.00
02/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3265	3	3265	3	0.00
02/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	3012	3	3012	3	0.00
02/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3237	3	3237	3	0.00
02/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3002	3	3002	3	0.00
02/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3117	3	3117	3	0.00
02/03/2011	R206 On 05-May-11			Bond Future	7.14	103.0583	7.1380	103.0583	0.00
02/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1076	1	1076	1	0.00
02/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	986	1	986	1	0.00
02/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1167	1	1167	1	0.00
02/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	177	0	177	0	0.00
02/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	235	0	235	0	0.00
02/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	206	0	206	0	0.00
02/03/2011	R206 On 04-August-11			Bond Future	7.30	100.7732	7.3020	100.7732	0.00
02/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	479	0	479	0	0.00
02/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	524	0	524	0	0.00
02/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	438	0	438	0	0.00
02/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1215	1	1215	1	0.00
02/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1080	1	1080	1	0.00
02/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1145	1	1145	1	0.00
02/03/2011	R206 On 03-November-11			Bond Future	7.48	102.1955	7.4840	102.1955	0.00
02/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1221	1	1221	1	0.00
02/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1161	1	1161	1	0.00
02/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1282	1	1282	1	0.00
02/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	658	1	658	1	0.00
02/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	734	1	734	1	0.00
02/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	695	1	695	1	0.00
02/03/2011	R206 On 02-February-12			Bond Future	7.69	99.9415	7.6910	99.9415	0.00
02/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1364	1	1364	1	0.00
02/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1310	1	1310	1	0.00
02/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1418	1	1418	1	0.00
02/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	787	1	787	1	0.00
02/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	854	1	854	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
02/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	820	1	820	1	0.00
02/03/2011	R207 On 05-May-11			Bond Future	8.66	93.2867	8.6550	93.2867	1,020.00
02/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	1042	1	1042	1	0.00
02/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	1163	1	1163	1	0.00
02/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	930	1	930	1	0.00
02/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2106	2	2106	2	0.00
02/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1763	2	1763	2	0.00
02/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1929	2	1929	2	0.00
02/03/2011	R207 On 04-August-11			Bond Future	8.78	90.9881	8.7770	90.9881	0.00
02/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	1118	1	1118	1	0.00
02/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	1033	1	1033	1	0.00
02/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1209	1	1209	1	0.00
02/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3896	4	3896	4	0.00
02/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4297	5	4297	5	0.00
02/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4093	4	4093	4	0.00
02/03/2011	R207 On 03-November-11			Bond Future	8.90	92.2711	8.8970	92.2711	600.00
02/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2488	2	2488	2	0.00
02/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2616	2	2616	2	0.00
02/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2363	2	2363	2	0.00
02/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3431	4	3431	4	0.00
02/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3140	3	3140	3	0.00
02/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3283	4	3283	4	0.00
02/03/2011	R207 On 02-February-12			Bond Future	9.02	89.9958	9.0210	89.9958	0.00
02/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3244	3	3244	3	0.00
02/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3379	3	3379	3	0.00
02/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	3113	3	3113	3	0.00
02/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3485	4	3485	4	0.00
02/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3228	4	3228	4	0.00
02/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3354	4	3354	4	0.00
02/03/2011	R208 On 05-May-11			Bond Future	8.72	87.1082	8.7230	87.1082	190.00
02/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	957	1	957	1	0.00
02/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	850	1	850	1	0.00
02/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	1072	1	1072	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
02/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2115	3	2115	3	0.00
02/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2503	3	2503	3	0.00
02/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2304	3	2304	3	0.00
02/03/2011	R208 On 04-August-11			Bond Future	8.83	88.3563	8.8320	88.3563	0.00
02/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	1054	1	1054	1	0.00
02/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1143	1	1143	1	0.00
02/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	970	1	970	1	0.00
02/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4763	5	4763	5	0.00
02/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4322	5	4322	5	0.00
02/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4540	5	4540	5	0.00
02/03/2011	R208 On 03-November-11			Bond Future	8.95	86.2117	8.9450	86.2117	5,603.00
02/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2518	2	2518	2	0.00
02/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2390	2	2390	2	0.00
02/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2650	2	2650	2	0.00
02/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3481	4	3481	4	0.00
02/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3801	4	3801	4	0.00
02/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3639	4	3639	4	0.00
02/03/2011	R208 On 02-February-12			Bond Future	9.06	87.4835	9.0570	87.4835	0.00
02/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3436	3	3436	3	0.00
02/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3297	3	3297	3	0.00
02/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3577	3	3577	3	0.00
02/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3616	4	3616	4	0.00
02/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3895	4	3895	4	0.00
02/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3754	4	3754	4	0.00
02/03/2011	R209 On 05-May-11			Bond Future	8.96	73.0508	8.9580	73.0508	21,100.00
02/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	684	1	684	1	0.00
02/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	785	1	785	1	0.00
02/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	594	0	594	0	0.00
02/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4694	5	4694	5	0.00
02/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4049	5	4049	5	0.00
02/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4364	5	4364	5	0.00
02/03/2011	R209 On 04-August-11			Bond Future	9.03	74.1020	9.0340	74.1020	0.00
02/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1533	1	1533	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
02/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1660	1	1660	1	0.00
02/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1414	1	1414	1	0.00
02/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	8233	8	8233	8	0.00
02/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	799	1	799	1	0.00
02/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6091	7	6091	7	0.00
02/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5502	6	5502	6	0.00
02/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5791	6	5791	6	0.00
02/03/2011	R209 On 03-November-11			Bond Future	9.11	72.0079	9.1110	72.0079	1,033.00
02/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2785	2	2785	2	0.00
02/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2943	3	2943	3	0.00
02/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2635	2	2635	2	0.00
02/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5830	6	5830	6	0.00
02/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5340	6	5340	6	0.00
02/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5580	6	5580	6	0.00
02/03/2011	R209 On 02-February-12			Bond Future	9.19	73.0696	9.1850	73.0696	0.00
02/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	4063	4	4063	4	0.00
02/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	4238	4	4238	4	0.00
02/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3892	4	3892	4	0.00
02/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5667	6	5667	6	0.00
02/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5249	6	5249	6	0.00
02/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5455	6	5455	6	0.00
02/03/2011	R211 On 05-May-11			Bond Future	1.59	105.6614	1.5900	105.6614	539.00
02/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	3032	3	3032	3	0.00
02/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3303	3	3303	3	0.00
02/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2761	3	2761	3	0.00
02/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	1	0	1	0	0.00
02/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0619	2.3990	104.0619	2,518.00
02/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	1928	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
02/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	954	1	0.00
02/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1439	1	0.00
02/03/2011	R213 On 05-May-11			Bond Future	9.00	82.3237	8.9970	82.3237	0.00
02/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	8916	10	8916	10	0.00
02/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8003	9	8003	9	0.00
02/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	8458	9	8458	9	0.00
02/03/2011	R213 On 04-August-11			Bond Future	9.08	83.5034	9.0810	83.5034	0.00
02/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	8625	9	8625	9	0.00
02/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	9534	10	9534	10	0.00
02/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9078	10	9078	10	0.00
02/03/2011	R213 On 03-November-11			Bond Future	9.17	81.1446	9.1670	81.1446	0.00
02/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	3686	4	3686	4	0.00
02/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	2875	4	2875	4	0.00
02/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3279	4	3279	4	0.00
02/03/2011	R213 On 02-February-12			Bond Future	9.25	82.3493	9.2540	82.3493	0.00
02/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
02/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2333	3	2333	3	0.00
02/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	1554	2	1554	2	0.00
02/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	1942	3	1942	3	0.00
02/03/2011	TRT1 On 05-May-11			Index Future	338.55	336.9690	338.5500	336.9690	100.00
02/03/2011	TRT1 On 04-August-11			Index Future	343.20	341.5940	343.1990	341.5940	0.00
03/03/2011	AL7T On 05-May-11			Index Future	369.85	370.8420	369.8450	370.8420	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	AL7T On 04-August-11			Index Future	375.10	376.1120	375.1020	376.1120	0.00
03/03/2011	ALBI On 05-May-11			Index Future	340.84	341.5670	340.8400	341.5670	1,064.00
03/03/2011	ALBI On 04-August-11			Index Future	345.69	346.4200	345.6850	346.4200	0.00
03/03/2011	CRD1 On 05-May-11			Index Future	154.43	154.6410	154.4280	154.6410	2.00
03/03/2011	CRD1 On 04-August-11			Index Future	156.55	156.7640	156.5490	156.7640	0.00
03/03/2011	GOVI On 05-May-11			GOVI	342.06	342.7840	342.0640	342.7840	208.00
03/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	69460	6	69460	6	0.00
03/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	69260	6	69260	6	0.00
03/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	69360	6	69360	6	0.00
03/03/2011	GOVI On 04-August-11			GOVI	346.93	347.6550	346.9270	347.6550	0.00
03/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
03/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	10630	0	10630	0	0.00
03/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	10830	0	10830	0	0.00
03/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	10730	0	10730	0	0.00
03/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2011	IGOV On 05-May-11			Index Future	150.42	150.4770	150.4180	150.4770	60.00
03/03/2011	IGOV On 04-August-11			Index Future	152.56	152.6150	152.5560	152.6150	0.00
03/03/2011	ILBI On 05-May-11			Index Future	406.79	406.9550	406.7890	406.9550	336.00
03/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4060	5.5950	94.4060	6,040.00
03/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.3580	5.6370	94.3580	2,000.00
03/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.69	94.3300	5.6880	94.3300	3,001.00
03/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.71	94.2990	5.7100	94.2990	3,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2410	5.7200	94.2410	2,000.00
03/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1890	5.8170	94.1890	0.00
03/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.90	94.0920	5.8990	94.0920	14,390.00
03/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.6120	6.4020	93.6120	5,390.00
03/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.2110	6.8240	93.2110	1,290.00
03/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7860	7.2630	92.7860	2,890.00
03/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.67	92.3650	7.6700	92.3650	44,510.00
03/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.04	91.9200	8.0400	91.9200	490.00
03/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
03/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
03/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2011	OTH1 On 05-May-11			Index Future	333.87	334.6310	333.8670	334.6310	3.00
03/03/2011	OTH1 On 04-August-11			Index Future	338.61	339.3860	338.6140	339.3860	0.00
03/03/2011	R157 On 05-May-11			Bond Future	7.83	122.7654	7.8260	122.7654	2,605.00
03/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	756	1	756	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
03/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	853	1	853	1	0.00
03/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	667	1	667	1	0.00
03/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	585	1	585	1	0.00
03/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1307	1	1307	1	0.00
03/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1183	1	1183	1	0.00
03/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	959	1	959	1	0.00
03/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1067	1	1067	1	0.00
03/03/2011	R157 On 04-August-11			Bond Future	7.99	124.5303	7.9860	124.5303	0.00
03/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	671	1	671	1	0.00
03/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	613	1	613	1	0.00
03/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	734	1	734	1	0.00
03/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2423	2	2423	2	0.00
03/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2694	3	2694	3	0.00
03/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2556	2	2556	2	0.00
03/03/2011	R157 On 03-November-11			Bond Future	8.16	119.4831	8.1640	119.4831	3,694.00
03/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	2008	2	2008	2	0.00
03/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2109	2	2109	2	0.00
03/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1911	2	1911	2	0.00
03/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1782	2	1782	2	0.00
03/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1621	2	1621	2	0.00
03/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1699	2	1699	2	0.00
03/03/2011	R157 On 02-February-12			Bond Future	8.36	121.2458	8.3560	121.2458	0.00
03/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2446	3	2446	3	0.00
03/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2542	3	2542	3	0.00
03/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2353	2	2353	2	0.00
03/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2038	2	2038	2	0.00
03/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1893	2	1893	2	0.00
03/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1964	2	1964	2	0.00
03/03/2011	R186 On 05-May-11			Bond Future	8.95	117.0784	8.9530	117.0784	19,980.00
03/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1549	2	1549	2	0.00
03/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1731	2	1731	2	0.00
03/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1379	1	1379	1	0.00
03/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	159	0	159	0	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3718	4	3718	4	0.00
03/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9352	9	9352	9	0.00
03/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3137	3	3137	3	0.00
03/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3420	3	3420	3	0.00
03/03/2011	R186 On 04-August-11			Bond Future	9.05	113.4636	9.0540	113.4636	0.00
03/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	1125	1	1125	1	0.00
03/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1231	1	1231	1	0.00
03/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	1026	1	1026	1	0.00
03/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9043	9	9043	9	0.00
03/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8267	8	8267	8	0.00
03/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8650	9	8650	9	0.00
03/03/2011	R186 On 03-November-11			Bond Future	9.16	115.0655	9.1560	115.0655	12,982.00
03/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	4103	4	4103	4	0.00
03/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3901	4	3901	4	0.00
03/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4309	4	4309	4	0.00
03/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5241	5	5241	5	0.00
03/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5724	6	5724	6	0.00
03/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5479	5	5479	5	0.00
03/03/2011	R186 On 02-February-12			Bond Future	9.26	111.4739	9.2560	111.4739	0.00
03/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4375	4	4375	4	0.00
03/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4183	4	4183	4	0.00
03/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4572	5	4572	5	0.00
03/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6358	6	6358	6	0.00
03/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6851	7	6851	7	0.00
03/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6601	7	6601	7	0.00
03/03/2011	R201 On 05-May-11			Bond Future	7.50	107.4539	7.4970	107.4539	484.00
03/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1191	1	1191	1	0.00
03/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1086	1	1086	1	0.00
03/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1301	1	1301	1	0.00
03/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	339	0	339	0	0.00
03/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	440	0	440	0	0.00
03/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	387	0	387	0	0.00
03/03/2011	R201 On 04-August-11			Bond Future	7.65	104.5874	7.6500	104.5874	0.00

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03/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	563	1	563	1	0.00
03/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	513	1	513	1	0.00
03/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	615	1	615	1	0.00
03/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1663	2	1663	2	0.00
03/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1863	2	1863	2	0.00
03/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1762	2	1762	2	0.00
03/03/2011	R201 On 03-November-11			Bond Future	7.82	106.0634	7.8210	106.0634	0.00
03/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1578	2	1578	2	0.00
03/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1660	2	1660	2	0.00
03/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1499	2	1499	2	0.00
03/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1143	1	1143	1	0.00
03/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1029	1	1029	1	0.00
03/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1085	1	1085	1	0.00
03/03/2011	R201 On 02-February-12			Bond Future	8.00	103.2219	8.0020	103.2219	0.00
03/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1933	2	1933	2	0.00
03/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2009	2	2009	2	0.00
03/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1858	2	1858	2	0.00
03/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1355	1	1355	1	0.00
03/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1253	1	1253	1	0.00
03/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1303	1	1303	1	0.00
03/03/2011	R202 On 05-May-11			Bond Future	0.33	169.3150	0.3290	169.3150	10,489.00
03/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	42656	43	0.00
03/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	43684	44	0.00
03/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	41617	42	0.00
03/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R203 On 05-May-11			Bond Future	8.45	100.5062	8.4520	100.5062	516.00
03/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	730	1	730	1	0.00
03/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	825	1	825	1	0.00
03/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	642	1	642	1	0.00
03/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1863	2	1863	2	0.00
03/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1559	1	1559	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
03/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1707	2	1707	2	0.00
03/03/2011	R203 On 04-August-11			Bond Future	8.59	101.9478	8.5930	101.9478	0.00
03/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	750	1	750	1	0.00
03/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	819	1	819	1	0.00
03/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	682	1	682	1	0.00
03/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3713	4	3713	4	0.00
03/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3371	3	3371	3	0.00
03/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3541	3	3541	3	0.00
03/03/2011	R203 On 03-November-11			Bond Future	8.74	99.2292	8.7440	99.2292	1,416.00
03/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1819	2	1819	2	0.00
03/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1720	2	1720	2	0.00
03/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1920	2	1920	2	0.00
03/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2787	3	2787	3	0.00
03/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3038	3	3038	3	0.00
03/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2911	3	2911	3	0.00
03/03/2011	R203 On 02-February-12			Bond Future	8.90	100.6960	8.9030	100.6960	0.00
03/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2438	3	2438	3	0.00
03/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2335	2	2335	2	0.00
03/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2544	3	2544	3	0.00
03/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2984	3	2984	3	0.00
03/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3205	3	3205	3	0.00
03/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3093	3	3093	3	0.00
03/03/2011	R204 On 05-May-11			Bond Future	8.63	99.8133	8.6300	99.8133	100.00
03/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	988	1	988	1	0.00
03/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	878	1	878	1	0.00
03/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	1106	1	1106	1	0.00
03/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1538	1	1538	1	0.00
03/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1852	2	1852	2	0.00
03/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1690	2	1690	2	0.00
03/03/2011	R204 On 04-August-11			Bond Future	8.76	97.2129	8.7640	97.2129	0.00
03/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	663	1	663	1	0.00
03/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	604	1	604	1	0.00
03/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	726	1	726	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
03/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4536	4	4536	4	0.00
03/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4962	5	4962	5	0.00
03/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4746	5	4746	5	0.00
03/03/2011	R204 On 03-November-11			Bond Future	8.90	98.5851	8.9020	98.5851	1,876.00
03/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2340	2	2340	2	0.00
03/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2461	3	2461	3	0.00
03/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2222	2	2222	2	0.00
03/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3246	3	3246	3	0.00
03/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2977	3	2977	3	0.00
03/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3110	3	3110	3	0.00
03/03/2011	R204 On 02-February-12			Bond Future	9.04	96.0100	9.0420	96.0100	0.00
03/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	3018	3	3018	3	0.00
03/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3143	3	3143	3	0.00
03/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2895	3	2895	3	0.00
03/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3344	3	3344	3	0.00
03/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3104	3	3104	3	0.00
03/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3223	3	3223	3	0.00
03/03/2011	R206 On 05-May-11			Bond Future	7.18	103.2370	7.1800	103.2370	0.00
03/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	998	1	998	1	0.00
03/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1087	1	1087	1	0.00
03/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	911	1	911	1	0.00
03/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	262	0	262	0	0.00
03/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	199	0	199	0	0.00
03/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	229	0	229	0	0.00
03/03/2011	R206 On 04-August-11			Bond Future	7.35	100.9553	7.3490	100.9553	0.00
03/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	440	0	440	0	0.00
03/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	483	1	483	1	0.00
03/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	401	0	401	0	0.00
03/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1281	1	1281	1	0.00
03/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1142	1	1142	1	0.00
03/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1209	1	1209	1	0.00
03/03/2011	R206 On 03-November-11			Bond Future	7.54	102.3798	7.5360	102.3798	0.00
03/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1159	1	1159	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
03/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1101	1	1101	1	0.00
03/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1219	1	1219	1	0.00
03/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	698	1	698	1	0.00
03/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	777	1	777	1	0.00
03/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	736	1	736	1	0.00
03/03/2011	R206 On 02-February-12			Bond Future	7.75	100.1284	7.7510	100.1284	0.00
03/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1301	1	1301	1	0.00
03/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1249	1	1249	1	0.00
03/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1354	1	1354	1	0.00
03/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	829	1	829	1	0.00
03/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	899	1	899	1	0.00
03/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	863	1	863	1	0.00
03/03/2011	R207 On 05-May-11			Bond Future	8.70	93.8309	8.6950	93.8309	1,020.00
03/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	941	1	941	1	0.00
03/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	836	1	836	1	0.00
03/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	1054	1	1054	1	0.00
03/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1881	2	1881	2	0.00
03/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2239	2	2239	2	0.00
03/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2056	2	2056	2	0.00
03/03/2011	R207 On 04-August-11			Bond Future	8.82	91.5391	8.8180	91.5391	0.00
03/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	1042	1	1042	1	0.00
03/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	961	1	961	1	0.00
03/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1129	1	1129	1	0.00
03/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4043	4	4043	4	0.00
03/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4451	4	4451	4	0.00
03/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4243	4	4243	4	0.00
03/03/2011	R207 On 03-November-11			Bond Future	8.94	92.8339	8.9410	92.8339	600.00
03/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2372	2	2372	2	0.00
03/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2497	3	2497	3	0.00
03/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2251	2	2251	2	0.00
03/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3555	3	3555	3	0.00
03/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3257	3	3257	3	0.00
03/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3404	3	3404	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
03/03/2011	R207 On 02-February-12			Bond Future	9.07	90.5634	9.0660	90.5634	0.00
03/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3120	3	3120	3	0.00
03/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3252	3	3252	3	0.00
03/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2992	3	2992	3	0.00
03/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3599	3	3599	3	0.00
03/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3335	3	3335	3	0.00
03/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3465	3	3465	3	0.00
03/03/2011	R208 On 05-May-11			Bond Future	8.78	87.8280	8.7780	87.8280	190.00
03/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	829	1	829	1	0.00
03/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	935	1	935	1	0.00
03/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	732	1	732	1	0.00
03/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2713	3	2713	3	0.00
03/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2306	2	2306	2	0.00
03/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2504	2	2504	2	0.00
03/03/2011	R208 On 04-August-11			Bond Future	8.89	89.0939	8.8900	89.0939	0.00
03/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	952	1	952	1	0.00
03/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1035	1	1035	1	0.00
03/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	874	1	874	1	0.00
03/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5005	5	5005	5	0.00
03/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4552	4	4552	4	0.00
03/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4775	5	4775	5	0.00
03/03/2011	R208 On 03-November-11			Bond Future	9.01	86.9542	9.0050	86.9542	5,603.00
03/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2359	3	2359	3	0.00
03/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2236	2	2236	2	0.00
03/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2485	3	2485	3	0.00
03/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3658	3	3658	3	0.00
03/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3988	4	3988	4	0.00
03/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3821	4	3821	4	0.00
03/03/2011	R208 On 02-February-12			Bond Future	9.12	88.2411	9.1200	88.2411	0.00
03/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3256	3	3256	3	0.00
03/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3122	3	3122	3	0.00
03/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3393	4	3393	4	0.00
03/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3781	4	3781	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
03/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4069	4	4069	4	0.00
03/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3923	4	3923	4	0.00
03/03/2011	R209 On 05-May-11			Bond Future	8.99	73.8545	8.9930	73.8545	21,100.00
03/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	609	1	609	1	0.00
03/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	526	1	526	1	0.00
03/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	703	1	703	1	0.00
03/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4237	4	4237	4	0.00
03/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4896	5	4896	5	0.00
03/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4559	4	4559	4	0.00
03/03/2011	R209 On 04-August-11			Bond Future	9.07	74.9169	9.0700	74.9169	0.00
03/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1439	2	1439	2	0.00
03/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1561	2	1561	2	0.00
03/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7999	8	7999	8	0.00
03/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1325	1	1325	1	0.00
03/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6275	6	6275	6	0.00
03/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	838	1	838	1	0.00
03/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5676	6	5676	6	0.00
03/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5970	6	5970	6	0.00
03/03/2011	R209 On 03-November-11			Bond Future	9.15	72.8261	9.1480	72.8261	1,033.00
03/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2663	3	2663	3	0.00
03/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2817	3	2817	3	0.00
03/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2517	3	2517	3	0.00
03/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5989	6	5989	6	0.00
03/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5491	5	5491	5	0.00
03/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5734	6	5734	6	0.00
03/03/2011	R209 On 02-February-12			Bond Future	9.22	73.9059	9.2230	73.9059	0.00
03/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3921	4	3921	4	0.00
03/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	4092	4	4092	4	0.00
03/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3754	4	3754	4	0.00
03/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5810	6	5810	6	0.00
03/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5384	5	5384	5	0.00
03/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5593	5	5593	5	0.00
03/03/2011	R211 On 05-May-11			Bond Future	1.60	105.6446	1.6010	105.6446	539.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2970	3	2970	3	0.00
03/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3241	3	3241	3	0.00
03/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2699	3	2699	3	0.00
03/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	2.3990	104.0523	2,518.00
03/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	1928	2	0.00
03/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	954	1	0.00
03/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1439	1	0.00
03/03/2011	R213 On 05-May-11			Bond Future	9.03	83.0198	9.0260	83.0198	0.00
03/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9144	9	9144	9	0.00
03/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8231	8	8231	8	0.00
03/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	8686	8	8686	8	0.00
03/03/2011	R213 On 04-August-11			Bond Future	9.11	84.2116	9.1110	84.2116	0.00
03/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	8857	9	8857	9	0.00
03/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	9766	10	9766	10	0.00
03/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9310	9	9310	9	0.00
03/03/2011	R213 On 03-November-11			Bond Future	9.20	81.8645	9.1980	81.8645	0.00
03/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	3922	4	3922	4	0.00
03/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3111	3	3111	3	0.00

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03/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3515	3	3515	3	0.00
03/03/2011	R213 On 02-February-12			Bond Future	9.29	83.0726	9.2860	83.0726	0.00
03/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
03/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2572	2	2572	2	0.00
03/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	1794	2	1794	2	0.00
03/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2182	2	2182	2	0.00
03/03/2011	TRT1 On 05-May-11			Index Future	337.84	338.5500	337.8430	338.5500	100.00
03/03/2011	TRT1 On 04-August-11			Index Future	342.48	343.1990	342.4820	343.1990	0.00
04/03/2011	AL7T On 05-May-11			Index Future	367.49	369.8450	367.4910	369.8450	30.00
04/03/2011	AL7T On 04-August-11			Index Future	372.72	375.1020	372.7180	375.1020	0.00
04/03/2011	ALBI On 05-May-11			Index Future	338.86	340.8400	338.8620	340.8400	1,064.00
04/03/2011	ALBI On 04-August-11			Index Future	343.68	345.6850	343.6810	345.6850	0.00
04/03/2011	CRD1 On 05-May-11			Index Future	153.82	154.4280	153.8200	154.4280	2.00
04/03/2011	CRD1 On 04-August-11			Index Future	155.93	156.5490	155.9320	156.5490	0.00
04/03/2011	GOVI On 05-May-11			GOVI	340.12	342.0640	340.1230	342.0640	208.00
04/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	88870	7	88870	7	0.00
04/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	88670	7	88670	7	0.00
04/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	88770	7	88770	7	0.00
04/03/2011	GOVI On 04-August-11			GOVI	344.96	346.9270	344.9600	346.9270	0.00
04/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
04/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	30300	1	30300	1	0.00
04/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	30500	1	30500	1	0.00
04/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	30400	1	30400	1	0.00
04/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2011	IGOV On 05-May-11			Index Future	150.49	150.4180	150.4920	150.4180	60.00
04/03/2011	IGOV On 04-August-11			Index Future	152.63	152.5560	152.6330	152.5560	0.00

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04/03/2011	ILBI On 05-May-11			Index Future	407.04	406.7890	407.0400	406.7890	336.00
04/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4050	5.6020	94.4050	6,040.00
04/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.68	94.3630	5.6770	94.3630	2,000.00
04/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.75	94.3120	5.7470	94.3120	3,001.00
04/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.77	94.2900	5.7660	94.2900	3,890.00
04/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.81	94.2800	5.8050	94.2800	2,000.00
04/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.93	94.1830	5.9300	94.1830	0.00
04/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.02	94.1010	6.0160	94.1010	14,390.00
04/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.57	93.5980	6.5690	93.5980	5,390.00
04/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.09	93.1760	7.0850	93.1760	1,290.00
04/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.54	92.7370	7.5360	92.7370	2,890.00
04/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.01	92.3300	8.0060	92.3300	44,510.00
04/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.29	91.9600	8.2900	91.9600	490.00
04/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	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
04/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2011	OTH1 On 05-May-11			Index Future	331.69	333.8670	331.6940	333.8670	3.00
04/03/2011	OTH1 On 04-August-11			Index Future	336.41	338.6140	336.4120	338.6140	0.00
04/03/2011	R157 On 05-May-11			Bond Future	7.94	122.6018	7.9400	122.6018	2,605.00
04/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	560	1	560	1	0.00
04/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	639	1	639	1	0.00
04/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	487	1	487	1	0.00
04/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	421	1	421	1	0.00
04/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1608	1	1608	1	0.00
04/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1468	1	1468	1	0.00
04/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1210	1	1210	1	0.00
04/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1336	1	1336	1	0.00
04/03/2011	R157 On 04-August-11			Bond Future	8.11	124.3612	8.1080	124.3612	0.00
04/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	537	1	537	1	0.00
04/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	487	1	487	1	0.00
04/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	590	1	590	1	0.00
04/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2746	2	2746	2	0.00
04/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3035	3	3035	3	0.00
04/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2889	3	2889	3	0.00
04/03/2011	R157 On 03-November-11			Bond Future	8.30	119.3102	8.2970	119.3102	3,694.00
04/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1759	2	1759	2	0.00
04/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1852	2	1852	2	0.00
04/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1670	2	1670	2	0.00
04/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2018	2	2018	2	0.00
04/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1841	2	1841	2	0.00
04/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1927	2	1927	2	0.00
04/03/2011	R157 On 02-February-12			Bond Future	8.50	121.0746	8.5010	121.0746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2187	2	2187	2	0.00
04/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2277	3	2277	3	0.00
04/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2100	2	2100	2	0.00
04/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2270	2	2270	2	0.00
04/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2114	2	2114	2	0.00
04/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2190	2	2190	2	0.00
04/03/2011	R186 On 05-May-11			Bond Future	9.04	116.8961	9.0440	116.8961	25,980.00
04/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1236	2	1236	2	0.00
04/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1393	2	1393	2	0.00
04/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1091	1	1091	1	0.00
04/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	108	0	108	0	5,500.00
04/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4255	4	4255	4	0.00
04/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10125	9	10125	9	0.00
04/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3624	3	3624	3	0.00
04/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3932	3	3932	3	0.00
04/03/2011	R186 On 04-August-11			Bond Future	9.15	113.2850	9.1480	113.2850	0.00
04/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	942	1	942	1	0.00
04/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1035	1	1035	1	0.00
04/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	855	1	855	1	0.00
04/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9706	9	9706	9	0.00
04/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8905	8	8905	8	0.00
04/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9301	9	9301	9	0.00
04/03/2011	R186 On 03-November-11			Bond Future	9.25	114.8817	9.2530	114.8817	12,982.00
04/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3705	4	3705	4	0.00
04/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3516	4	3516	4	0.00
04/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3899	4	3899	4	0.00
04/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5675	5	5675	5	0.00
04/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6182	6	6182	6	0.00
04/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5925	5	5925	5	0.00
04/03/2011	R186 On 02-February-12			Bond Future	9.36	111.2937	9.3580	111.2937	0.00
04/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3980	4	3980	4	0.00
04/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3799	4	3799	4	0.00
04/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4165	5	4165	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
04/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6820	6	6820	6	0.00
04/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7336	7	7336	7	0.00
04/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7075	7	7075	7	0.00
04/03/2011	R201 On 05-May-11			Bond Future	7.63	107.2558	7.6330	107.2558	484.00
04/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	913	1	913	1	0.00
04/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	822	1	822	1	0.00
04/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1009	1	1009	1	0.00
04/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	480	0	480	0	0.00
04/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	609	0	609	0	0.00
04/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	542	0	542	0	0.00
04/03/2011	R201 On 04-August-11			Bond Future	7.80	104.3877	7.7980	104.3877	0.00
04/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	428	1	428	1	0.00
04/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	387	1	387	1	0.00
04/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	472	1	472	1	0.00
04/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1960	2	1960	2	0.00
04/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	2177	2	2177	2	0.00
04/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	2067	2	2067	2	0.00
04/03/2011	R201 On 03-November-11			Bond Future	7.98	105.8586	7.9820	105.8586	0.00
04/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1336	2	1336	2	0.00
04/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1410	2	1410	2	0.00
04/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1264	1	1264	1	0.00
04/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1352	1	1352	1	0.00
04/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1223	1	1223	1	0.00
04/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1287	1	1287	1	0.00
04/03/2011	R201 On 02-February-12			Bond Future	8.18	103.0151	8.1800	103.0151	0.00
04/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1682	2	1682	2	0.00
04/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1753	2	1753	2	0.00
04/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1613	2	1613	2	0.00
04/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1562	1	1562	1	0.00
04/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1449	1	1449	1	0.00
04/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1505	1	1505	1	0.00
04/03/2011	R202 On 05-May-11			Bond Future	0.31	169.3150	0.3110	169.3150	10,489.00
04/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43187	43	43187	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
04/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44215	44	44215	44	0.00
04/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42148	42	42148	42	0.00
04/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R203 On 05-May-11			Bond Future	8.56	100.2605	8.5640	100.2605	516.00
04/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	540	1	540	1	0.00
04/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	618	1	618	1	0.00
04/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	469	1	469	1	0.00
04/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2227	2	2227	2	0.00
04/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1889	2	1889	2	0.00
04/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2054	2	2054	2	0.00
04/03/2011	R203 On 04-August-11			Bond Future	8.71	101.7023	8.7110	101.7023	0.00
04/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	605	1	605	1	0.00
04/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	665	1	665	1	0.00
04/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	548	1	548	1	0.00
04/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4123	4	4123	4	0.00
04/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3761	3	3761	3	0.00
04/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3940	4	3940	4	0.00
04/03/2011	R203 On 03-November-11			Bond Future	8.87	98.9799	8.8690	98.9799	1,416.00
04/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1582	2	1582	2	0.00
04/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1492	2	1492	2	0.00
04/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1675	2	1675	2	0.00
04/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3096	3	3096	3	0.00
04/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3363	3	3363	3	0.00
04/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3228	3	3228	3	0.00
04/03/2011	R203 On 02-February-12			Bond Future	9.04	100.4399	9.0350	100.4399	0.00
04/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2177	2	2177	2	0.00
04/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2080	2	2080	2	0.00
04/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2276	3	2276	3	0.00
04/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3277	3	3277	3	0.00
04/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3510	3	3510	3	0.00
04/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3392	3	3392	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
04/03/2011	R204 On 05-May-11			Bond Future	8.73	99.5979	8.7320	99.5979	100.00
04/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	766	1	766	1	0.00
04/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	673	1	673	1	0.00
04/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	866	1	866	1	0.00
04/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1844	2	1844	2	0.00
04/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2194	2	2194	2	0.00
04/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2015	2	2015	2	0.00
04/03/2011	R204 On 04-August-11			Bond Future	8.87	96.9939	8.8700	96.9939	0.00
04/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	542	1	542	1	0.00
04/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	491	1	491	1	0.00
04/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	597	1	597	1	0.00
04/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4956	5	4956	5	0.00
04/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5399	5	5399	5	0.00
04/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5175	5	5175	5	0.00
04/03/2011	R204 On 03-November-11			Bond Future	9.01	98.3631	9.0130	98.3631	1,876.00
04/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2083	2	2083	2	0.00
04/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2195	2	2195	2	0.00
04/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1973	2	1973	2	0.00
04/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3554	3	3554	3	0.00
04/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3268	3	3268	3	0.00
04/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3410	3	3410	3	0.00
04/03/2011	R204 On 02-February-12			Bond Future	9.16	95.7857	9.1590	95.7857	0.00
04/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2734	3	2734	3	0.00
04/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2853	3	2853	3	0.00
04/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2619	3	2619	3	0.00
04/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3636	3	3636	3	0.00
04/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3382	3	3382	3	0.00
04/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3506	3	3506	3	0.00
04/03/2011	R206 On 05-May-11			Bond Future	7.31	103.1356	7.3120	103.1356	0.00
04/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	777	1	777	1	0.00
04/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	857	1	857	1	0.00
04/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	701	1	701	1	0.00
04/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	370	0	370	0	0.00

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04/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	287	0	287	0	0.00
04/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	326	0	326	0	0.00
04/03/2011	R206 On 04-August-11			Bond Future	7.50	100.8522	7.4960	100.8522	0.00
04/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	336	0	336	0	0.00
04/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	372	0	372	0	0.00
04/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	304	0	304	0	0.00
04/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1506	1	1506	1	0.00
04/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1353	1	1353	1	0.00
04/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1427	1	1427	1	0.00
04/03/2011	R206 On 03-November-11			Bond Future	7.70	102.2767	7.7020	102.2767	0.00
04/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	977	1	977	1	0.00
04/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	924	1	924	1	0.00
04/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1031	1	1031	1	0.00
04/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	838	1	838	1	0.00
04/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	928	1	928	1	0.00
04/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	882	1	882	1	0.00
04/03/2011	R206 On 02-February-12			Bond Future	7.94	100.0226	7.9400	100.0226	0.00
04/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1118	1	1118	1	0.00
04/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1070	1	1070	1	0.00
04/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1166	1	1166	1	0.00
04/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	973	1	973	1	0.00
04/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	1052	1	1052	1	0.00
04/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	1013	1	1013	1	0.00
04/03/2011	R207 On 05-May-11			Bond Future	8.80	93.6037	8.8020	93.6037	1,020.00
04/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	717	1	717	1	0.00
04/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	630	1	630	1	0.00
04/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	812	1	812	1	0.00
04/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2244	2	2244	2	0.00
04/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2638	2	2638	2	0.00
04/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2436	2	2436	2	0.00
04/03/2011	R207 On 04-August-11			Bond Future	8.93	91.3127	8.9300	91.3127	0.00
04/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	863	1	863	1	0.00
04/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	792	1	792	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
04/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	939	1	939	1	0.00
04/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4468	4	4468	4	0.00
04/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4897	4	4897	4	0.00
04/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4679	4	4679	4	0.00
04/03/2011	R207 On 03-November-11			Bond Future	9.06	92.5975	9.0570	92.5975	600.00
04/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2094	2	2094	2	0.00
04/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2209	2	2209	2	0.00
04/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1982	2	1982	2	0.00
04/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3906	4	3906	4	0.00
04/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3589	3	3589	3	0.00
04/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3745	3	3745	3	0.00
04/03/2011	R207 On 02-February-12			Bond Future	9.19	90.3285	9.1880	90.3285	0.00
04/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2808	3	2808	3	0.00
04/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2931	3	2931	3	0.00
04/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2688	3	2688	3	0.00
04/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3928	4	3928	4	0.00
04/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3647	3	3647	3	0.00
04/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3786	3	3786	3	0.00
04/03/2011	R208 On 05-May-11			Bond Future	8.89	87.4999	8.8900	87.4999	190.00
04/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	616	1	616	1	0.00
04/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	702	1	702	1	0.00
04/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	538	1	538	1	0.00
04/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3182	3	3182	3	0.00
04/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2736	2	2736	2	0.00
04/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2955	3	2955	3	0.00
04/03/2011	R208 On 04-August-11			Bond Future	9.01	88.7560	9.0060	88.7560	0.00
04/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	775	1	775	1	0.00
04/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	847	1	847	1	0.00
04/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	708	1	708	1	0.00
04/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5510	5	5510	5	0.00
04/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5035	5	5035	5	0.00
04/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5269	5	5269	5	0.00
04/03/2011	R208 On 03-November-11			Bond Future	9.13	86.6131	9.1250	86.6131	5,603.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2066	2	2066	2	0.00
04/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1954	2	1954	2	0.00
04/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2182	2	2182	2	0.00
04/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4032	4	4032	4	0.00
04/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4383	4	4383	4	0.00
04/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4205	4	4205	4	0.00
04/03/2011	R208 On 02-February-12			Bond Future	9.25	87.8916	9.2450	87.8916	0.00
04/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2924	3	2924	3	0.00
04/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2798	3	2798	3	0.00
04/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3052	3	3052	3	0.00
04/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4128	4	4128	4	0.00
04/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4433	4	4433	4	0.00
04/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4279	4	4279	4	0.00
04/03/2011	R209 On 05-May-11			Bond Future	9.08	73.5850	9.0790	73.5850	21,100.00
04/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	465	1	465	1	0.00
04/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	397	1	397	1	0.00
04/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	542	1	542	1	0.00
04/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4731	4	4731	4	0.00
04/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5422	5	5422	5	0.00
04/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5070	5	5070	5	0.00
04/03/2011	R209 On 04-August-11			Bond Future	9.16	74.6436	9.1590	74.6436	0.00
04/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1237	1	1237	1	0.00
04/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1347	2	1347	2	0.00
04/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7446	8	7446	8	0.00
04/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1135	1	1135	1	0.00
04/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6753	6	6753	6	0.00
04/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	954	1	954	1	0.00
04/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6131	6	6131	6	0.00
04/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6436	6	6436	6	0.00
04/03/2011	R209 On 03-November-11			Bond Future	9.24	72.5492	9.2390	72.5492	1,033.00
04/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2391	3	2391	3	0.00
04/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2534	3	2534	3	0.00
04/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2255	3	2255	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
04/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6401	6	6401	6	0.00
04/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5882	5	5882	5	0.00
04/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6136	6	6136	6	0.00
04/03/2011	R209 On 02-February-12			Bond Future	9.32	73.6254	9.3170	73.6254	0.00
04/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3596	4	3596	4	0.00
04/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3758	4	3758	4	0.00
04/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3438	4	3438	4	0.00
04/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6180	6	6180	6	0.00
04/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5736	5	5736	5	0.00
04/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5955	6	5955	6	0.00
04/03/2011	R211 On 05-May-11			Bond Future	1.60	105.5830	1.6020	105.5830	539.00
04/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2965	3	2965	3	0.00
04/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3235	3	3235	3	0.00
04/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2693	3	2693	3	0.00
04/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	2.3990	104.0523	2,518.00
04/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	1928	2	0.00
04/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	954	1	0.00
04/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	1	1439	1	0.00
04/03/2011	R213 On 05-May-11			Bond Future	9.11	82.7920	9.1070	82.7920	0.00
04/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9775	9	9775	9	0.00
04/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8862	8	8862	8	0.00
04/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9317	9	9317	9	0.00
04/03/2011	R213 On 04-August-11			Bond Future	9.19	83.9796	9.1940	83.9796	0.00
04/03/2011	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
04/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9494	9	9494	9	0.00
04/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10402	10	10402	10	0.00
04/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9946	9	9946	9	0.00
04/03/2011	R213 On 03-November-11			Bond Future	9.28	81.6285	9.2840	81.6285	0.00
04/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4571	4	4571	4	0.00
04/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3761	3	3761	3	0.00
04/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4164	4	4164	4	0.00
04/03/2011	R213 On 02-February-12			Bond Future	9.38	82.8329	9.3750	82.8329	0.00
04/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3234	3	3234	3	0.00
04/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2455	2	2455	2	0.00
04/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2843	2	2843	2	0.00
04/03/2011	TRT1 On 05-May-11			Index Future	335.91	337.8430	335.9100	337.8430	100.00
04/03/2011	TRT1 On 04-August-11			Index Future	340.52	342.4820	340.5230	342.4820	0.00
07/03/2011	AL7T On 05-May-11			Index Future	366.50	367.4910	366.4980	367.4910	30.00
07/03/2011	AL7T On 04-August-11			Index Future	371.71	372.7180	371.7140	372.7180	0.00
07/03/2011	ALBI On 05-May-11			Index Future	338.21	338.8620	338.2110	338.8620	1,064.00
07/03/2011	ALBI On 04-August-11			Index Future	343.02	343.6810	343.0240	343.6810	0.00
07/03/2011	CAAB On 18-March-11			Can-Do Future	6.87	6.8500	6.8720	6.8500	0.00
07/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	75	0	75	0	0.00
07/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	53	0	53	0	0.00
07/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	107	0	107	0	0.00
07/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	35	0	35	0	0.00
07/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	81	0	81	0	0.00
07/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	53	0	53	0	0.00
07/03/2011	CAAC On 18-March-11			Can-Do Future	9.62	9.6000	9.6170	9.6000	0.00

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07/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	95	0	95	0	0.00
07/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	73	0	73	0	0.00
07/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	127	0	127	0	0.00
07/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	60	0	60	0	0.00
07/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	106	0	106	0	0.00
07/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	78	0	78	0	0.00
07/03/2011	CRD1 On 05-May-11			Index Future	153.65	153.8200	153.6520	153.8200	2.00
07/03/2011	CRD1 On 04-August-11			Index Future	155.76	155.9320	155.7630	155.9320	0.00
07/03/2011	GOVI On 05-May-11			GOVI	339.46	340.1230	339.4640	340.1230	208.00
07/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	95260	9	95260	9	0.00
07/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	95460	9	95460	9	0.00
07/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	95360	9	95360	9	0.00
07/03/2011	GOVI On 04-August-11			GOVI	344.30	344.9600	344.2950	344.9600	0.00
07/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	37150	3	37150	3	0.00
07/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	36950	3	36950	3	0.00
07/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	37050	3	37050	3	0.00
07/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2011	IGOV On 05-May-11			Index Future	150.66	150.4920	150.6600	150.4920	60.00
07/03/2011	IGOV On 04-August-11			Index Future	152.80	152.6330	152.8040	152.6330	0.00
07/03/2011	ILBI On 05-May-11			Index Future	407.41	407.0400	407.4120	407.0400	336.00
07/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.62	94.3980	5.6200	94.3980	6,040.00

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07/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.69	94.3230	5.6900	94.3230	2,000.00
07/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.76	94.2530	5.7600	94.2530	3,001.00
07/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.78	94.2340	5.7800	94.2340	3,890.00
07/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.1950	5.8200	94.1950	2,000.00
07/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.93	94.0700	5.9300	94.0700	0.00
07/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9840	6.0300	93.9840	14,390.00
07/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.58	93.4310	6.5800	93.4310	5,390.00
07/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.15	92.9150	7.1500	92.9150	1,290.00
07/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.60	92.4640	7.6000	92.4640	2,890.00
07/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.06	91.9940	8.0600	91.9940	44,510.00
07/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.37	91.7100	8.3700	91.7100	490.00
07/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/03/2011	OTH1 On 05-May-11			Index Future	331.09	331.6940	331.0870	331.6940	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	OTH1 On 04-August-11			Index Future	335.80	336.4120	335.7990	336.4120	0.00
07/03/2011	R157 On 05-May-11			Bond Future	8.00	122.1372	8.0020	122.1372	2,606.00
07/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	453	1	453	1	0.00
07/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	523	1	523	1	0.00
07/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	332	0	332	0	0.00
07/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	389	0	389	0	0.00
07/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1622	1	1622	1	0.00
07/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1770	2	1770	2	0.00
07/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1346	1	1346	1	0.00
07/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1480	1	1480	1	0.00
07/03/2011	R157 On 04-August-11			Bond Future	8.17	123.8940	8.1740	123.8940	0.00
07/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	464	1	464	1	0.00
07/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	513	1	513	1	0.00
07/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	419	0	419	0	0.00
07/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3219	3	3219	3	0.00
07/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2921	3	2921	3	0.00
07/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	3068	3	3068	3	0.00
07/03/2011	R157 On 03-November-11			Bond Future	8.37	118.8329	8.3680	118.8329	3,694.00
07/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1626	2	1626	2	0.00
07/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1540	2	1540	2	0.00
07/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1714	2	1714	2	0.00
07/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1957	2	1957	2	0.00
07/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2142	2	2142	2	0.00
07/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	2048	2	2048	2	0.00
07/03/2011	R157 On 02-February-12			Bond Future	8.58	120.5894	8.5790	120.5894	0.00
07/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2048	2	2048	2	0.00
07/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	1964	2	1964	2	0.00
07/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2134	2	2134	2	0.00
07/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2231	2	2231	2	0.00
07/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2394	2	2394	2	0.00
07/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2311	2	2311	2	0.00
07/03/2011	R186 On 05-May-11			Bond Future	9.06	116.0717	9.0630	116.0717	25,980.00
07/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1129	1	1129	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
07/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1279	1	1279	1	0.00
07/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	88	0	88	0	5,500.00
07/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	991	1	991	1	0.00
07/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4326	4	4326	4	0.00
07/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10276	10	10276	10	0.00
07/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3680	4	3680	4	0.00
07/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3996	4	3996	4	0.00
07/03/2011	R186 On 04-August-11			Bond Future	9.17	112.4508	9.1680	112.4508	0.00
07/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	884	1	884	1	0.00
07/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	801	1	801	1	0.00
07/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	973	1	973	1	0.00
07/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	9019	9	9019	9	0.00
07/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9828	10	9828	10	0.00
07/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9419	9	9419	9	0.00
07/03/2011	R186 On 03-November-11			Bond Future	9.27	114.0383	9.2740	114.0383	12,982.00
07/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3596	4	3596	4	0.00
07/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3787	4	3787	4	0.00
07/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3410	4	3410	4	0.00
07/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6257	6	6257	6	0.00
07/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5744	6	5744	6	0.00
07/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5997	6	5997	6	0.00
07/03/2011	R186 On 02-February-12			Bond Future	9.38	110.4248	9.3790	110.4248	0.00
07/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3880	4	3880	4	0.00
07/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4063	4	4063	4	0.00
07/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3702	4	3702	4	0.00
07/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7417	7	7417	7	0.00
07/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6896	7	6896	7	0.00
07/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7153	7	7153	7	0.00
07/03/2011	R201 On 05-May-11			Bond Future	7.69	106.8227	7.6900	106.8227	484.00
07/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	793	1	793	1	0.00
07/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	883	1	883	1	0.00
07/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	708	1	708	1	0.00
07/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	676	1	676	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
07/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	535	0	535	0	0.00
07/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	603	1	603	1	0.00
07/03/2011	R201 On 04-August-11			Bond Future	7.86	103.9483	7.8590	103.9483	0.00
07/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	373	0	373	0	0.00
07/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	413	0	413	0	0.00
07/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	336	0	336	0	0.00
07/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	2306	2	2306	2	0.00
07/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	2081	2	2081	2	0.00
07/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	2192	2	2192	2	0.00
07/03/2011	R201 On 03-November-11			Bond Future	8.05	105.4148	8.0480	105.4148	0.00
07/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1237	1	1237	1	0.00
07/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1168	1	1168	1	0.00
07/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1309	1	1309	1	0.00
07/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1304	1	1304	1	0.00
07/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1437	1	1437	1	0.00
07/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1369	1	1369	1	0.00
07/03/2011	R201 On 02-February-12			Bond Future	8.25	102.5624	8.2540	102.5624	0.00
07/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1578	2	1578	2	0.00
07/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1512	2	1512	2	0.00
07/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1646	2	1646	2	0.00
07/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1530	1	1530	1	0.00
07/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1649	2	1649	2	0.00
07/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1588	2	1588	2	0.00
07/03/2011	R202 On 05-May-11			Bond Future	0.28	169.8463	0.2840	169.8463	10,489.00
07/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43988	43	43988	43	0.00
07/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	45016	44	45016	44	0.00
07/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42949	42	42949	42	0.00
07/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R203 On 05-May-11			Bond Future	8.63	99.7238	8.6250	99.7238	516.00
07/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	434	1	434	1	0.00
07/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	373	0	373	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
07/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	502	1	502	1	0.00
07/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	2064	2	2064	2	0.00
07/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2422	2	2422	2	0.00
07/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2239	2	2239	2	0.00
07/03/2011	R203 On 04-August-11			Bond Future	8.78	101.1584	8.7750	101.1584	0.00
07/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	526	1	526	1	0.00
07/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	474	1	474	1	0.00
07/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	580	1	580	1	0.00
07/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3969	4	3969	4	0.00
07/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4342	4	4342	4	0.00
07/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4154	4	4154	4	0.00
07/03/2011	R203 On 03-November-11			Bond Future	8.94	98.4262	8.9360	98.4262	1,416.00
07/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1454	2	1454	2	0.00
07/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1542	2	1542	2	0.00
07/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1369	1	1369	1	0.00
07/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3536	3	3536	3	0.00
07/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3258	3	3258	3	0.00
07/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3395	3	3395	3	0.00
07/03/2011	R203 On 02-February-12			Bond Future	9.11	99.8793	9.1070	99.8793	0.00
07/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2033	2	2033	2	0.00
07/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2128	2	2128	2	0.00
07/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1940	2	1940	2	0.00
07/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3675	4	3675	4	0.00
07/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3433	3	3433	3	0.00
07/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3552	3	3552	3	0.00
07/03/2011	R204 On 05-May-11			Bond Future	8.80	99.0512	8.8030	99.0512	100.00
07/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	611	1	611	1	0.00
07/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	699	1	699	1	0.00
07/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	532	1	532	1	0.00
07/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2431	2	2431	2	0.00
07/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	2055	2	2055	2	0.00
07/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2238	2	2238	2	0.00
07/03/2011	R204 On 04-August-11			Bond Future	8.94	96.4441	8.9440	96.4441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	458	1	458	1	0.00
07/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	507	1	507	1	0.00
07/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	414	0	414	0	0.00
07/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5704	5	5704	5	0.00
07/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5248	5	5248	5	0.00
07/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5473	5	5473	5	0.00
07/03/2011	R204 On 03-November-11			Bond Future	9.09	97.8060	9.0910	97.8060	1,876.00
07/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1902	2	1902	2	0.00
07/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1798	2	1798	2	0.00
07/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2008	2	2008	2	0.00
07/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3470	3	3470	3	0.00
07/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3768	4	3768	4	0.00
07/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3618	3	3618	3	0.00
07/03/2011	R204 On 02-February-12			Bond Future	9.24	95.2181	9.2410	95.2181	0.00
07/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2536	3	2536	3	0.00
07/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2426	3	2426	3	0.00
07/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2649	3	2649	3	0.00
07/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3573	3	3573	3	0.00
07/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3838	4	3838	4	0.00
07/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3704	4	3704	4	0.00
07/03/2011	R206 On 05-May-11			Bond Future	7.36	102.8175	7.3640	102.8175	0.00
07/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	688	1	688	1	0.00
07/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	615	1	615	1	0.00
07/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	763	1	763	1	0.00
07/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	318	0	318	0	0.00
07/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	409	0	409	0	0.00
07/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	362	0	362	0	0.00
07/03/2011	R206 On 04-August-11			Bond Future	7.55	100.5303	7.5540	100.5303	0.00
07/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	295	0	295	0	0.00
07/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	266	0	266	0	0.00
07/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	328	0	328	0	0.00
07/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1435	1	1435	1	0.00
07/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1595	2	1595	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
07/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1513	1	1513	1	0.00
07/03/2011	R206 On 03-November-11			Bond Future	7.77	101.9484	7.7660	101.9484	0.00
07/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	907	1	907	1	0.00
07/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	959	1	959	1	0.00
07/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	857	1	857	1	0.00
07/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	987	1	987	1	0.00
07/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	892	1	892	1	0.00
07/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	939	1	939	1	0.00
07/03/2011	R206 On 02-February-12			Bond Future	8.02	99.6901	8.0150	99.6901	0.00
07/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1046	1	1046	1	0.00
07/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1093	1	1093	1	0.00
07/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1000	1	1000	1	0.00
07/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	1114	1	1114	1	0.00
07/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	1032	1	1032	1	0.00
07/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	1072	1	1072	1	0.00
07/03/2011	R207 On 05-May-11			Bond Future	8.86	92.9993	8.8570	92.9993	1,020.00
07/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	594	1	594	1	0.00
07/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	678	1	678	1	0.00
07/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	517	1	517	1	0.00
07/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2833	3	2833	3	0.00
07/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2418	2	2418	2	0.00
07/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2622	2	2622	2	0.00
07/03/2011	R207 On 04-August-11			Bond Future	8.99	90.6978	8.9870	90.6978	0.00
07/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	767	1	767	1	0.00
07/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	837	1	837	1	0.00
07/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	702	1	702	1	0.00
07/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	5118	5	5118	5	0.00
07/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4677	4	4677	4	0.00
07/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4894	5	4894	5	0.00
07/03/2011	R207 On 03-November-11			Bond Future	9.12	91.9781	9.1170	91.9781	600.00
07/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1945	2	1945	2	0.00
07/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1838	2	1838	2	0.00
07/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2055	2	2055	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
07/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3753	4	3753	4	0.00
07/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	4080	4	4080	4	0.00
07/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3914	4	3914	4	0.00
07/03/2011	R207 On 02-February-12			Bond Future	9.25	89.6957	9.2500	89.6957	0.00
07/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2645	3	2645	3	0.00
07/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2530	3	2530	3	0.00
07/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2765	3	2765	3	0.00
07/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3801	4	3801	4	0.00
07/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	4089	4	4089	4	0.00
07/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3942	4	3942	4	0.00
07/03/2011	R208 On 05-May-11			Bond Future	8.93	86.8365	8.9290	86.8365	190.00
07/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	526	1	526	1	0.00
07/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	456	1	456	1	0.00
07/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	604	1	604	1	0.00
07/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2868	3	2868	3	0.00
07/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3330	3	3330	3	0.00
07/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	3094	3	3094	3	0.00
07/03/2011	R208 On 04-August-11			Bond Future	9.05	88.0854	9.0470	88.0854	0.00
07/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	705	1	705	1	0.00
07/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	772	1	772	1	0.00
07/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	642	1	642	1	0.00
07/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5679	6	5679	6	0.00
07/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5195	5	5195	5	0.00
07/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5435	5	5435	5	0.00
07/03/2011	R208 On 03-November-11			Bond Future	9.17	85.9361	9.1680	85.9361	5,603.00
07/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	1952	2	1952	2	0.00
07/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2065	2	2065	2	0.00
07/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1844	2	1844	2	0.00
07/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4514	4	4514	4	0.00
07/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4155	4	4155	4	0.00
07/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4332	4	4332	4	0.00
07/03/2011	R208 On 02-February-12			Bond Future	9.29	87.2036	9.2900	87.2036	0.00
07/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2796	3	2796	3	0.00

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07/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	2922	3	2922	3	0.00
07/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2674	3	2674	3	0.00
07/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4555	4	4555	4	0.00
07/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4244	4	4244	4	0.00
07/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4397	4	4397	4	0.00
07/03/2011	R209 On 05-May-11			Bond Future	9.10	72.9296	9.1040	72.9296	21,100.00
07/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	402	0	402	0	0.00
07/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	472	1	472	1	0.00
07/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	341	0	341	0	0.00
07/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5555	5	5555	5	0.00
07/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4850	5	4850	5	0.00
07/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5196	5	5196	5	0.00
07/03/2011	R209 On 04-August-11			Bond Future	9.18	73.9751	9.1840	73.9751	0.00
07/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1162	1	1162	1	0.00
07/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1267	1	1267	1	0.00
07/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1064	1	1064	1	0.00
07/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7274	7	7274	7	0.00
07/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	968	1	968	1	0.00
07/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6868	7	6868	7	0.00
07/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6237	6	6237	6	0.00
07/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6547	6	6547	6	0.00
07/03/2011	R209 On 03-November-11			Bond Future	9.26	71.8755	9.2640	71.8755	1,033.00
07/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2299	2	2299	2	0.00
07/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2167	2	2167	2	0.00
07/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2439	3	2439	3	0.00
07/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5970	6	5970	6	0.00
07/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6496	6	6496	6	0.00
07/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6228	6	6228	6	0.00
07/03/2011	R209 On 02-February-12			Bond Future	9.34	72.9390	9.3440	72.9390	0.00
07/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3489	4	3489	4	0.00
07/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3333	3	3333	3	0.00
07/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3648	4	3648	4	0.00
07/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5821	6	5821	6	0.00

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07/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6270	6	6270	6	0.00
07/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	6043	6	6043	6	0.00
07/03/2011	R211 On 05-May-11			Bond Future	1.60	105.5774	1.6030	105.5774	539.00
07/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2959	3	2959	3	0.00
07/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3230	3	3230	3	0.00
07/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2688	3	2688	3	0.00
07/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11			Bond Future	2.39	104.0523	2.3900	104.0523	2,518.00
07/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1841	2	1841	2	0.00
07/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	868	1	868	1	0.00
07/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1353	1	1353	1	0.00
07/03/2011	R213 On 05-May-11			Bond Future	9.13	82.1607	9.1320	82.1607	0.00
07/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9055	9	9055	9	0.00
07/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9968	10	9968	10	0.00
07/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9510	9	9510	9	0.00
07/03/2011	R213 On 04-August-11			Bond Future	9.22	83.3431	9.2200	83.3431	0.00
07/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10600	10	10600	10	0.00
07/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9691	9	9691	9	0.00
07/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10144	10	10144	10	0.00
07/03/2011	R213 On 03-November-11			Bond Future	9.31	80.9793	9.3100	80.9793	0.00
07/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00

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07/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4766	5	4766	5	0.00
07/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3955	4	3955	4	0.00
07/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4359	4	4359	4	0.00
07/03/2011	R213 On 02-February-12			Bond Future	9.40	82.1719	9.4020	82.1719	0.00
07/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3432	3	3432	3	0.00
07/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2654	2	2654	2	0.00
07/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3042	3	3042	3	0.00
07/03/2011	TRT1 On 05-May-11			Index Future	335.26	335.9100	335.2600	335.9100	100.00
07/03/2011	TRT1 On 04-August-11			Index Future	339.87	340.5230	339.8650	340.5230	0.00
08/03/2011	AL7T On 05-May-11			Index Future	365.80	366.4980	365.7950	366.4980	30.00
08/03/2011	AL7T On 04-August-11			Index Future	371.00	371.7140	371.0020	371.7140	0.00
08/03/2011	ALBI On 05-May-11			Index Future	337.75	338.2110	337.7530	338.2110	1,064.00
08/03/2011	ALBI On 04-August-11			Index Future	342.56	343.0240	342.5610	343.0240	0.00
08/03/2011	CAAB On 18-March-11			Can-Do Future	6.93	6.8719	6.9290	6.8719	0.00
08/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	109	0	109	0	0.00
08/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	148	0	148	0	0.00
08/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	76	0	76	0	0.00
08/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	47	0	47	0	0.00
08/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	19	0	19	0	0.00
08/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	30	0	30	0	0.00
08/03/2011	CAAC On 18-March-11			Can-Do Future	9.60	9.6174	9.6040	9.6174	0.00
08/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	84	0	84	0	0.00
08/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	114	0	114	0	0.00
08/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	64	0	64	0	0.00
08/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	110	0	110	0	0.00
08/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	60	0	60	0	0.00
08/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	80	0	80	0	0.00
08/03/2011	CRD1 On 05-May-11			Index Future	153.56	153.6520	153.5630	153.6520	2.00
08/03/2011	CRD1 On 04-August-11			Index Future	155.67	155.7630	155.6730	155.7630	0.00

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08/03/2011	GOVI On 05-May-11			GOVI	339.01	339.4640	339.0070	339.4640	208.00
08/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	100030	10	100030	10	0.00
08/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	99830	10	99830	10	0.00
08/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	99930	10	99930	10	0.00
08/03/2011	GOVI On 04-August-11			GOVI	343.83	344.2950	343.8320	344.2950	0.00
08/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
08/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	41580	4	41580	4	0.00
08/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	41780	4	41780	4	0.00
08/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	41680	4	41680	4	0.00
08/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2011	IGOV On 05-May-11			Index Future	150.65	150.6600	150.6480	150.6600	60.00
08/03/2011	IGOV On 04-August-11			Index Future	152.79	152.8040	152.7930	152.8040	0.00
08/03/2011	ILBI On 05-May-11			Index Future	407.38	407.4120	407.3820	407.4120	336.00
08/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.57	94.3800	5.5700	94.3800	6,040.00
08/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.3100	5.6400	94.3100	2,000.00
08/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.69	94.2400	5.6900	94.2400	3,001.00
08/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.74	94.2200	5.7400	94.2200	3,890.00
08/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.1800	5.7700	94.1800	2,000.00
08/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.94	94.0700	5.9400	94.0700	0.00
08/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.04	93.9700	6.0400	93.9700	14,390.00
08/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.67	93.4200	6.6700	93.4200	5,390.00
08/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.22	92.8500	7.2200	92.8500	1,090.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.69	92.4000	7.6900	92.4000	2,890.00
08/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.14	91.9400	8.1400	91.9400	44,510.00
08/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.46	91.6300	8.4600	91.6300	490.00
08/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2011	OTH1 On 05-May-11			Index Future	330.62	331.0870	330.6210	331.0870	3.00
08/03/2011	OTH1 On 04-August-11			Index Future	335.33	335.7990	335.3270	335.7990	0.00
08/03/2011	R157 On 05-May-11			Bond Future	8.03	121.8854	8.0310	121.8854	2,606.00
08/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	409	0	409	0	0.00
08/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	475	1	475	1	0.00
08/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	350	0	350	0	0.00
08/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	297	0	297	0	0.00
08/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1853	2	1853	2	0.00
08/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1700	2	1700	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
08/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1415	1	1415	1	0.00
08/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1554	1	1554	1	0.00
08/03/2011	R157 On 04-August-11			Bond Future	8.21	123.6422	8.2060	123.6422	0.00
08/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	433	0	433	0	0.00
08/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	390	0	390	0	0.00
08/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	479	1	479	1	0.00
08/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	3009	3	3009	3	0.00
08/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3311	3	3311	3	0.00
08/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	3158	3	3158	3	0.00
08/03/2011	R157 On 03-November-11			Bond Future	8.40	118.5791	8.4020	118.5791	3,694.00
08/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1565	2	1565	2	0.00
08/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1652	2	1652	2	0.00
08/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1482	2	1482	2	0.00
08/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2205	2	2205	2	0.00
08/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	2016	2	2016	2	0.00
08/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	2109	2	2109	2	0.00
08/03/2011	R157 On 02-February-12			Bond Future	8.62	120.3295	8.6170	120.3295	0.00
08/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	1983	2	1983	2	0.00
08/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2068	2	2068	2	0.00
08/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	1901	2	1901	2	0.00
08/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2458	2	2458	2	0.00
08/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2291	2	2291	2	0.00
08/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2373	2	2373	2	0.00
08/03/2011	R186 On 05-May-11			Bond Future	9.07	115.9008	9.0730	115.9008	28,820.00
08/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1084	1	1084	1	0.00
08/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1231	1	1231	1	0.00
08/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	949	1	949	1	0.00
08/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	81	0	81	0	5,500.00
08/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4373	4	4373	4	0.00
08/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10359	10	10359	10	0.00
08/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3722	4	3722	4	0.00
08/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	4040	4	4040	4	0.00
08/03/2011	R186 On 04-August-11			Bond Future	9.18	112.2745	9.1780	112.2745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	860	1	860	1	0.00
08/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	947	1	947	1	0.00
08/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	778	1	778	1	0.00
08/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9893	10	9893	10	0.00
08/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	9081	9	9081	9	0.00
08/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9483	9	9483	9	0.00
08/03/2011	R186 On 03-November-11			Bond Future	9.28	113.8570	9.2840	113.8570	12,982.00
08/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3549	4	3549	4	0.00
08/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3364	3	3364	3	0.00
08/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3738	4	3738	4	0.00
08/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5781	6	5781	6	0.00
08/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6298	6	6298	6	0.00
08/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	6036	6	6036	6	0.00
08/03/2011	R186 On 02-February-12			Bond Future	9.39	110.2471	9.3890	110.2471	0.00
08/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3836	4	3836	4	0.00
08/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3659	4	3659	4	0.00
08/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4018	4	4018	4	0.00
08/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6935	7	6935	7	0.00
08/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7459	7	7459	7	0.00
08/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7193	7	7193	7	0.00
08/03/2011	R201 On 05-May-11			Bond Future	7.67	106.6418	7.6670	106.6418	484.00
08/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	828	1	828	1	0.00
08/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	740	1	740	1	0.00
08/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	920	1	920	1	0.00
08/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	499	1	499	1	0.00
08/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	635	1	635	1	0.00
08/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	565	1	565	1	0.00
08/03/2011	R201 On 04-August-11			Bond Future	7.84	103.7679	7.8350	103.7679	0.00
08/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	388	0	388	0	0.00
08/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	350	0	350	0	0.00
08/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	429	0	429	0	0.00
08/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	2026	2	2026	2	0.00
08/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	2249	2	2249	2	0.00

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08/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	2136	2	2136	2	0.00
08/03/2011	R201 On 03-November-11			Bond Future	8.02	105.2335	8.0210	105.2335	0.00
08/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1271	1	1271	1	0.00
08/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1344	1	1344	1	0.00
08/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1201	1	1201	1	0.00
08/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1396	1	1396	1	0.00
08/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1264	1	1264	1	0.00
08/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1329	1	1329	1	0.00
08/03/2011	R201 On 02-February-12			Bond Future	8.22	102.3749	8.2240	102.3749	0.00
08/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1615	2	1615	2	0.00
08/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1684	2	1684	2	0.00
08/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1547	2	1547	2	0.00
08/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1608	2	1608	2	0.00
08/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1492	2	1492	2	0.00
08/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1549	2	1549	2	0.00
08/03/2011	R202 On 05-May-11			Bond Future	0.28	170.6471	0.2840	170.6471	10,489.00
08/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43988	44	43988	44	0.00
08/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	45016	45	45016	45	0.00
08/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42949	43	42949	43	0.00
08/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R203 On 05-May-11			Bond Future	8.66	99.4330	8.6640	99.4330	516.00
08/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	380	0	380	0	0.00
08/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	442	1	442	1	0.00
08/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	325	0	325	0	0.00
08/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2559	2	2559	2	0.00
08/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	2189	2	2189	2	0.00
08/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2370	2	2370	2	0.00
08/03/2011	R203 On 04-August-11			Bond Future	8.82	100.8649	8.8170	100.8649	0.00
08/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	482	1	482	1	0.00
08/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	533	1	533	1	0.00
08/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	433	0	433	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
08/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4493	4	4493	4	0.00
08/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	4114	4	4114	4	0.00
08/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4302	4	4302	4	0.00
08/03/2011	R203 On 03-November-11			Bond Future	8.98	98.1310	8.9800	98.1310	1,416.00
08/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1378	1	1378	1	0.00
08/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1295	1	1295	1	0.00
08/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1463	2	1463	2	0.00
08/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3372	3	3372	3	0.00
08/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3655	4	3655	4	0.00
08/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3512	3	3512	3	0.00
08/03/2011	R203 On 02-February-12			Bond Future	9.15	99.5752	9.1540	99.5752	0.00
08/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	1946	2	1946	2	0.00
08/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1855	2	1855	2	0.00
08/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2038	2	2038	2	0.00
08/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3541	3	3541	3	0.00
08/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3787	4	3787	4	0.00
08/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3663	4	3663	4	0.00
08/03/2011	R204 On 05-May-11			Bond Future	8.84	98.6730	8.8430	98.6730	100.00
08/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	539	1	539	1	0.00
08/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	466	1	466	1	0.00
08/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	620	1	620	1	0.00
08/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	2189	2	2189	2	0.00
08/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2577	2	2577	2	0.00
08/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2379	2	2379	2	0.00
08/03/2011	R204 On 04-August-11			Bond Future	8.99	96.0626	8.9860	96.0626	0.00
08/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	418	0	418	0	0.00
08/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	376	0	376	0	0.00
08/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	463	1	463	1	0.00
08/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5420	5	5420	5	0.00
08/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5881	6	5881	6	0.00
08/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5648	5	5648	5	0.00
08/03/2011	R204 On 03-November-11			Bond Future	9.14	97.4170	9.1350	97.4170	1,876.00
08/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1808	2	1808	2	0.00

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08/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	1911	2	1911	2	0.00
08/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1708	2	1708	2	0.00
08/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3897	4	3897	4	0.00
08/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3591	3	3591	3	0.00
08/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3742	4	3742	4	0.00
08/03/2011	R204 On 02-February-12			Bond Future	9.29	94.8229	9.2870	94.8229	0.00
08/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2432	3	2432	3	0.00
08/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2543	3	2543	3	0.00
08/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2325	2	2325	2	0.00
08/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3958	4	3958	4	0.00
08/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3688	4	3688	4	0.00
08/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3820	4	3820	4	0.00
08/03/2011	R206 On 05-May-11			Bond Future	7.38	102.6925	7.3840	102.6925	0.00
08/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	655	1	655	1	0.00
08/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	728	1	728	1	0.00
08/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	584	1	584	1	0.00
08/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	426	0	426	0	0.00
08/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	331	0	331	0	0.00
08/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	377	0	377	0	0.00
08/03/2011	R206 On 04-August-11			Bond Future	7.58	100.4037	7.5760	100.4037	0.00
08/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	280	0	280	0	0.00
08/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	312	0	312	0	0.00
08/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	252	0	252	0	0.00
08/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1629	2	1629	2	0.00
08/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1467	1	1467	1	0.00
08/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1546	2	1546	2	0.00
08/03/2011	R206 On 03-November-11			Bond Future	7.79	101.8222	7.7910	101.8222	0.00
08/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	881	1	881	1	0.00
08/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	831	1	831	1	0.00
08/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	932	1	932	1	0.00
08/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	914	1	914	1	0.00
08/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	1010	1	1010	1	0.00
08/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	962	1	962	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
08/03/2011	R206 On 02-February-12			Bond Future	8.04	99.5586	8.0430	99.5586	0.00
08/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1020	1	1020	1	0.00
08/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	975	1	975	1	0.00
08/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1066	1	1066	1	0.00
08/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	1054	1	1054	1	0.00
08/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	1138	1	1138	1	0.00
08/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	1095	1	1095	1	0.00
08/03/2011	R207 On 05-May-11			Bond Future	8.89	92.6907	8.8860	92.6907	1,020.00
08/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	539	1	539	1	0.00
08/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	468	1	468	1	0.00
08/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	619	1	619	1	0.00
08/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2521	2	2521	2	0.00
08/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2946	3	2946	3	0.00
08/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2729	3	2729	3	0.00
08/03/2011	R207 On 04-August-11			Bond Future	9.02	90.3869	9.0180	90.3869	0.00
08/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	721	1	721	1	0.00
08/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	659	1	659	1	0.00
08/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	789	1	789	1	0.00
08/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4797	5	4797	5	0.00
08/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	5243	5	5243	5	0.00
08/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	5017	5	5017	5	0.00
08/03/2011	R207 On 03-November-11			Bond Future	9.15	91.6599	9.1490	91.6599	600.00
08/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1871	2	1871	2	0.00
08/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	1979	2	1979	2	0.00
08/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1768	2	1768	2	0.00
08/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	4179	4	4179	4	0.00
08/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3846	4	3846	4	0.00
08/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	4010	4	4010	4	0.00
08/03/2011	R207 On 02-February-12			Bond Future	9.28	89.3763	9.2840	89.3763	0.00
08/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2562	3	2562	3	0.00
08/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2679	3	2679	3	0.00
08/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2449	3	2449	3	0.00
08/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	4183	4	4183	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
08/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3889	4	3889	4	0.00
08/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	4034	4	4034	4	0.00
08/03/2011	R208 On 05-May-11			Bond Future	8.96	86.6071	8.9590	86.6071	190.00
08/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	474	1	474	1	0.00
08/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	547	1	547	1	0.00
08/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	409	0	409	0	0.00
08/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3459	3	3459	3	0.00
08/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2987	3	2987	3	0.00
08/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	3218	3	3218	3	0.00
08/03/2011	R208 On 04-August-11			Bond Future	9.08	87.8500	9.0780	87.8500	0.00
08/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	661	1	661	1	0.00
08/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	725	1	725	1	0.00
08/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	601	1	601	1	0.00
08/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5816	6	5816	6	0.00
08/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5326	5	5326	5	0.00
08/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5568	5	5568	5	0.00
08/03/2011	R208 On 03-November-11			Bond Future	9.20	85.6952	9.2000	85.6952	5,603.00
08/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	1877	2	1877	2	0.00
08/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1771	2	1771	2	0.00
08/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	1987	2	1987	2	0.00
08/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4256	4	4256	4	0.00
08/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4620	5	4620	5	0.00
08/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4435	4	4435	4	0.00
08/03/2011	R208 On 02-February-12			Bond Future	9.32	86.9577	9.3230	86.9577	0.00
08/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2711	3	2711	3	0.00
08/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2591	3	2591	3	0.00
08/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	2834	3	2834	3	0.00
08/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4336	4	4336	4	0.00
08/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4652	5	4652	5	0.00
08/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4492	4	4492	4	0.00
08/03/2011	R209 On 05-May-11			Bond Future	9.14	72.7408	9.1380	72.7408	21,100.00
08/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	352	0	352	0	0.00
08/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	296	0	296	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
08/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	415	0	415	0	0.00
08/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	5048	5	5048	5	0.00
08/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5765	6	5765	6	0.00
08/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5402	5	5402	5	0.00
08/03/2011	R209 On 04-August-11			Bond Future	9.22	73.7891	9.2200	73.7891	0.00
08/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1085	1	1085	1	0.00
08/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1185	1	1185	1	0.00
08/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7053	7	7053	7	0.00
08/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	992	1	992	1	0.00
08/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	7063	7	7063	7	0.00
08/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	1013	1	1013	1	0.00
08/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6421	6	6421	6	0.00
08/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6737	7	6737	7	0.00
08/03/2011	R209 On 03-November-11			Bond Future	9.30	71.6921	9.3010	71.6921	1,033.00
08/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2193	2	2193	2	0.00
08/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2329	2	2329	2	0.00
08/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2065	2	2065	2	0.00
08/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6664	6	6664	6	0.00
08/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	6130	6	6130	6	0.00
08/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6391	6	6391	6	0.00
08/03/2011	R209 On 02-February-12			Bond Future	9.38	72.7438	9.3820	72.7438	0.00
08/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3362	3	3362	3	0.00
08/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3517	4	3517	4	0.00
08/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3209	3	3209	3	0.00
08/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6420	6	6420	6	0.00
08/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5964	6	5964	6	0.00
08/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	6189	6	6189	6	0.00
08/03/2011	R211 On 05-May-11			Bond Future	1.60	105.5717	1.6040	105.5717	539.00
08/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2954	3	2954	3	0.00
08/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3224	3	3224	3	0.00
08/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2682	3	2682	3	0.00
08/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00

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08/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
08/03/2011	R212 On 05-May-11			Bond Future	2.40	104.1386	2.4000	104.1386	2,518.00
08/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	963	1	963	1	0.00
08/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1937	2	1937	2	0.00
08/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1449	1	1449	1	0.00
08/03/2011	R213 On 05-May-11			Bond Future	9.13	81.9674	9.1310	81.9674	0.00
08/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9961	10	9961	10	0.00
08/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9048	9	9048	9	0.00
08/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9502	10	9502	10	0.00
08/03/2011	R213 On 04-August-11			Bond Future	9.22	83.1452	9.2190	83.1452	0.00
08/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9684	10	9684	10	0.00
08/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10592	11	10592	11	0.00
08/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10136	10	10136	10	0.00
08/03/2011	R213 On 03-November-11			Bond Future	9.31	80.7846	9.3090	80.7846	0.00
08/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4758	5	4758	5	0.00
08/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3948	4	3948	4	0.00
08/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4352	4	4352	4	0.00
08/03/2011	R213 On 02-February-12			Bond Future	9.40	81.9730	9.4010	81.9730	0.00
08/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
08/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00

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08/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3425	3	3425	3	0.00
08/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2646	3	2646	3	0.00
08/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3034	3	3034	3	0.00
08/03/2011	TRT1 On 05-May-11			Index Future	334.82	335.2600	334.8240	335.2600	100.00
08/03/2011	TRT1 On 04-August-11			Index Future	339.43	339.8650	339.4250	339.8650	0.00
09/03/2011	AL7T On 05-May-11			Index Future	366.98	365.7950	366.9810	365.7950	30.00
09/03/2011	AL7T On 04-August-11			Index Future	372.21	371.0020	372.2050	371.0020	0.00
09/03/2011	ALBI On 05-May-11			Index Future	338.82	337.7530	338.8160	337.7530	1,064.00
09/03/2011	ALBI On 04-August-11			Index Future	343.64	342.5610	343.6400	342.5610	0.00
09/03/2011	CAAB On 18-March-11			Can-Do Future	6.88	6.9289	6.8790	6.9289	1,000.00
09/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	71	0	71	0	0.00
09/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	48	0	48	0	0.00
09/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	105	0	105	0	0.00
09/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	26	0	26	0	0.00
09/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	69	0	69	0	0.00
09/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	42	0	42	0	0.00
09/03/2011	CAAC On 18-March-11			Can-Do Future	9.56	9.6042	9.5580	9.6042	1,000.00
09/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	57	0	57	0	0.00
09/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	78	0	78	0	0.00
09/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	41	0	41	0	0.00
09/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	133	0	133	0	0.00
09/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	70	0	70	0	0.00
09/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	99	0	99	0	0.00
09/03/2011	CRD1 On 05-May-11			Index Future	153.91	153.5630	153.9110	153.5630	2.00
09/03/2011	CRD1 On 04-August-11			Index Future	156.03	155.6730	156.0260	155.6730	0.00
09/03/2011	GOVI On 05-May-11			GOVI	340.07	339.0070	340.0690	339.0070	209.00
09/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	89210	10	89210	10	0.00
09/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	89410	10	89410	10	0.00
09/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	89310	10	89310	10	0.00
09/03/2011	GOVI On 04-August-11			GOVI	344.91	343.8320	344.9100	343.8320	0.00

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09/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
09/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	31000	4	31000	4	0.00
09/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	30800	4	30800	4	0.00
09/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	30900	4	30900	4	0.00
09/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2011	IGOV On 05-May-11			Index Future	150.81	150.6480	150.8100	150.6480	60.00
09/03/2011	IGOV On 04-August-11			Index Future	152.96	152.7930	152.9570	152.7930	0.00
09/03/2011	ILBI On 05-May-11			Index Future	407.93	407.3820	407.9340	407.3820	336.00
09/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4300	5.5800	94.4300	6,040.00
09/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	2,000.00
09/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.68	94.3100	5.6800	94.3100	3,001.00
09/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.70	94.2600	5.7000	94.2600	3,890.00
09/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.78	94.2300	5.7800	94.2300	2,000.00
09/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.86	94.0600	5.8600	94.0600	0.00
09/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.95	93.9600	5.9500	93.9600	14,390.00
09/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.61	93.3300	6.6100	93.3300	5,390.00
09/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.12	92.7800	7.1200	92.7800	1,090.00
09/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.60	92.3100	7.6000	92.3100	2,890.00
09/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.08	91.8600	8.0800	91.8600	44,510.00
09/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.43	91.5400	8.4300	91.5400	490.00
09/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	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
09/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
09/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
09/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
09/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
09/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
09/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2011	OTH1 On 05-May-11			Index Future	331.70	330.6210	331.6950	330.6210	3.00
09/03/2011	OTH1 On 04-August-11			Index Future	336.42	335.3270	336.4180	335.3270	0.00
09/03/2011	R157 On 05-May-11			Bond Future	7.94	121.7679	7.9380	121.7679	2,406.00
09/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	528	0	528	0	0.00
09/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	607	0	607	0	0.00
09/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	456	0	456	0	0.00
09/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	391	0	391	0	0.00
09/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1569	2	1569	2	0.00
09/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1429	2	1429	2	0.00
09/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1170	1	1170	1	0.00
09/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1296	2	1296	2	0.00
09/03/2011	R157 On 04-August-11			Bond Future	8.11	123.5204	8.1050	123.5204	0.00
09/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	521	0	521	0	0.00
09/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	574	0	574	0	0.00
09/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	472	0	472	0	0.00
09/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3008	3	3008	3	0.00
09/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2719	3	2719	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
09/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2861	3	2861	3	0.00
09/03/2011	R157 On 03-November-11			Bond Future	8.29	118.4578	8.2930	118.4578	3,694.00
09/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1747	2	1747	2	0.00
09/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1658	1	1658	1	0.00
09/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1840	2	1840	2	0.00
09/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1815	2	1815	2	0.00
09/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1992	2	1992	2	0.00
09/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1901	2	1901	2	0.00
09/03/2011	R157 On 02-February-12			Bond Future	8.50	120.2032	8.4980	120.2032	0.00
09/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2176	2	2176	2	0.00
09/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2089	2	2089	2	0.00
09/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2266	2	2266	2	0.00
09/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2093	2	2093	2	0.00
09/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2249	2	2249	2	0.00
09/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2169	2	2169	2	0.00
09/03/2011	R186 On 05-May-11			Bond Future	9.02	115.8109	9.0240	115.8109	28,820.00
09/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1209	1	1209	1	0.00
09/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1368	1	1368	1	0.00
09/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1062	1	1062	1	0.00
09/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	94	0	94	0	5,500.00
09/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4045	4	4045	4	0.00
09/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9931	10	9931	10	0.00
09/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3418	4	3418	4	0.00
09/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3724	4	3724	4	0.00
09/03/2011	R186 On 04-August-11			Bond Future	9.13	112.1865	9.1270	112.1865	0.00
09/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	938	1	938	1	0.00
09/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	850	1	850	1	0.00
09/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1031	1	1031	1	0.00
09/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8715	9	8715	9	0.00
09/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9516	10	9516	10	0.00
09/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9112	9	9112	9	0.00
09/03/2011	R186 On 03-November-11			Bond Future	9.23	113.7708	9.2310	113.7708	12,982.00
09/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3742	4	3742	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
09/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3939	4	3939	4	0.00
09/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3551	3	3551	3	0.00
09/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6027	6	6027	6	0.00
09/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5524	6	5524	6	0.00
09/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5771	6	5771	6	0.00
09/03/2011	R186 On 02-February-12			Bond Future	9.34	110.1627	9.3350	110.1627	0.00
09/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4025	4	4025	4	0.00
09/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4213	4	4213	4	0.00
09/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3842	4	3842	4	0.00
09/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7184	7	7184	7	0.00
09/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6673	7	6673	7	0.00
09/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6925	7	6925	7	0.00
09/03/2011	R201 On 05-May-11			Bond Future	7.55	106.7148	7.5530	106.7148	484.00
09/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1041	1	1041	1	0.00
09/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	941	1	941	1	0.00
09/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1147	1	1147	1	0.00
09/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	364	0	364	0	0.00
09/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	474	1	474	1	0.00
09/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	416	1	416	1	0.00
09/03/2011	R201 On 04-August-11			Bond Future	7.71	103.8389	7.7100	103.8389	0.00
09/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	488	0	488	0	0.00
09/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	536	0	536	0	0.00
09/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	443	0	443	0	0.00
09/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1972	2	1972	2	0.00
09/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1763	2	1763	2	0.00
09/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1866	2	1866	2	0.00
09/03/2011	R201 On 03-November-11			Bond Future	7.89	105.3076	7.8850	105.3076	0.00
09/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1464	1	1464	1	0.00
09/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1387	1	1387	1	0.00
09/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1543	1	1543	1	0.00
09/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1089	1	1089	1	0.00
09/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1208	1	1208	1	0.00
09/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1147	1	1147	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
09/03/2011	R201 On 02-February-12			Bond Future	8.08	102.4508	8.0750	102.4508	0.00
09/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1814	2	1814	2	0.00
09/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1742	2	1742	2	0.00
09/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1888	2	1888	2	0.00
09/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1317	1	1317	1	0.00
09/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1425	2	1425	2	0.00
09/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1370	2	1370	2	0.00
09/03/2011	R202 On 05-May-11			Bond Future	0.28	170.6471	0.2840	170.6471	10,489.00
09/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43988	44	43988	44	0.00
09/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	45016	45	45016	45	0.00
09/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42949	43	42949	43	0.00
09/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R203 On 05-May-11			Bond Future	8.59	99.2476	8.5880	99.2476	516.00
09/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	466	0	466	0	0.00
09/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	539	0	539	0	0.00
09/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	401	0	401	0	0.00
09/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2273	3	2273	3	0.00
09/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1925	2	1925	2	0.00
09/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2095	2	2095	2	0.00
09/03/2011	R203 On 04-August-11			Bond Future	8.74	100.6730	8.7360	100.6730	0.00
09/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	557	0	557	0	0.00
09/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	613	1	613	1	0.00
09/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	502	0	502	0	0.00
09/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4191	4	4191	4	0.00
09/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3824	4	3824	4	0.00
09/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4007	4	4007	4	0.00
09/03/2011	R203 On 03-November-11			Bond Future	8.90	97.9378	8.8950	97.9378	1,416.00
09/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1514	1	1514	1	0.00
09/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1605	1	1605	1	0.00
09/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1426	1	1426	1	0.00
09/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3412	4	3412	4	0.00

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09/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3140	3	3140	3	0.00
09/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3274	4	3274	4	0.00
09/03/2011	R203 On 02-February-12			Bond Future	9.06	99.3774	9.0630	99.3774	0.00
09/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2104	2	2104	2	0.00
09/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2202	2	2202	2	0.00
09/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2010	2	2010	2	0.00
09/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3559	4	3559	4	0.00
09/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3321	4	3321	4	0.00
09/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3438	4	3438	4	0.00
09/03/2011	R204 On 05-May-11			Bond Future	8.78	98.4608	8.7820	98.4608	100.00
09/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	627	1	627	1	0.00
09/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	545	0	545	0	0.00
09/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	717	1	717	1	0.00
09/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1962	2	1962	2	0.00
09/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2333	3	2333	3	0.00
09/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2143	2	2143	2	0.00
09/03/2011	R204 On 04-August-11			Bond Future	8.92	95.8469	8.9220	95.8469	0.00
09/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	469	0	469	0	0.00
09/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	519	0	519	0	0.00
09/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	424	0	424	0	0.00
09/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5600	6	5600	6	0.00
09/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5147	5	5147	5	0.00
09/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5371	6	5371	6	0.00
09/03/2011	R204 On 03-November-11			Bond Future	9.07	97.1985	9.0680	97.1985	1,876.00
09/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1938	2	1938	2	0.00
09/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1834	2	1834	2	0.00
09/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2047	2	2047	2	0.00
09/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3394	4	3394	4	0.00
09/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3690	4	3690	4	0.00
09/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3539	4	3539	4	0.00
09/03/2011	R204 On 02-February-12			Bond Future	9.22	94.6021	9.2170	94.6021	0.00
09/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2580	2	2580	2	0.00
09/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2468	2	2468	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
09/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2695	3	2695	3	0.00
09/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3503	4	3503	4	0.00
09/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3765	4	3765	4	0.00
09/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3632	4	3632	4	0.00
09/03/2011	R206 On 05-May-11			Bond Future	7.26	102.6445	7.2570	102.6445	0.00
09/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	845	1	845	1	0.00
09/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	929	1	929	1	0.00
09/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	763	1	763	1	0.00
09/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	299	0	299	0	0.00
09/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	226	0	226	0	0.00
09/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	262	0	262	0	0.00
09/03/2011	R206 On 04-August-11			Bond Future	7.43	100.3557	7.4340	100.3557	0.00
09/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	365	0	365	0	0.00
09/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	331	0	331	0	0.00
09/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	404	0	404	0	0.00
09/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1249	1	1249	1	0.00
09/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1398	2	1398	2	0.00
09/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1321	2	1321	2	0.00
09/03/2011	R206 On 03-November-11			Bond Future	7.63	101.7730	7.6310	101.7730	0.00
09/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1042	1	1042	1	0.00
09/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1099	1	1099	1	0.00
09/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	987	1	987	1	0.00
09/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	851	1	851	1	0.00
09/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	766	1	766	1	0.00
09/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	807	1	807	1	0.00
09/03/2011	R206 On 02-February-12			Bond Future	7.86	99.5096	7.8610	99.5096	0.00
09/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1184	1	1184	1	0.00
09/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1234	1	1234	1	0.00
09/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1134	1	1134	1	0.00
09/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	978	1	978	1	0.00
09/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	902	1	902	1	0.00
09/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	940	1	940	1	0.00
09/03/2011	R207 On 05-May-11			Bond Future	8.83	92.5284	8.8260	92.5284	1,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	624	1	624	1	0.00
09/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	544	0	544	0	0.00
09/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	713	1	713	1	0.00
09/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2279	3	2279	3	0.00
09/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2686	3	2686	3	0.00
09/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2478	3	2478	3	0.00
09/03/2011	R207 On 04-August-11			Bond Future	8.96	90.2184	8.9550	90.2184	0.00
09/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	798	1	798	1	0.00
09/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	871	1	871	1	0.00
09/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	731	1	731	1	0.00
09/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4972	5	4972	5	0.00
09/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4536	5	4536	5	0.00
09/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4751	5	4751	5	0.00
09/03/2011	R207 On 03-November-11			Bond Future	9.08	91.4907	9.0830	91.4907	600.00
09/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2007	2	2007	2	0.00
09/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1898	2	1898	2	0.00
09/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2120	2	2120	2	0.00
09/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3638	4	3638	4	0.00
09/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3960	4	3960	4	0.00
09/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3796	4	3796	4	0.00
09/03/2011	R207 On 02-February-12			Bond Future	9.22	89.2017	9.2160	89.2017	0.00
09/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2716	3	2716	3	0.00
09/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2598	2	2598	2	0.00
09/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2837	3	2837	3	0.00
09/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3698	4	3698	4	0.00
09/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3982	4	3982	4	0.00
09/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3838	4	3838	4	0.00
09/03/2011	R208 On 05-May-11			Bond Future	8.89	86.4311	8.8940	86.4311	190.00
09/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	559	0	559	0	0.00
09/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	641	1	641	1	0.00
09/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	484	0	484	0	0.00
09/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3152	3	3152	3	0.00
09/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2699	3	2699	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
09/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2921	3	2921	3	0.00
09/03/2011	R208 On 04-August-11			Bond Future	9.01	87.6725	9.0100	87.6725	120.00
09/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	741	1	741	1	0.00
09/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	811	1	811	1	0.00
09/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	675	1	675	1	0.00
09/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5500	6	5500	6	0.00
09/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5022	5	5022	5	0.00
09/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5258	6	5258	6	0.00
09/03/2011	R208 On 03-November-11			Bond Future	9.13	85.5165	9.1300	85.5165	5,603.00
09/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2025	2	2025	2	0.00
09/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2141	2	2141	2	0.00
09/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1913	2	1913	2	0.00
09/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4370	5	4370	5	0.00
09/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4019	4	4019	4	0.00
09/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4192	4	4192	4	0.00
09/03/2011	R208 On 02-February-12			Bond Future	9.25	86.7779	9.2500	86.7779	0.00
09/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2885	3	2885	3	0.00
09/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3013	3	3013	3	0.00
09/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2760	3	2760	3	0.00
09/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4423	5	4423	5	0.00
09/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4117	4	4117	4	0.00
09/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4268	4	4268	4	0.00
09/03/2011	R209 On 05-May-11			Bond Future	9.09	72.4854	9.0900	72.4854	21,100.00
09/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	400	0	400	0	0.00
09/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	338	0	338	0	0.00
09/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	470	0	470	0	0.00
09/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4742	5	4742	5	0.00
09/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5446	6	5446	6	0.00
09/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5089	5	5089	5	0.00
09/03/2011	R209 On 04-August-11			Bond Future	9.17	73.5226	9.1700	73.5226	0.00
09/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1172	1	1172	1	0.00
09/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1279	1	1279	1	0.00
09/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7342	7	7342	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
09/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1073	1	1073	1	0.00
09/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6773	7	6773	7	0.00
09/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	932	1	932	1	0.00
09/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6145	6	6145	6	0.00
09/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6453	7	6453	7	0.00
09/03/2011	R209 On 03-November-11			Bond Future	9.25	71.4223	9.2500	71.4223	1,033.00
09/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2322	2	2322	2	0.00
09/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2189	2	2189	2	0.00
09/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2463	2	2463	2	0.00
09/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5892	6	5892	6	0.00
09/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6416	7	6416	7	0.00
09/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6148	6	6148	6	0.00
09/03/2011	R209 On 02-February-12			Bond Future	9.33	72.4706	9.3290	72.4706	0.00
09/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3523	3	3523	3	0.00
09/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3366	3	3366	3	0.00
09/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3684	4	3684	4	0.00
09/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5749	6	5749	6	0.00
09/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6195	6	6195	6	0.00
09/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5968	6	5968	6	0.00
09/03/2011	R211 On 05-May-11			Bond Future	1.61	105.5661	1.6060	105.5661	539.00
09/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2942	3	2942	3	0.00
09/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2671	3	2671	3	0.00
09/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3213	3	3213	3	0.00
09/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
09/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0427	2.4010	104.0427	2,518.00
09/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1947	2	1947	2	0.00
09/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	973	1	973	1	0.00
09/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1459	1	1459	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
09/03/2011	R213 On 05-May-11			Bond Future	9.11	81.9751	9.1080	81.9751	0.00
09/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8870	9	8870	9	0.00
09/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9783	10	9783	10	0.00
09/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9325	10	9325	10	0.00
09/03/2011	R213 On 04-August-11			Bond Future	9.20	83.1528	9.1950	83.1528	0.00
09/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10410	11	10410	11	0.00
09/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9501	10	9501	10	0.00
09/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9954	10	9954	10	0.00
09/03/2011	R213 On 03-November-11			Bond Future	9.29	80.7921	9.2850	80.7921	0.00
09/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4578	5	4578	5	0.00
09/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3768	4	3768	4	0.00
09/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4172	4	4172	4	0.00
09/03/2011	R213 On 02-February-12			Bond Future	9.38	81.9803	9.3760	81.9803	0.00
09/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
09/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3241	3	3241	3	0.00
09/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2462	3	2462	3	0.00
09/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2850	3	2850	3	0.00
09/03/2011	TRT1 On 05-May-11			Index Future	335.85	334.8240	335.8450	334.8240	100.00
09/03/2011	TRT1 On 04-August-11			Index Future	340.46	339.4250	340.4610	339.4250	0.00
10/03/2011	AL7T On 05-May-11			Index Future	366.32	366.9810	366.3230	366.9810	30.00
10/03/2011	AL7T On 04-August-11			Index Future	371.54	372.2050	371.5390	372.2050	0.00
10/03/2011	ALBI On 05-May-11			Index Future	338.43	338.8160	338.4300	338.8160	1,064.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	ALBI On 04-August-11			Index Future	343.25	343.6400	343.2490	343.6400	0.00
10/03/2011	CAAB On 18-March-11			Can-Do Future	6.91	6.8790	6.9060	6.8790	146,047.00
10/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	85	0	85	0	0.00
10/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	122	0	122	0	0.00
10/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	55	0	55	0	0.00
10/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	49	0	49	0	0.00
10/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	16	0	16	0	0.00
10/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	29	0	29	0	0.00
10/03/2011	CAAC On 18-March-11			Can-Do Future	9.55	9.5580	9.5497	9.5580	1,000.00
10/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	49	0	49	0	0.00
10/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	34	0	34	0	0.00
10/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	68	0	68	0	0.00
10/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	68	0	68	0	0.00
10/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	134	0	134	0	0.00
10/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	99	0	99	0	0.00
10/03/2011	CRD1 On 05-May-11			Index Future	153.87	153.9110	153.8660	153.9110	2.00
10/03/2011	CRD1 On 04-August-11			Index Future	155.98	156.0260	155.9810	156.0260	0.00
10/03/2011	GOVI On 05-May-11			GOVI	339.71	340.0690	339.7120	340.0690	209.00
10/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
10/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
10/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
10/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	92980	9	92980	9	0.00
10/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	92780	9	92780	9	0.00
10/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	92880	9	92880	9	0.00
10/03/2011	GOVI On 04-August-11			GOVI	344.55	344.9100	344.5490	344.9100	0.00
10/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
10/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
10/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
10/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	34410	3	34410	3	0.00
10/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	34610	3	34610	3	0.00
10/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	34510	3	34510	3	0.00
10/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2011	IGOV On 05-May-11			Index Future	150.59	150.8100	150.5920	150.8100	60.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	IGOV On 04-August-11			Index Future	152.74	152.9570	152.7360	152.9570	0.00
10/03/2011	ILBI On 05-May-11			Index Future	407.36	407.9340	407.3620	407.9340	336.00
10/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4200	5.5820	94.4200	6,040.00
10/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.63	94.3700	5.6280	94.3700	2,000.00
10/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.69	94.3200	5.6910	94.3200	3,001.00
10/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.73	94.3000	5.7290	94.3000	3,890.00
10/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.79	94.2200	5.7890	94.2200	2,000.00
10/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.88	94.1400	5.8780	94.1400	0.00
10/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.98	94.0500	5.9750	94.0500	14,390.00
10/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.58	93.3900	6.5820	93.3900	5,390.00
10/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.11	92.8800	7.1110	92.8800	1,090.00
10/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.64	92.4000	7.6360	92.4000	2,890.00
10/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.05	91.9200	8.0450	91.9200	44,510.00
10/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.39	91.5700	8.3900	91.5700	490.00
10/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
10/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
10/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
10/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	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
10/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
10/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
10/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
10/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2011	OTH1 On 05-May-11			Index Future	331.15	331.6950	331.1510	331.6950	3.00
10/03/2011	OTH1 On 04-August-11			Index Future	335.87	336.4180	335.8660	336.4180	0.00
10/03/2011	R157 On 05-May-11			Bond Future	7.95	122.1453	7.9520	122.1453	2,406.00
10/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	501	1	501	1	0.00
10/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	577	1	577	1	0.00
10/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	369	0	369	0	0.00
10/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	431	0	431	0	0.00
10/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1461	1	1461	1	0.00
10/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1604	2	1604	2	0.00
10/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1197	1	1197	1	0.00
10/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1325	1	1325	1	0.00
10/03/2011	R157 On 04-August-11			Bond Future	8.12	123.9055	8.1200	123.9055	0.00
10/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	503	1	503	1	0.00
10/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	455	0	455	0	0.00
10/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	555	1	555	1	0.00
10/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2757	3	2757	3	0.00
10/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3049	3	3049	3	0.00
10/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2901	3	2901	3	0.00
10/03/2011	R157 On 03-November-11			Bond Future	8.31	118.8472	8.3090	118.8472	3,694.00
10/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1715	2	1715	2	0.00
10/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1808	2	1808	2	0.00
10/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1626	2	1626	2	0.00
10/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2017	2	2017	2	0.00
10/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1840	2	1840	2	0.00
10/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1926	2	1926	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
10/03/2011	R157 On 02-February-12			Bond Future	8.52	120.5994	8.5160	120.5994	0.00
10/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2142	2	2142	2	0.00
10/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2231	2	2231	2	0.00
10/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2056	2	2056	2	0.00
10/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2276	2	2276	2	0.00
10/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2118	2	2118	2	0.00
10/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2195	2	2195	2	0.00
10/03/2011	R186 On 05-May-11			Bond Future	9.04	116.2522	9.0430	116.2522	28,820.00
10/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	83	0	83	0	5,500.00
10/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	994	1	994	1	0.00
10/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1135	1	1135	1	0.00
10/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1288	1	1288	1	0.00
10/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3509	3	3509	3	0.00
10/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3822	4	3822	4	0.00
10/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4149	4	4149	4	0.00
10/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10091	10	10091	10	0.00
10/03/2011	R186 On 04-August-11			Bond Future	9.15	112.6364	9.1470	112.6364	0.00
10/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	895	1	895	1	0.00
10/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	986	1	986	1	0.00
10/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	810	1	810	1	0.00
10/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9652	10	9652	10	0.00
10/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8847	9	8847	9	0.00
10/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9245	9	9245	9	0.00
10/03/2011	R186 On 03-November-11			Bond Future	9.25	114.2288	9.2520	114.2288	12,982.00
10/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3651	4	3651	4	0.00
10/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3463	4	3463	4	0.00
10/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3845	4	3845	4	0.00
10/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5612	6	5612	6	0.00
10/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6120	6	6120	6	0.00
10/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5862	6	5862	6	0.00
10/03/2011	R186 On 02-February-12			Bond Future	9.36	110.6198	9.3560	110.6198	0.00
10/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3940	4	3940	4	0.00
10/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3759	4	3759	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
10/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4125	4	4125	4	0.00
10/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6763	7	6763	7	0.00
10/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7280	7	7280	7	0.00
10/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7018	7	7018	7	0.00
10/03/2011	R201 On 05-May-11			Bond Future	7.53	107.0772	7.5300	107.0772	484.00
10/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1083	1	1083	1	0.00
10/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1192	1	1192	1	0.00
10/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	980	1	980	1	0.00
10/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	440	0	440	0	0.00
10/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	335	0	335	0	0.00
10/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	384	0	384	0	0.00
10/03/2011	R201 On 04-August-11			Bond Future	7.69	104.2093	7.6850	104.2093	0.00
10/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	508	0	508	0	0.00
10/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	461	0	461	0	0.00
10/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	558	1	558	1	0.00
10/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1710	2	1710	2	0.00
10/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1915	2	1915	2	0.00
10/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1811	2	1811	2	0.00
10/03/2011	R201 On 03-November-11			Bond Future	7.86	105.6819	7.8580	105.6819	0.00
10/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1502	1	1502	1	0.00
10/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1582	2	1582	2	0.00
10/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1424	1	1424	1	0.00
10/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1170	1	1170	1	0.00
10/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1054	1	1054	1	0.00
10/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1111	1	1111	1	0.00
10/03/2011	R201 On 02-February-12			Bond Future	8.05	102.8291	8.0450	102.8291	0.00
10/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1854	2	1854	2	0.00
10/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1929	2	1929	2	0.00
10/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1781	2	1781	2	0.00
10/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1387	1	1387	1	0.00
10/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1282	1	1282	1	0.00
10/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1334	1	1334	1	0.00
10/03/2011	R202 On 05-May-11			Bond Future	0.28	170.6471	0.2840	170.6471	10,489.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43988	44	43988	44	0.00
10/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	45016	45	45016	45	0.00
10/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42949	43	42949	43	0.00
10/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
10/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/03/2011	R203 On 05-May-11			Bond Future	8.60	99.6093	8.5970	99.6093	516.00
10/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	447	0	447	0	0.00
10/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	383	0	383	0	0.00
10/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	517	1	517	1	0.00
10/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1945	2	1945	2	0.00
10/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2298	2	2298	2	0.00
10/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2118	2	2118	2	0.00
10/03/2011	R203 On 04-August-11			Bond Future	8.75	101.0436	8.7450	101.0436	0.00
10/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	543	1	543	1	0.00
10/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	599	1	599	1	0.00
10/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	489	1	489	1	0.00
10/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4220	4	4220	4	0.00
10/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3851	4	3851	4	0.00
10/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4034	4	4034	4	0.00
10/03/2011	R203 On 03-November-11			Bond Future	8.91	98.3115	8.9050	98.3115	1,416.00
10/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1493	2	1493	2	0.00
10/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1406	1	1406	1	0.00
10/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1583	2	1583	2	0.00
10/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3162	3	3162	3	0.00
10/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3436	3	3436	3	0.00
10/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3297	3	3297	3	0.00
10/03/2011	R203 On 02-February-12			Bond Future	9.07	99.7609	9.0740	99.7609	0.00
10/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2080	2	2080	2	0.00
10/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1986	2	1986	2	0.00
10/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2177	2	2177	2	0.00
10/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3343	3	3343	3	0.00
10/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3581	4	3581	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
10/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3460	3	3460	3	0.00
10/03/2011	R204 On 05-May-11			Bond Future	8.80	98.7847	8.7960	98.7847	100.00
10/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	594	1	594	1	0.00
10/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	682	1	682	1	0.00
10/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	515	1	515	1	0.00
10/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2377	2	2377	2	0.00
10/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	2001	2	2001	2	0.00
10/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2184	2	2184	2	0.00
10/03/2011	R204 On 04-August-11			Bond Future	8.94	96.1758	8.9370	96.1758	0.00
10/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	452	0	452	0	0.00
10/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	407	0	407	0	0.00
10/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	500	1	500	1	0.00
10/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5205	5	5205	5	0.00
10/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5661	6	5661	6	0.00
10/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5431	5	5431	5	0.00
10/03/2011	R204 On 03-November-11			Bond Future	9.08	97.5315	9.0830	97.5315	1,876.00
10/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1902	2	1902	2	0.00
10/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2009	2	2009	2	0.00
10/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1798	2	1798	2	0.00
10/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3729	4	3729	4	0.00
10/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3431	3	3431	3	0.00
10/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3578	4	3578	4	0.00
10/03/2011	R204 On 02-February-12			Bond Future	9.23	94.9384	9.2330	94.9384	0.00
10/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2540	3	2540	3	0.00
10/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2654	3	2654	3	0.00
10/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2429	2	2429	2	0.00
10/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3803	4	3803	4	0.00
10/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3539	4	3539	4	0.00
10/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3669	4	3669	4	0.00
10/03/2011	R206 On 05-May-11			Bond Future	7.22	102.9499	7.2180	102.9499	0.00
10/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	906	1	906	1	0.00
10/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	821	1	821	1	0.00
10/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	994	1	994	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
10/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	197	0	197	0	0.00
10/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	263	0	263	0	0.00
10/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	229	0	229	0	0.00
10/03/2011	R206 On 04-August-11			Bond Future	7.39	100.6659	7.3900	100.6659	0.00
10/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	393	0	393	0	0.00
10/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	434	0	434	0	0.00
10/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	357	0	357	0	0.00
10/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1327	1	1327	1	0.00
10/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1183	1	1183	1	0.00
10/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1252	1	1252	1	0.00
10/03/2011	R206 On 03-November-11			Bond Future	7.58	102.0886	7.5820	102.0886	0.00
10/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1094	1	1094	1	0.00
10/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1037	1	1037	1	0.00
10/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1152	1	1152	1	0.00
10/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	722	1	722	1	0.00
10/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	804	1	804	1	0.00
10/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	762	1	762	1	0.00
10/03/2011	R206 On 02-February-12			Bond Future	7.81	99.8289	7.8060	99.8289	0.00
10/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1235	1	1235	1	0.00
10/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1184	1	1184	1	0.00
10/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1287	1	1287	1	0.00
10/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	859	1	859	1	0.00
10/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	931	1	931	1	0.00
10/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	894	1	894	1	0.00
10/03/2011	R207 On 05-May-11			Bond Future	8.87	92.8645	8.8710	92.8645	1,020.00
10/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	543	1	543	1	0.00
10/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	623	1	623	1	0.00
10/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	470	1	470	1	0.00
10/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2865	3	2865	3	0.00
10/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2442	2	2442	2	0.00
10/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2649	2	2649	2	0.00
10/03/2011	R207 On 04-August-11			Bond Future	9.00	90.5613	9.0020	90.5613	0.00
10/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	730	1	730	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
10/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	667	1	667	1	0.00
10/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	799	1	799	1	0.00
10/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4720	5	4720	5	0.00
10/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	5164	5	5164	5	0.00
10/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4939	5	4939	5	0.00
10/03/2011	R207 On 03-November-11			Bond Future	9.13	91.8400	9.1320	91.8400	600.00
10/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1896	2	1896	2	0.00
10/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2005	2	2005	2	0.00
10/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1791	2	1791	2	0.00
10/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	4112	4	4112	4	0.00
10/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3782	4	3782	4	0.00
10/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3945	4	3945	4	0.00
10/03/2011	R207 On 02-February-12			Bond Future	9.27	89.5513	9.2670	89.5513	0.00
10/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2591	3	2591	3	0.00
10/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2709	3	2709	3	0.00
10/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2477	3	2477	3	0.00
10/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	4124	4	4124	4	0.00
10/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3832	4	3832	4	0.00
10/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3975	4	3975	4	0.00
10/03/2011	R208 On 05-May-11			Bond Future	8.92	86.8129	8.9240	86.8129	190.00
10/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	504	1	504	1	0.00
10/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	434	0	434	0	0.00
10/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	581	1	581	1	0.00
10/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2815	3	2815	3	0.00
10/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3278	3	3278	3	0.00
10/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	3043	3	3043	3	0.00
10/03/2011	R208 On 04-August-11			Bond Future	9.04	88.0624	9.0410	88.0624	120.00
10/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	695	1	695	1	0.00
10/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	762	1	762	1	0.00
10/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	632	1	632	1	0.00
10/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5635	6	5635	6	0.00
10/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5151	5	5151	5	0.00
10/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5390	5	5390	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
10/03/2011	R208 On 03-November-11			Bond Future	9.16	85.9081	9.1610	85.9081	5,603.00
10/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	1950	2	1950	2	0.00
10/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1841	2	1841	2	0.00
10/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2063	2	2063	2	0.00
10/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4114	4	4114	4	0.00
10/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4472	4	4472	4	0.00
10/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4290	4	4290	4	0.00
10/03/2011	R208 On 02-February-12			Bond Future	9.28	87.1763	9.2830	87.1763	0.00
10/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2798	3	2798	3	0.00
10/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2675	3	2675	3	0.00
10/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	2923	3	2923	3	0.00
10/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4207	4	4207	4	0.00
10/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4518	4	4518	4	0.00
10/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4361	4	4361	4	0.00
10/03/2011	R209 On 05-May-11			Bond Future	9.12	72.8464	9.1150	72.8464	21,100.00
10/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	359	0	359	0	0.00
10/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	425	0	425	0	0.00
10/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	302	0	302	0	0.00
10/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5599	5	5599	5	0.00
10/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4886	5	4886	5	0.00
10/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5236	5	5236	5	0.00
10/03/2011	R209 On 04-August-11			Bond Future	9.20	73.8931	9.1950	73.8931	0.00
10/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1115	1	1115	1	0.00
10/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1219	1	1219	1	0.00
10/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1020	1	1020	1	0.00
10/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7185	7	7185	7	0.00
10/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	961	1	961	1	0.00
10/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6906	7	6906	7	0.00
10/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6271	6	6271	6	0.00
10/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6582	6	6582	6	0.00
10/03/2011	R209 On 03-November-11			Bond Future	9.28	71.7947	9.2760	71.7947	1,033.00
10/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2244	2	2244	2	0.00
10/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2382	2	2382	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
10/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2113	2	2113	2	0.00
10/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6530	6	6530	6	0.00
10/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	6001	6	6001	6	0.00
10/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6260	6	6260	6	0.00
10/03/2011	R209 On 02-February-12			Bond Future	9.36	72.8521	9.3560	72.8521	0.00
10/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3430	4	3430	4	0.00
10/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3588	4	3588	4	0.00
10/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3275	3	3275	3	0.00
10/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6299	6	6299	6	0.00
10/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5848	6	5848	6	0.00
10/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	6070	6	6070	6	0.00
10/03/2011	R211 On 05-May-11			Bond Future	1.61	105.5550	1.6070	105.5550	539.00
10/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2937	3	2937	3	0.00
10/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3207	3	3207	3	0.00
10/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2665	3	2665	3	0.00
10/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
10/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
10/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
10/03/2011	R212 On 05-May-11			Bond Future	2.37	104.0331	2.3710	104.0331	2,518.00
10/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1659	2	1659	2	0.00
10/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	685	1	685	1	0.00
10/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1171	1	1171	1	0.00
10/03/2011	R213 On 05-May-11			Bond Future	9.14	82.1530	9.1380	82.1530	0.00
10/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10015	10	10015	10	0.00
10/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9102	9	9102	9	0.00
10/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9556	9	9556	9	0.00
10/03/2011	R213 On 04-August-11			Bond Future	9.23	83.3354	9.2260	83.3354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9737	10	9737	10	0.00
10/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10646	10	10646	10	0.00
10/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10190	10	10190	10	0.00
10/03/2011	R213 On 03-November-11			Bond Future	9.32	80.9718	9.3160	80.9718	0.00
10/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4810	5	4810	5	0.00
10/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4000	4	4000	4	0.00
10/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4404	4	4404	4	0.00
10/03/2011	R213 On 02-February-12			Bond Future	9.41	82.1645	9.4080	82.1645	0.00
10/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
10/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3477	3	3477	3	0.00
10/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2698	2	2698	2	0.00
10/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3086	3	3086	3	0.00
10/03/2011	TRT1 On 05-May-11			Index Future	335.50	335.8450	335.5030	335.8450	100.00
10/03/2011	TRT1 On 04-August-11			Index Future	340.12	340.4610	340.1150	340.4610	0.00
11/03/2011	AL7T On 05-May-11			Index Future	366.65	366.3230	366.6530	366.3230	30.00
11/03/2011	AL7T On 04-August-11			Index Future	371.88	371.5390	371.8750	371.5390	0.00
11/03/2011	ALBI On 05-May-11			Index Future	338.56	338.4300	338.5580	338.4300	1,064.00
11/03/2011	ALBI On 04-August-11			Index Future	343.38	343.2490	343.3800	343.2490	0.00
11/03/2011	CAAB On 18-March-11			Can-Do Future	6.92	6.9060	6.9181	6.9060	433,036.00
11/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	90	0	90	0	0.00
11/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	58	0	58	0	0.00
11/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	129	0	129	0	0.00
11/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	11	0	11	0	0.00
11/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	40	0	40	0	0.00
11/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	22	0	22	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
11/03/2011	CAAC On 18-March-11			Can-Do Future	9.56	9.5497	9.5555	9.5497	1,000.00
11/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	45	0	45	0	0.00
11/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	65	0	65	0	0.00
11/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	30	0	30	0	0.00
11/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	125	0	125	0	0.00
11/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	60	0	60	0	0.00
11/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	90	0	90	0	0.00
11/03/2011	CRD1 On 05-May-11			Index Future	153.90	153.8660	153.9040	153.8660	2.00
11/03/2011	CRD1 On 04-August-11			Index Future	156.02	155.9810	156.0200	155.9810	0.00
11/03/2011	GOVI On 05-May-11			GOVI	339.85	339.7120	339.8540	339.7120	209.00
11/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
11/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
11/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
11/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	91360	9	91360	9	0.00
11/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	91560	9	91560	9	0.00
11/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	91460	9	91460	9	0.00
11/03/2011	GOVI On 04-August-11			GOVI	344.69	344.5490	344.6940	344.5490	0.00
11/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
11/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
11/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
11/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	33160	3	33160	3	0.00
11/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	32960	3	32960	3	0.00
11/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	33060	3	33060	3	0.00
11/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2011	IGOV On 05-May-11			Index Future	150.54	150.5920	150.5410	150.5920	60.00
11/03/2011	IGOV On 04-August-11			Index Future	152.69	152.7360	152.6850	152.7360	0.00
11/03/2011	ILBI On 05-May-11			Index Future	407.22	407.3620	407.2190	407.3620	336.00
11/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4180	5.5810	94.4180	6,040.00
11/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.62	94.3720	5.6190	94.3720	2,000.00
11/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.65	94.3090	5.6490	94.3090	3,001.00
11/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.68	94.2710	5.6840	94.2710	3,890.00
11/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.75	94.2110	5.7500	94.2110	2,000.00
11/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1220	5.8220	94.1220	0.00
11/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0250	5.9440	94.0250	14,390.00
11/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.53	93.4180	6.5260	93.4180	5,390.00
11/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.05	92.8890	7.0540	92.8890	1,090.00
11/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.59	92.3640	7.5890	92.3640	2,890.00
11/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.99	91.9550	7.9860	91.9550	44,510.00
11/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.38	91.6100	8.3800	91.6100	490.00
11/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
11/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
11/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	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
11/03/2011	OTH1 On 05-May-11			Index Future	331.21	331.1510	331.2090	331.1510	3.00
11/03/2011	OTH1 On 04-August-11			Index Future	335.93	335.8660	335.9260	335.8660	0.00
11/03/2011	R157 On 05-May-11			Bond Future	7.95	122.0884	7.9500	122.0884	2,406.00
11/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	496	1	496	1	0.00
11/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	573	1	573	1	0.00
11/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	364	0	364	0	0.00
11/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	427	0	427	0	0.00
11/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1449	1	1449	1	0.00
11/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1591	2	1591	2	0.00
11/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1185	1	1185	1	0.00
11/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1312	1	1312	1	0.00
11/03/2011	R157 On 04-August-11			Bond Future	8.12	123.8482	8.1190	123.8482	0.00
11/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	500	1	500	1	0.00
11/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	552	1	552	1	0.00
11/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	452	0	452	0	0.00
11/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3042	3	3042	3	0.00
11/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2750	3	2750	3	0.00
11/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2894	3	2894	3	0.00
11/03/2011	R157 On 03-November-11			Bond Future	8.31	118.7899	8.3070	118.7899	3,694.00
11/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1715	2	1715	2	0.00
11/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1626	2	1626	2	0.00
11/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1807	2	1807	2	0.00
11/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1832	2	1832	2	0.00
11/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2010	2	2010	2	0.00
11/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1919	2	1919	2	0.00
11/03/2011	R157 On 02-February-12			Bond Future	8.51	120.5394	8.5140	120.5394	0.00
11/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2142	2	2142	2	0.00
11/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2056	2	2056	2	0.00
11/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2232	2	2232	2	0.00
11/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2112	2	2112	2	0.00
11/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2270	2	2270	2	0.00
11/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2189	2	2189	2	0.00
11/03/2011	R186 On 05-May-11			Bond Future	9.04	116.0808	9.0420	116.0808	28,849.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1120	1	1120	1	0.00
11/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1273	1	1273	1	0.00
11/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	79	0	79	0	5,500.00
11/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	980	1	980	1	0.00
11/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4126	4	4126	4	0.00
11/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10078	10	10078	10	0.00
11/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3485	4	3485	4	0.00
11/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3798	4	3798	4	0.00
11/03/2011	R186 On 04-August-11			Bond Future	9.15	112.4596	9.1460	112.4596	0.00
11/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	888	1	888	1	0.00
11/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	804	1	804	1	0.00
11/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	979	1	979	1	0.00
11/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8831	9	8831	9	0.00
11/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9638	10	9638	10	0.00
11/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9229	9	9229	9	0.00
11/03/2011	R186 On 03-November-11			Bond Future	9.25	114.0470	9.2500	114.0470	12,982.00
11/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3649	4	3649	4	0.00
11/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3843	4	3843	4	0.00
11/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3461	3	3461	3	0.00
11/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6101	6	6101	6	0.00
11/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5593	6	5593	6	0.00
11/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5843	6	5843	6	0.00
11/03/2011	R186 On 02-February-12			Bond Future	9.36	110.4417	9.3550	110.4417	0.00
11/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3936	4	3936	4	0.00
11/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4121	4	4121	4	0.00
11/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3755	4	3755	4	0.00
11/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7267	7	7267	7	0.00
11/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6751	7	6751	7	0.00
11/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7006	7	7006	7	0.00
11/03/2011	R201 On 05-May-11			Bond Future	7.50	107.1505	7.5030	107.1505	484.00
11/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1136	1	1136	1	0.00
11/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1247	1	1247	1	0.00
11/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1030	1	1030	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
11/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	404	0	404	0	0.00
11/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	304	0	304	0	0.00
11/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	351	0	351	0	0.00
11/03/2011	R201 On 04-August-11			Bond Future	7.66	104.2836	7.6550	104.2836	0.00
11/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	533	1	533	1	0.00
11/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	585	1	585	1	0.00
11/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	484	0	484	0	0.00
11/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1849	2	1849	2	0.00
11/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1648	2	1648	2	0.00
11/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1747	2	1747	2	0.00
11/03/2011	R201 On 03-November-11			Bond Future	7.83	105.7564	7.8250	105.7564	0.00
11/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1551	2	1551	2	0.00
11/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1471	1	1471	1	0.00
11/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1632	2	1632	2	0.00
11/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1012	1	1012	1	0.00
11/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1126	1	1126	1	0.00
11/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1069	1	1069	1	0.00
11/03/2011	R201 On 02-February-12			Bond Future	8.01	102.9055	8.0090	102.9055	0.00
11/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1904	2	1904	2	0.00
11/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1829	2	1829	2	0.00
11/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1979	2	1979	2	0.00
11/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1240	1	1240	1	0.00
11/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1343	1	1343	1	0.00
11/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1292	1	1292	1	0.00
11/03/2011	R202 On 05-May-11			Bond Future	0.29	170.6471	0.2850	170.6471	10,489.00
11/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43958	44	43958	44	0.00
11/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44986	45	44986	45	0.00
11/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42919	43	42919	43	0.00
11/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
11/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/03/2011	R203 On 05-May-11			Bond Future	8.60	99.5664	8.5950	99.5664	516.00
11/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	441	0	441	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
11/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	378	0	378	0	0.00
11/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	511	1	511	1	0.00
11/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1930	2	1930	2	0.00
11/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2284	2	2284	2	0.00
11/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2103	2	2103	2	0.00
11/03/2011	R203 On 04-August-11			Bond Future	8.74	101.0024	8.7440	101.0024	0.00
11/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	540	1	540	1	0.00
11/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	486	0	486	0	0.00
11/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	595	1	595	1	0.00
11/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3842	4	3842	4	0.00
11/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4212	4	4212	4	0.00
11/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4026	4	4026	4	0.00
11/03/2011	R203 On 03-November-11			Bond Future	8.90	98.2675	8.9030	98.2675	1,416.00
11/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1491	1	1491	1	0.00
11/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1582	2	1582	2	0.00
11/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1404	1	1404	1	0.00
11/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3425	3	3425	3	0.00
11/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3153	3	3153	3	0.00
11/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3287	3	3287	3	0.00
11/03/2011	R203 On 02-February-12			Bond Future	9.07	99.7145	9.0720	99.7145	0.00
11/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2080	2	2080	2	0.00
11/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2177	2	2177	2	0.00
11/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1986	2	1986	2	0.00
11/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3573	4	3573	4	0.00
11/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3334	3	3334	3	0.00
11/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3452	3	3452	3	0.00
11/03/2011	R204 On 05-May-11			Bond Future	8.79	98.7102	8.7900	98.7102	100.00
11/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	594	1	594	1	0.00
11/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	682	1	682	1	0.00
11/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	515	1	515	1	0.00
11/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2345	2	2345	2	0.00
11/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1969	2	1969	2	0.00
11/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2152	2	2152	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
11/03/2011	R204 On 04-August-11			Bond Future	8.93	96.0986	8.9300	96.0986	0.00
11/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	453	0	453	0	0.00
11/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	502	1	502	1	0.00
11/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	409	0	409	0	0.00
11/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5627	6	5627	6	0.00
11/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5171	5	5171	5	0.00
11/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5396	5	5396	5	0.00
11/03/2011	R204 On 03-November-11			Bond Future	9.08	97.4568	9.0760	97.4568	1,876.00
11/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1911	2	1911	2	0.00
11/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1807	2	1807	2	0.00
11/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2019	2	2019	2	0.00
11/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3406	3	3406	3	0.00
11/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3703	4	3703	4	0.00
11/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3552	4	3552	4	0.00
11/03/2011	R204 On 02-February-12			Bond Future	9.23	94.8614	9.2260	94.8614	0.00
11/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2551	3	2551	3	0.00
11/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2440	2	2440	2	0.00
11/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2665	3	2665	3	0.00
11/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3517	4	3517	4	0.00
11/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3780	4	3780	4	0.00
11/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3646	4	3646	4	0.00
11/03/2011	R206 On 05-May-11			Bond Future	7.20	103.0439	7.2010	103.0439	0.00
11/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	932	1	932	1	0.00
11/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	845	1	845	1	0.00
11/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1021	1	1021	1	0.00
11/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	183	0	183	0	0.00
11/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	246	0	246	0	0.00
11/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	214	0	214	0	0.00
11/03/2011	R206 On 04-August-11			Bond Future	7.37	100.7623	7.3710	100.7623	0.00
11/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	405	0	405	0	0.00
11/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	368	0	368	0	0.00
11/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	446	0	446	0	0.00
11/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1153	1	1153	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
11/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1296	1	1296	1	0.00
11/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1223	1	1223	1	0.00
11/03/2011	R206 On 03-November-11			Bond Future	7.56	102.1856	7.5600	102.1856	0.00
11/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1117	1	1117	1	0.00
11/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1176	1	1176	1	0.00
11/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1059	1	1059	1	0.00
11/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	782	1	782	1	0.00
11/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	702	1	702	1	0.00
11/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	742	1	742	1	0.00
11/03/2011	R206 On 02-February-12			Bond Future	7.78	99.9257	7.7810	99.9257	0.00
11/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1258	1	1258	1	0.00
11/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1311	1	1311	1	0.00
11/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1207	1	1207	1	0.00
11/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	910	1	910	1	0.00
11/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	839	1	839	1	0.00
11/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	873	1	873	1	0.00
11/03/2011	R207 On 05-May-11			Bond Future	8.85	92.6123	8.8490	92.6123	1,020.00
11/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	567	1	567	1	0.00
11/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	651	1	651	1	0.00
11/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	491	0	491	0	0.00
11/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2762	3	2762	3	0.00
11/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2346	2	2346	2	0.00
11/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2550	3	2550	3	0.00
11/03/2011	R207 On 04-August-11			Bond Future	8.98	90.3053	8.9790	90.3053	0.00
11/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	754	1	754	1	0.00
11/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	825	1	825	1	0.00
11/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	690	1	690	1	0.00
11/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	5062	5	5062	5	0.00
11/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4621	5	4621	5	0.00
11/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4838	5	4838	5	0.00
11/03/2011	R207 On 03-November-11			Bond Future	9.11	91.5805	9.1080	91.5805	600.00
11/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1942	2	1942	2	0.00
11/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1835	2	1835	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
11/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2052	2	2052	2	0.00
11/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3702	4	3702	4	0.00
11/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	4029	4	4029	4	0.00
11/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3864	4	3864	4	0.00
11/03/2011	R207 On 02-February-12			Bond Future	9.24	89.2889	9.2420	89.2889	0.00
11/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2645	3	2645	3	0.00
11/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2529	2	2529	2	0.00
11/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2764	3	2764	3	0.00
11/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3759	4	3759	4	0.00
11/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	4047	4	4047	4	0.00
11/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3901	4	3901	4	0.00
11/03/2011	R208 On 05-May-11			Bond Future	8.91	86.6364	8.9070	86.6364	190.00
11/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	519	1	519	1	0.00
11/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	447	0	447	0	0.00
11/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	598	1	598	1	0.00
11/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2732	3	2732	3	0.00
11/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3191	3	3191	3	0.00
11/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2958	3	2958	3	0.00
11/03/2011	R208 On 04-August-11			Bond Future	9.02	87.8844	9.0230	87.8844	120.00
11/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	712	1	712	1	0.00
11/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	781	1	781	1	0.00
11/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	648	1	648	1	0.00
11/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5548	6	5548	6	0.00
11/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5066	5	5066	5	0.00
11/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5304	5	5304	5	0.00
11/03/2011	R208 On 03-November-11			Bond Future	9.14	85.7344	9.1430	85.7344	5,604.00
11/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	1984	2	1984	2	0.00
11/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2098	2	2098	2	0.00
11/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1874	2	1874	2	0.00
11/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4404	4	4404	4	0.00
11/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4049	4	4049	4	0.00
11/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4224	4	4224	4	0.00
11/03/2011	R208 On 02-February-12			Bond Future	9.27	86.9959	9.2650	86.9959	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2837	3	2837	3	0.00
11/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	2964	3	2964	3	0.00
11/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2713	3	2713	3	0.00
11/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4458	5	4458	5	0.00
11/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4150	4	4150	4	0.00
11/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4302	4	4302	4	0.00
11/03/2011	R209 On 05-May-11			Bond Future	9.12	72.6580	9.1190	72.6580	21,100.00
11/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	345	0	345	0	0.00
11/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	409	0	409	0	0.00
11/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	289	0	289	0	0.00
11/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5616	6	5616	6	0.00
11/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4900	5	4900	5	0.00
11/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5252	5	5252	5	0.00
11/03/2011	R209 On 04-August-11			Bond Future	9.20	73.7075	9.2000	73.7075	0.00
11/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1098	1	1098	1	0.00
11/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1200	1	1200	1	0.00
11/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1003	1	1003	1	0.00
11/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7148	7	7148	7	0.00
11/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	961	1	961	1	0.00
11/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6926	7	6926	7	0.00
11/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6289	6	6289	6	0.00
11/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6602	7	6602	7	0.00
11/03/2011	R209 On 03-November-11			Bond Future	9.28	71.6044	9.2810	71.6044	1,033.00
11/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2223	2	2223	2	0.00
11/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2093	2	2093	2	0.00
11/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2361	2	2361	2	0.00
11/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	6016	6	6016	6	0.00
11/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6546	7	6546	7	0.00
11/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6276	6	6276	6	0.00
11/03/2011	R209 On 02-February-12			Bond Future	9.36	72.6573	9.3610	72.6573	0.00
11/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3407	3	3407	3	0.00
11/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3253	3	3253	3	0.00
11/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3565	4	3565	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
11/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5861	6	5861	6	0.00
11/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6313	6	6313	6	0.00
11/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	6083	6	6083	6	0.00
11/03/2011	R211 On 05-May-11			Bond Future	1.63	105.5494	1.6280	105.5494	539.00
11/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2819	3	2819	3	0.00
11/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2548	3	2548	3	0.00
11/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3090	3	3090	3	0.00
11/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
11/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
11/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
11/03/2011	R212 On 05-May-11			Bond Future	2.37	104.3211	2.3710	104.3211	2,518.00
11/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1659	2	1659	2	0.00
11/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	685	1	685	1	0.00
11/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1171	1	1171	1	0.00
11/03/2011	R213 On 05-May-11			Bond Future	9.15	81.9211	9.1520	81.9211	0.00
11/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9210	9	9210	9	0.00
11/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10123	10	10123	10	0.00
11/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9664	10	9664	10	0.00
11/03/2011	R213 On 04-August-11			Bond Future	9.24	83.0997	9.2410	83.0997	0.00
11/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10759	11	10759	11	0.00
11/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9851	10	9851	10	0.00
11/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10303	10	10303	10	0.00
11/03/2011	R213 On 03-November-11			Bond Future	9.33	80.7398	9.3310	80.7398	0.00
11/03/2011	R213 On 03-November-11	8.75	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
11/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4922	5	4922	5	0.00
11/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4112	4	4112	4	0.00
11/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4516	4	4516	4	0.00
11/03/2011	R213 On 02-February-12			Bond Future	9.42	81.9289	9.4240	81.9289	0.00
11/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3594	3	3594	3	0.00
11/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2815	3	2815	3	0.00
11/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3203	3	3203	3	0.00
11/03/2011	TRT1 On 05-May-11			Index Future	335.62	335.5030	335.6200	335.5030	100.00
11/03/2011	TRT1 On 04-August-11			Index Future	340.23	340.1150	340.2340	340.1150	0.00
14/03/2011	AL7T On 05-May-11			Index Future	367.89	366.6530	367.8940	366.6530	30.00
14/03/2011	AL7T On 04-August-11			Index Future	373.14	371.8750	373.1360	371.8750	0.00
14/03/2011	ALBI On 05-May-11			Index Future	339.48	338.5580	339.4760	338.5580	1,064.00
14/03/2011	ALBI On 04-August-11			Index Future	344.31	343.3800	344.3140	343.3800	0.00
14/03/2011	CAAB On 18-March-11			Can-Do Future	6.87	6.9181	6.8652	6.9181	524,280.00
14/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	46	0	46	0	0.00
14/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	25	0	25	0	0.00
14/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	79	0	79	0	0.00
14/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	14	0	14	0	0.00
14/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	60	0	60	0	0.00
14/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	31	0	31	0	0.00
14/03/2011	CAAC On 18-March-11			Can-Do Future	9.59	9.5555	9.5879	9.5555	7,857.00
14/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	44	0	44	0	0.00
14/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	72	0	72	0	0.00
14/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	27	0	27	0	0.00
14/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	89	0	89	0	0.00
14/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	34	0	34	0	0.00
14/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	56	0	56	0	0.00
14/03/2011	CRD1 On 05-May-11			Index Future	154.23	153.9040	154.2310	153.9040	2.00

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14/03/2011	CRD1 On 04-August-11			Index Future	156.35	156.0200	156.3520	156.0200	0.00
14/03/2011	GOVI On 05-May-11			GOVI	340.77	339.8540	340.7680	339.8540	209.00
14/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	82220	9	82220	9	0.00
14/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	82420	9	82420	9	0.00
14/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	82320	9	82320	9	0.00
14/03/2011	GOVI On 04-August-11			GOVI	345.62	344.6940	345.6240	344.6940	0.00
14/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
14/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	23860	3	23860	3	0.00
14/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	23660	3	23660	3	0.00
14/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	23760	3	23760	3	0.00
14/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2011	IGOV On 05-May-11			Index Future	150.53	150.5410	150.5260	150.5410	61.00
14/03/2011	IGOV On 04-August-11			Index Future	152.67	152.6850	152.6710	152.6850	0.00
14/03/2011	ILBI On 05-May-11			Index Future	407.21	407.2190	407.2070	407.2190	336.00
14/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4190	5.5770	94.4190	6,040.00
14/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.62	94.3810	5.6160	94.3810	2,001.00
14/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3510	5.6420	94.3510	3,001.00
14/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3160	5.6620	94.3160	3,890.00
14/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.70	94.2500	5.7040	94.2500	2,000.00
14/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.77	94.1780	5.7660	94.1780	0.00
14/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.86	94.0560	5.8560	94.0560	14,390.00
14/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.45	93.4740	6.4460	93.4740	5,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.99	92.9460	6.9900	92.9460	1,090.00
14/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.50	92.4110	7.4970	92.4110	2,890.00
14/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.91	92.0140	7.9050	92.0140	44,710.00
14/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.30	91.6200	8.3000	91.6200	490.00
14/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
14/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
14/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
14/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
14/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
14/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/03/2011	OTH1 On 05-May-11			Index Future	332.15	331.2090	332.1460	331.2090	3.00
14/03/2011	OTH1 On 04-August-11			Index Future	336.88	335.9260	336.8790	335.9260	0.00
14/03/2011	R157 On 05-May-11			Bond Future	7.90	122.0965	7.9020	122.0965	2,405.00
14/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	546	0	546	0	0.00
14/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	630	1	630	1	0.00
14/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	402	0	402	0	0.00
14/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	471	0	471	0	0.00
14/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1297	1	1297	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
14/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1434	2	1434	2	0.00
14/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1046	1	1046	1	0.00
14/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1167	1	1167	1	0.00
14/03/2011	R157 On 04-August-11			Bond Future	8.07	123.8520	8.0660	123.8520	0.00
14/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	541	1	541	1	0.00
14/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	596	1	596	1	0.00
14/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	490	0	490	0	0.00
14/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2877	3	2877	3	0.00
14/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2592	3	2592	3	0.00
14/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2732	3	2732	3	0.00
14/03/2011	R157 On 03-November-11			Bond Future	8.25	118.7971	8.2500	118.7971	3,694.00
14/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1805	2	1805	2	0.00
14/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1713	2	1713	2	0.00
14/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1901	2	1901	2	0.00
14/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1722	2	1722	2	0.00
14/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1893	2	1893	2	0.00
14/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1805	2	1805	2	0.00
14/03/2011	R157 On 02-February-12			Bond Future	8.45	120.5460	8.4530	120.5460	0.00
14/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2237	2	2237	2	0.00
14/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2148	2	2148	2	0.00
14/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2329	2	2329	2	0.00
14/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2005	2	2005	2	0.00
14/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2158	2	2158	2	0.00
14/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2080	2	2080	2	0.00
14/03/2011	R186 On 05-May-11			Bond Future	9.02	116.0898	9.0150	116.0898	28,849.00
14/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1145	1	1145	1	0.00
14/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1304	1	1304	1	0.00
14/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	77	0	77	0	5,500.00
14/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1000	1	1000	1	0.00
14/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3902	4	3902	4	0.00
14/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9833	10	9833	10	0.00
14/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3273	3	3273	3	0.00
14/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3579	4	3579	4	0.00

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14/03/2011	R186 On 04-August-11			Bond Future	9.12	112.4685	9.1180	112.4685	0.00
14/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	911	1	911	1	0.00
14/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	825	1	825	1	0.00
14/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1004	1	1004	1	0.00
14/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8609	9	8609	9	0.00
14/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9411	10	9411	10	0.00
14/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9005	9	9005	9	0.00
14/03/2011	R186 On 03-November-11			Bond Future	9.22	114.0643	9.2220	114.0643	12,982.00
14/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3729	4	3729	4	0.00
14/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3927	4	3927	4	0.00
14/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3537	3	3537	3	0.00
14/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5935	6	5935	6	0.00
14/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5434	6	5434	6	0.00
14/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5680	6	5680	6	0.00
14/03/2011	R186 On 02-February-12			Bond Future	9.33	110.4502	9.3260	110.4502	0.00
14/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4019	4	4019	4	0.00
14/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4208	4	4208	4	0.00
14/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3835	4	3835	4	0.00
14/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7101	7	7101	7	0.00
14/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6592	7	6592	7	0.00
14/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6842	7	6842	7	0.00
14/03/2011	R201 On 05-May-11			Bond Future	7.48	107.2366	7.4800	107.2366	484.00
14/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1170	1	1170	1	0.00
14/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1285	1	1285	1	0.00
14/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1061	1	1061	1	0.00
14/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	361	0	361	0	0.00
14/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	269	0	269	0	0.00
14/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	312	0	312	0	0.00
14/03/2011	R201 On 04-August-11			Bond Future	7.63	104.3728	7.6300	104.3728	0.00
14/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	548	1	548	1	0.00
14/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	601	1	601	1	0.00
14/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	498	0	498	0	0.00
14/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1789	2	1789	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
14/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1590	2	1590	2	0.00
14/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1688	2	1688	2	0.00
14/03/2011	R201 On 03-November-11			Bond Future	7.80	105.8475	7.7980	105.8475	0.00
14/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1585	2	1585	2	0.00
14/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1504	1	1504	1	0.00
14/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1668	2	1668	2	0.00
14/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	974	1	974	1	0.00
14/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1085	1	1085	1	0.00
14/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1028	1	1028	1	0.00
14/03/2011	R201 On 02-February-12			Bond Future	7.98	102.9972	7.9800	102.9972	0.00
14/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1939	2	1939	2	0.00
14/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1863	2	1863	2	0.00
14/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2016	2	2016	2	0.00
14/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1203	1	1203	1	0.00
14/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1303	1	1303	1	0.00
14/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1253	1	1253	1	0.00
14/03/2011	R202 On 05-May-11			Bond Future	0.29	170.6174	0.2940	170.6174	10,489.00
14/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43691	44	43691	44	0.00
14/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44719	45	44719	45	0.00
14/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42652	43	42652	43	0.00
14/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R203 On 05-May-11			Bond Future	8.54	99.5759	8.5420	99.5759	516.00
14/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	488	0	488	0	0.00
14/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	419	0	419	0	0.00
14/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	566	1	566	1	0.00
14/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1732	2	1732	2	0.00
14/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2072	2	2072	2	0.00
14/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1897	2	1897	2	0.00
14/03/2011	R203 On 04-August-11			Bond Future	8.69	101.0069	8.6880	101.0069	0.00
14/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	585	1	585	1	0.00
14/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	527	0	527	0	0.00

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14/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	644	1	644	1	0.00
14/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3634	4	3634	4	0.00
14/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3996	4	3996	4	0.00
14/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3814	4	3814	4	0.00
14/03/2011	R203 On 03-November-11			Bond Future	8.84	98.2763	8.8440	98.2763	1,416.00
14/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1581	1	1581	1	0.00
14/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1675	2	1675	2	0.00
14/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1490	1	1490	1	0.00
14/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3251	3	3251	3	0.00
14/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2985	3	2985	3	0.00
14/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3116	3	3116	3	0.00
14/03/2011	R203 On 02-February-12			Bond Future	9.01	99.7229	9.0100	99.7229	0.00
14/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2183	2	2183	2	0.00
14/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2283	2	2283	2	0.00
14/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2086	2	2086	2	0.00
14/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3411	4	3411	4	0.00
14/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3178	3	3178	3	0.00
14/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3292	3	3292	3	0.00
14/03/2011	R204 On 05-May-11			Bond Future	8.74	98.7421	8.7370	98.7421	100.00
14/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	656	1	656	1	0.00
14/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	752	1	752	1	0.00
14/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	568	1	568	1	0.00
14/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2116	2	2116	2	0.00
14/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1757	2	1757	2	0.00
14/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1932	2	1932	2	0.00
14/03/2011	R204 On 04-August-11			Bond Future	8.88	96.1346	8.8750	96.1346	0.00
14/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	491	0	491	0	0.00
14/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	543	1	543	1	0.00
14/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	443	0	443	0	0.00
14/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5377	6	5377	6	0.00
14/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4928	5	4928	5	0.00
14/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5150	5	5150	5	0.00
14/03/2011	R204 On 03-November-11			Bond Future	9.02	97.4917	9.0170	97.4917	1,876.00

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14/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2019	2	2019	2	0.00
14/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1911	2	1911	2	0.00
14/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2131	2	2131	2	0.00
14/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3224	3	3224	3	0.00
14/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3512	4	3512	4	0.00
14/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3366	4	3366	4	0.00
14/03/2011	R204 On 02-February-12			Bond Future	9.17	94.8950	9.1650	94.8950	0.00
14/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2674	3	2674	3	0.00
14/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2559	2	2559	2	0.00
14/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2792	3	2792	3	0.00
14/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3350	4	3350	4	0.00
14/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3605	4	3605	4	0.00
14/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3475	4	3475	4	0.00
14/03/2011	R206 On 05-May-11			Bond Future	7.15	103.0849	7.1460	103.0849	0.00
14/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1020	1	1020	1	0.00
14/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	928	1	928	1	0.00
14/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1113	1	1113	1	0.00
14/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	142	0	142	0	0.00
14/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	197	0	197	0	0.00
14/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	169	0	169	0	0.00
14/03/2011	R206 On 04-August-11			Bond Future	7.31	100.8039	7.3090	100.8039	0.00
14/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	445	0	445	0	0.00
14/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	405	0	405	0	0.00
14/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	489	0	489	0	0.00
14/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1060	1	1060	1	0.00
14/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1197	1	1197	1	0.00
14/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1127	1	1127	1	0.00
14/03/2011	R206 On 03-November-11			Bond Future	7.49	102.2291	7.4910	102.2291	0.00
14/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1190	1	1190	1	0.00
14/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1252	1	1252	1	0.00
14/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1131	1	1131	1	0.00
14/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	717	1	717	1	0.00
14/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	641	1	641	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
14/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	678	1	678	1	0.00
14/03/2011	R206 On 02-February-12			Bond Future	7.70	99.9697	7.7030	99.9697	0.00
14/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1332	1	1332	1	0.00
14/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1386	1	1386	1	0.00
14/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1279	1	1279	1	0.00
14/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	844	1	844	1	0.00
14/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	776	1	776	1	0.00
14/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	810	1	810	1	0.00
14/03/2011	R207 On 05-May-11			Bond Future	8.81	92.7355	8.8070	92.7355	1,020.00
14/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	604	1	604	1	0.00
14/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	694	1	694	1	0.00
14/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	523	0	523	0	0.00
14/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2559	3	2559	3	0.00
14/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2154	2	2154	2	0.00
14/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2351	3	2351	3	0.00
14/03/2011	R207 On 04-August-11			Bond Future	8.94	90.4305	8.9350	90.4305	0.00
14/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	796	1	796	1	0.00
14/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	870	1	870	1	0.00
14/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	728	1	728	1	0.00
14/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4860	5	4860	5	0.00
14/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4426	5	4426	5	0.00
14/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4640	5	4640	5	0.00
14/03/2011	R207 On 03-November-11			Bond Future	9.06	91.7075	9.0620	91.7075	600.00
14/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2025	2	2025	2	0.00
14/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1915	2	1915	2	0.00
14/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2139	2	2139	2	0.00
14/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3545	4	3545	4	0.00
14/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3865	4	3865	4	0.00
14/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3703	4	3703	4	0.00
14/03/2011	R207 On 02-February-12			Bond Future	9.19	89.4174	9.1940	89.4174	0.00
14/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2744	3	2744	3	0.00
14/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2625	3	2625	3	0.00
14/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2867	3	2867	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3614	4	3614	4	0.00
14/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3896	4	3896	4	0.00
14/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3752	4	3752	4	0.00
14/03/2011	R208 On 05-May-11			Bond Future	8.86	86.7364	8.8550	86.7364	190.00
14/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	568	1	568	1	0.00
14/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	490	0	490	0	0.00
14/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	654	1	654	1	0.00
14/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2482	3	2482	3	0.00
14/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2928	3	2928	3	0.00
14/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2700	3	2700	3	0.00
14/03/2011	R208 On 04-August-11			Bond Future	8.97	87.9877	8.9690	87.9877	120.00
14/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	766	1	766	1	0.00
14/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	839	1	839	1	0.00
14/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	698	1	698	1	0.00
14/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5287	6	5287	6	0.00
14/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4814	5	4814	5	0.00
14/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5047	5	5047	5	0.00
14/03/2011	R208 On 03-November-11			Bond Future	9.09	85.8352	9.0870	85.8352	5,604.00
14/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2094	2	2094	2	0.00
14/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2212	2	2212	2	0.00
14/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1979	2	1979	2	0.00
14/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4194	4	4194	4	0.00
14/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3848	4	3848	4	0.00
14/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4019	4	4019	4	0.00
14/03/2011	R208 On 02-February-12			Bond Future	9.21	87.0942	9.2060	87.0942	0.00
14/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2970	3	2970	3	0.00
14/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3101	3	3101	3	0.00
14/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2842	3	2842	3	0.00
14/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4263	4	4263	4	0.00
14/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3963	4	3963	4	0.00
14/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4111	4	4111	4	0.00
14/03/2011	R209 On 05-May-11			Bond Future	9.09	72.6280	9.0930	72.6280	21,100.00
14/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	345	0	345	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
14/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	411	0	411	0	0.00
14/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	289	0	289	0	0.00
14/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5420	6	5420	6	0.00
14/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4706	5	4706	5	0.00
14/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5056	5	5056	5	0.00
14/03/2011	R209 On 04-August-11			Bond Future	9.17	73.6704	9.1720	73.6704	0.00
14/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1126	1	1126	1	0.00
14/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1231	1	1231	1	0.00
14/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1029	1	1029	1	0.00
14/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7292	7	7292	7	0.00
14/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	897	1	897	1	0.00
14/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6744	7	6744	7	0.00
14/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6112	6	6112	6	0.00
14/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6422	7	6422	7	0.00
14/03/2011	R209 On 03-November-11			Bond Future	9.25	71.5679	9.2520	71.5679	1,033.00
14/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2279	2	2279	2	0.00
14/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2145	2	2145	2	0.00
14/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2419	2	2419	2	0.00
14/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5862	6	5862	6	0.00
14/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6386	7	6386	7	0.00
14/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6120	6	6120	6	0.00
14/03/2011	R209 On 02-February-12			Bond Future	9.33	72.6214	9.3320	72.6214	0.00
14/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3479	3	3479	3	0.00
14/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3323	3	3323	3	0.00
14/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3639	4	3639	4	0.00
14/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5726	6	5726	6	0.00
14/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6174	6	6174	6	0.00
14/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5946	6	5946	6	0.00
14/03/2011	R211 On 05-May-11			Bond Future	1.61	105.4318	1.6090	105.4318	539.00
14/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2926	3	2926	3	0.00
14/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3196	3	3196	3	0.00
14/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2654	3	2654	3	0.00
14/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11			Bond Future	2.40	104.3211	2.4020	104.3211	2,518.00
14/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1956	2	1956	2	0.00
14/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	983	1	983	1	0.00
14/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1468	1	1468	1	0.00
14/03/2011	R213 On 05-May-11			Bond Future	9.14	81.8133	9.1410	81.8133	0.00
14/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9125	9	9125	9	0.00
14/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10038	10	10038	10	0.00
14/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9580	10	9580	10	0.00
14/03/2011	R213 On 04-August-11			Bond Future	9.23	82.9860	9.2290	82.9860	0.00
14/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10668	11	10668	11	0.00
14/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9760	10	9760	10	0.00
14/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10212	10	10212	10	0.00
14/03/2011	R213 On 03-November-11			Bond Future	9.32	80.6279	9.3190	80.6279	0.00
14/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4833	5	4833	5	0.00
14/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4023	4	4023	4	0.00
14/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4426	5	4426	5	0.00
14/03/2011	R213 On 02-February-12			Bond Future	9.41	81.8115	9.4120	81.8115	0.00
14/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 02-February-12	9.05	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
14/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
14/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3506	4	3506	4	0.00
14/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2727	3	2727	3	0.00
14/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3115	3	3115	3	0.00
14/03/2011	TRT1 On 05-May-11			Index Future	336.54	335.6200	336.5410	335.6200	100.00
14/03/2011	TRT1 On 04-August-11			Index Future	341.17	340.2340	341.1690	340.2340	0.00
15/03/2011	AL7T On 05-May-11			Index Future	369.14	367.8940	369.1360	367.8940	30.00
15/03/2011	AL7T On 04-August-11			Index Future	374.40	373.1360	374.3970	373.1360	0.00
15/03/2011	ALBI On 05-May-11			Index Future	340.57	339.4760	340.5660	339.4760	1,064.00
15/03/2011	ALBI On 04-August-11			Index Future	345.42	344.3140	345.4200	344.3140	0.00
15/03/2011	CAAB On 18-March-11			Can-Do Future	6.97	6.8652	6.9679	6.8652	524,280.00
15/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	122	0	122	0	0.00
15/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	169	0	169	0	0.00
15/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	79	0	79	0	0.00
15/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	11	0	11	0	0.00
15/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	1	0	1	0	0.00
15/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	4	0	4	0	0.00
15/03/2011	CAAC On 18-March-11			Can-Do Future	9.85	9.5879	9.8516	9.5879	7,857.00
15/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	254	0	254	0	0.00
15/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	206	0	206	0	0.00
15/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	303	0	303	0	0.00
15/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	1	0	1	0	0.00
15/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	4	0	4	0	0.00
15/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	2	0	2	0	0.00
15/03/2011	CRD1 On 05-May-11			Index Future	154.56	154.2310	154.5590	154.2310	2.00
15/03/2011	CRD1 On 04-August-11			Index Future	156.68	156.3520	156.6840	156.3520	0.00
15/03/2011	GOVI On 05-May-11			GOVI	341.81	340.7680	341.8130	340.7680	209.00
15/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	71770	8	71770	8	0.00
15/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	71970	8	71970	8	0.00
15/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	71870	8	71870	8	0.00

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15/03/2011	GOVI On 04-August-11			GOVI	346.69	345.6240	346.6850	345.6240	0.00
15/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
15/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	13050	2	13050	2	0.00
15/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	13250	2	13250	2	0.00
15/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	13150	2	13150	2	0.00
15/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2011	IGOV On 05-May-11			Index Future	150.52	150.5260	150.5200	150.5260	61.00
15/03/2011	IGOV On 04-August-11			Index Future	152.67	152.6710	152.6650	152.6710	0.00
15/03/2011	ILBI On 05-May-11			Index Future	407.06	407.2070	407.0630	407.2070	336.00
15/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4230	5.5750	94.4230	6,040.00
15/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.3840	5.5950	94.3840	2,001.00
15/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3580	5.6410	94.3580	3,001.00
15/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3380	5.6500	94.3380	3,890.00
15/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.69	94.2960	5.6920	94.2960	2,000.00
15/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.75	94.2340	5.7540	94.2340	0.00
15/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.83	94.1440	5.8260	94.1440	14,390.00
15/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.5540	6.3880	93.5540	5,390.00
15/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	93.0100	6.9200	93.0100	1,090.00
15/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.44	92.5030	7.4380	92.5030	2,890.00
15/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.85	92.0950	7.8460	92.0950	44,710.00
15/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.25	91.7000	8.2500	91.7000	513.00
15/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
15/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
15/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
15/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
15/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
15/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/03/2011	OTH1 On 05-May-11			Index Future	333.47	332.1460	333.4690	332.1460	3.00
15/03/2011	OTH1 On 04-August-11			Index Future	338.22	336.8790	338.2220	336.8790	0.00
15/03/2011	R157 On 05-May-11			Bond Future	7.86	122.2918	7.8590	122.2918	2,405.00
15/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	609	1	609	1	0.00
15/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	699	1	699	1	0.00
15/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	527	0	527	0	0.00
15/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	452	0	452	0	0.00
15/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1309	1	1309	1	0.00
15/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1178	1	1178	1	0.00
15/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	940	1	940	1	0.00
15/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1055	1	1055	1	0.00
15/03/2011	R157 On 04-August-11			Bond Future	8.02	124.0546	8.0190	124.0546	0.00
15/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	586	1	586	1	0.00
15/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	645	1	645	1	0.00
15/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	532	0	532	0	0.00
15/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2739	3	2739	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
15/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2461	3	2461	3	0.00
15/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2597	3	2597	3	0.00
15/03/2011	R157 On 03-November-11			Bond Future	8.20	119.0013	8.1990	119.0013	3,694.00
15/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1896	2	1896	2	0.00
15/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1994	2	1994	2	0.00
15/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1801	2	1801	2	0.00
15/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1797	2	1797	2	0.00
15/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1632	2	1632	2	0.00
15/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1713	2	1713	2	0.00
15/03/2011	R157 On 02-February-12			Bond Future	8.40	120.7497	8.3980	120.7497	0.00
15/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2331	2	2331	2	0.00
15/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2425	2	2425	2	0.00
15/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2239	2	2239	2	0.00
15/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2065	2	2065	2	0.00
15/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1917	2	1917	2	0.00
15/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1990	2	1990	2	0.00
15/03/2011	R186 On 05-May-11			Bond Future	8.95	116.3335	8.9530	116.3335	28,849.00
15/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1324	1	1324	1	0.00
15/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1501	1	1501	1	0.00
15/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1162	1	1162	1	0.00
15/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	95	0	95	0	5,500.00
15/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3501	4	3501	4	0.00
15/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9288	10	9288	10	0.00
15/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2907	3	2907	3	0.00
15/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3195	4	3195	4	0.00
15/03/2011	R186 On 04-August-11			Bond Future	9.05	112.7160	9.0540	112.7160	0.00
15/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	1019	1	1019	1	0.00
15/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	924	1	924	1	0.00
15/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1120	1	1120	1	0.00
15/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8156	9	8156	9	0.00
15/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8941	9	8941	9	0.00
15/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8544	9	8544	9	0.00
15/03/2011	R186 On 03-November-11			Bond Future	9.16	114.3068	9.1550	114.3068	12,982.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3990	4	3990	4	0.00
15/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3789	4	3789	4	0.00
15/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4196	4	4196	4	0.00
15/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5120	5	5120	5	0.00
15/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5603	6	5603	6	0.00
15/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5358	6	5358	6	0.00
15/03/2011	R186 On 02-February-12			Bond Future	9.26	110.6963	9.2570	110.6963	0.00
15/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4275	4	4275	4	0.00
15/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4084	4	4084	4	0.00
15/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4471	4	4471	4	0.00
15/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6266	7	6266	7	0.00
15/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6761	7	6761	7	0.00
15/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6510	7	6510	7	0.00
15/03/2011	R201 On 05-May-11			Bond Future	7.44	107.3101	7.4420	107.3101	484.00
15/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1252	1	1252	1	0.00
15/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1138	1	1138	1	0.00
15/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1370	1	1370	1	0.00
15/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	232	0	232	0	0.00
15/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	317	0	317	0	0.00
15/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	272	0	272	0	0.00
15/03/2011	R201 On 04-August-11			Bond Future	7.59	104.4473	7.5890	104.4473	0.00
15/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	586	1	586	1	0.00
15/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	642	1	642	1	0.00
15/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	534	0	534	0	0.00
15/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1703	2	1703	2	0.00
15/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1509	2	1509	2	0.00
15/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1603	2	1603	2	0.00
15/03/2011	R201 On 03-November-11			Bond Future	7.75	105.9222	7.7520	105.9222	0.00
15/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1656	2	1656	2	0.00
15/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1741	2	1741	2	0.00
15/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1574	2	1574	2	0.00
15/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1027	1	1027	1	0.00
15/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	919	1	919	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	972	1	972	1	0.00
15/03/2011	R201 On 02-February-12			Bond Future	7.93	103.0712	7.9310	103.0712	0.00
15/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2009	2	2009	2	0.00
15/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2088	2	2088	2	0.00
15/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1932	2	1932	2	0.00
15/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1247	1	1247	1	0.00
15/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1150	1	1150	1	0.00
15/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1198	1	1198	1	0.00
15/03/2011	R202 On 05-May-11			Bond Future	0.29	170.3500	0.2940	170.3500	10,489.00
15/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43691	44	43691	44	0.00
15/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44719	45	44719	45	0.00
15/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42652	43	42652	43	0.00
15/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R203 On 05-May-11			Bond Future	8.49	99.8290	8.4890	99.8290	516.00
15/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	560	0	560	0	0.00
15/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	645	1	645	1	0.00
15/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	482	0	482	0	0.00
15/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1881	2	1881	2	0.00
15/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1557	2	1557	2	0.00
15/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1715	2	1715	2	0.00
15/03/2011	R203 On 04-August-11			Bond Future	8.63	101.2641	8.6320	101.2641	0.00
15/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	643	1	643	1	0.00
15/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	582	1	582	1	0.00
15/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	707	1	707	1	0.00
15/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3439	4	3439	4	0.00
15/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3793	4	3793	4	0.00
15/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3614	4	3614	4	0.00
15/03/2011	R203 On 03-November-11			Bond Future	8.79	98.5366	8.7850	98.5366	1,416.00
15/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1684	2	1684	2	0.00
15/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1589	1	1589	1	0.00
15/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1782	2	1782	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2831	3	2831	3	0.00
15/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3089	3	3089	3	0.00
15/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2958	3	2958	3	0.00
15/03/2011	R203 On 02-February-12			Bond Future	8.95	99.9852	8.9480	99.9852	0.00
15/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2299	2	2299	2	0.00
15/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2198	2	2198	2	0.00
15/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2402	2	2402	2	0.00
15/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3034	3	3034	3	0.00
15/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3259	3	3259	3	0.00
15/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3145	3	3145	3	0.00
15/03/2011	R204 On 05-May-11			Bond Future	8.68	99.0245	8.6840	99.0245	100.00
15/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	746	1	746	1	0.00
15/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	650	1	650	1	0.00
15/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	852	1	852	1	0.00
15/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1573	2	1573	2	0.00
15/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1914	2	1914	2	0.00
15/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1738	2	1738	2	0.00
15/03/2011	R204 On 04-August-11			Bond Future	8.82	96.4183	8.8190	96.4183	0.00
15/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	542	0	542	0	0.00
15/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	598	1	598	1	0.00
15/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	490	0	490	0	0.00
15/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5134	5	5134	5	0.00
15/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4693	5	4693	5	0.00
15/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4911	5	4911	5	0.00
15/03/2011	R204 On 03-November-11			Bond Future	8.96	97.7860	8.9590	97.7860	1,876.00
15/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2142	2	2142	2	0.00
15/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2258	2	2258	2	0.00
15/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2029	2	2029	2	0.00
15/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3340	4	3340	4	0.00
15/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3060	3	3060	3	0.00
15/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3198	3	3198	3	0.00
15/03/2011	R204 On 02-February-12			Bond Future	9.10	95.1891	9.1040	95.1891	0.00
15/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2812	3	2812	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
15/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2933	3	2933	3	0.00
15/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2693	3	2693	3	0.00
15/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3444	4	3444	4	0.00
15/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3195	3	3195	3	0.00
15/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3318	3	3318	3	0.00
15/03/2011	R206 On 05-May-11			Bond Future	7.10	103.2177	7.1020	103.2177	0.00
15/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1099	1	1099	1	0.00
15/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1196	1	1196	1	0.00
15/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1004	1	1004	1	0.00
15/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	166	0	166	0	0.00
15/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	119	0	119	0	0.00
15/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	141	0	141	0	0.00
15/03/2011	R206 On 04-August-11			Bond Future	7.26	100.9400	7.2600	100.9400	0.00
15/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	482	0	482	0	0.00
15/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	440	0	440	0	0.00
15/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	529	0	529	0	0.00
15/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	992	1	992	1	0.00
15/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1125	1	1125	1	0.00
15/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1056	1	1056	1	0.00
15/03/2011	R206 On 03-November-11			Bond Future	7.44	102.3659	7.4350	102.3659	0.00
15/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1256	1	1256	1	0.00
15/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1194	1	1194	1	0.00
15/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1319	1	1319	1	0.00
15/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	597	1	597	1	0.00
15/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	669	1	669	1	0.00
15/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	633	1	633	1	0.00
15/03/2011	R206 On 02-February-12			Bond Future	7.64	100.1072	7.6410	100.1072	0.00
15/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1396	1	1396	1	0.00
15/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1341	1	1341	1	0.00
15/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1451	1	1451	1	0.00
15/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	732	1	732	1	0.00
15/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	797	1	797	1	0.00
15/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	764	1	764	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R207 On 05-May-11			Bond Future	8.74	92.9712	8.7440	92.9712	1,020.00
15/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	706	1	706	1	0.00
15/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	615	1	615	1	0.00
15/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	807	1	807	1	0.00
15/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1912	2	1912	2	0.00
15/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2296	3	2296	3	0.00
15/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2098	2	2098	2	0.00
15/03/2011	R207 On 04-August-11			Bond Future	8.87	90.6705	8.8690	90.6705	0.00
15/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	885	1	885	1	0.00
15/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	965	1	965	1	0.00
15/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	811	1	811	1	0.00
15/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4582	5	4582	5	0.00
15/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4160	4	4160	4	0.00
15/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4367	5	4367	5	0.00
15/03/2011	R207 On 03-November-11			Bond Future	8.99	91.9515	8.9930	91.9515	600.00
15/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2177	2	2177	2	0.00
15/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2297	2	2297	2	0.00
15/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2061	2	2061	2	0.00
15/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3644	4	3644	4	0.00
15/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3336	4	3336	4	0.00
15/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3487	4	3487	4	0.00
15/03/2011	R207 On 02-February-12			Bond Future	9.12	89.6647	9.1230	89.6647	0.00
15/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2915	3	2915	3	0.00
15/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3042	3	3042	3	0.00
15/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2791	3	2791	3	0.00
15/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3694	4	3694	4	0.00
15/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3422	4	3422	4	0.00
15/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3556	4	3556	4	0.00
15/03/2011	R208 On 05-May-11			Bond Future	8.80	87.0431	8.8020	87.0431	190.00
15/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	648	1	648	1	0.00
15/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	743	1	743	1	0.00
15/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	561	0	561	0	0.00
15/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2685	3	2685	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
15/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2257	2	2257	2	0.00
15/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2466	3	2466	3	0.00
15/03/2011	R208 On 04-August-11			Bond Future	8.92	88.2986	8.9150	88.2986	120.00
15/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	837	1	837	1	0.00
15/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	915	1	915	1	0.00
15/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	764	1	764	1	0.00
15/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5040	5	5040	5	0.00
15/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4577	5	4577	5	0.00
15/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4806	5	4806	5	0.00
15/03/2011	R208 On 03-November-11			Bond Future	9.03	86.1498	9.0300	86.1498	5,604.00
15/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2223	2	2223	2	0.00
15/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2104	2	2104	2	0.00
15/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2347	2	2347	2	0.00
15/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3661	4	3661	4	0.00
15/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3998	4	3998	4	0.00
15/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3826	4	3826	4	0.00
15/03/2011	R208 On 02-February-12			Bond Future	9.15	87.4175	9.1470	87.4175	0.00
15/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3119	3	3119	3	0.00
15/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2987	3	2987	3	0.00
15/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3254	3	3254	3	0.00
15/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3792	4	3792	4	0.00
15/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4083	4	4083	4	0.00
15/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3935	4	3935	4	0.00
15/03/2011	R209 On 05-May-11			Bond Future	9.04	72.8238	9.0360	72.8238	21,100.00
15/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	407	0	407	0	0.00
15/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	342	0	342	0	0.00
15/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	482	0	482	0	0.00
15/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4345	5	4345	5	0.00
15/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5041	5	5041	5	0.00
15/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4686	5	4686	5	0.00
15/03/2011	R209 On 04-August-11			Bond Future	9.11	73.8782	9.1140	73.8782	0.00
15/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1235	1	1235	1	0.00
15/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1348	1	1348	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7638	7	7638	7	0.00
15/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1131	1	1131	1	0.00
15/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6413	7	6413	7	0.00
15/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	809	1	809	1	0.00
15/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5795	6	5795	6	0.00
15/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6098	6	6098	6	0.00
15/03/2011	R209 On 03-November-11			Bond Future	9.19	71.7800	9.1920	71.7800	1,033.00
15/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2439	2	2439	2	0.00
15/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2586	2	2586	2	0.00
15/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2299	2	2299	2	0.00
15/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6098	6	6098	6	0.00
15/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5587	6	5587	6	0.00
15/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5837	6	5837	6	0.00
15/03/2011	R209 On 02-February-12			Bond Future	9.27	72.8304	9.2700	72.8304	0.00
15/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3677	3	3677	3	0.00
15/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3842	4	3842	4	0.00
15/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3514	3	3514	3	0.00
15/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5914	6	5914	6	0.00
15/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5478	6	5478	6	0.00
15/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5694	6	5694	6	0.00
15/03/2011	R211 On 05-May-11			Bond Future	1.61	105.5382	1.6090	105.5382	539.00
15/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2926	3	2926	3	0.00
15/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3196	3	3196	3	0.00
15/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2654	3	2654	3	0.00
15/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
15/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0235	2.4020	104.0235	2,518.00
15/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1956	2	1956	2	0.00
15/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	983	1	983	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1468	1	1468	1	0.00
15/03/2011	R213 On 05-May-11			Bond Future	9.08	81.8980	9.0840	81.8980	0.00
15/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9597	10	9597	10	0.00
15/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8684	9	8684	9	0.00
15/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9138	10	9138	10	0.00
15/03/2011	R213 On 04-August-11			Bond Future	9.17	83.0769	9.1700	83.0769	0.00
15/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9310	10	9310	10	0.00
15/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10219	11	10219	11	0.00
15/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9763	10	9763	10	0.00
15/03/2011	R213 On 03-November-11			Bond Future	9.26	80.7174	9.2590	80.7174	0.00
15/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4383	5	4383	5	0.00
15/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3573	4	3573	4	0.00
15/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3976	4	3976	4	0.00
15/03/2011	R213 On 02-February-12			Bond Future	9.35	81.8995	9.3500	81.8995	0.00
15/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
15/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3049	4	3049	4	0.00
15/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2270	3	2270	3	0.00
15/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2658	3	2658	3	0.00
15/03/2011	TRT1 On 05-May-11			Index Future	337.59	336.5410	337.5930	336.5410	100.00
15/03/2011	TRT1 On 04-August-11			Index Future	342.24	341.1690	342.2360	341.1690	0.00
16/03/2011	AL7T On 05-May-11			Index Future	368.29	369.1360	368.2910	369.1360	30.00
16/03/2011	AL7T On 04-August-11			Index Future	373.54	374.3970	373.5410	374.3970	0.00

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16/03/2011	ALBI On 05-May-11			Index Future	339.79	340.5660	339.7940	340.5660	1,064.00
16/03/2011	ALBI On 04-August-11			Index Future	344.64	345.4200	344.6380	345.4200	0.00
16/03/2011	CAAB On 18-March-11			Can-Do Future	6.98	6.9679	6.9756	6.9679	524,280.00
16/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	127	0	127	0	0.00
16/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	176	0	176	0	0.00
16/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	81	0	81	0	0.00
16/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	5	0	5	0	0.00
16/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	0	0	0	0	0.00
16/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	1	0	1	0	0.00
16/03/2011	CAAC On 18-March-11			Can-Do Future	9.85	9.8516	9.8452	9.8516	7,857.00
16/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	246	0	246	0	0.00
16/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	197	0	197	0	0.00
16/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	295	0	295	0	0.00
16/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	0	0	0	0	0.00
16/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	2	0	2	0	0.00
16/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	1	0	1	0	0.00
16/03/2011	CRD1 On 05-May-11			Index Future	154.31	154.5590	154.3110	154.5590	2.00
16/03/2011	CRD1 On 04-August-11			Index Future	156.43	156.6840	156.4340	156.6840	0.00
16/03/2011	GOVI On 05-May-11			GOVI	341.04	341.8130	341.0380	341.8130	209.00
16/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
16/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
16/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
16/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	79720	7	79720	7	0.00
16/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	79520	7	79520	7	0.00
16/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	79620	7	79620	7	0.00
16/03/2011	GOVI On 04-August-11			GOVI	345.90	346.6850	345.8990	346.6850	0.00
16/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
16/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
16/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
16/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	20910	1	20910	1	0.00
16/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	21110	1	21110	1	0.00
16/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	21010	1	21010	1	0.00
16/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	IGOV On 05-May-11			Index Future	150.51	150.5200	150.5090	150.5200	61.00
16/03/2011	IGOV On 04-August-11			Index Future	152.65	152.6650	152.6540	152.6650	0.00
16/03/2011	ILBI On 05-May-11			Index Future	407.14	407.0630	407.1370	407.0630	336.00
16/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.58	94.4250	5.5750	94.4250	0.00
16/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4050	5.5910	94.4050	2,001.00
16/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3590	5.6310	94.3590	3,001.00
16/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3500	5.6490	94.3500	3,890.00
16/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.69	94.3080	5.6880	94.3080	2,000.00
16/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.75	94.2460	5.7530	94.2460	0.00
16/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.83	94.1740	5.8320	94.1740	14,390.00
16/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.6120	6.3960	93.6120	5,390.00
16/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0800	6.9540	93.0800	1,090.00
16/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.46	92.5620	7.4630	92.5620	2,890.00
16/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.87	92.1540	7.8660	92.1540	44,710.00
16/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.26	91.7500	8.2600	91.7500	513.00
16/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
16/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
16/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	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
16/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
16/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
16/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
16/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/03/2011	OTH1 On 05-May-11			Index Future	332.72	333.4690	332.7170	333.4690	3.00
16/03/2011	OTH1 On 04-August-11			Index Future	337.46	338.2220	337.4600	338.2220	0.00
16/03/2011	R157 On 05-May-11			Bond Future	7.91	122.4671	7.9050	122.4671	2,405.00
16/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	526	1	526	1	0.00
16/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	609	1	609	1	0.00
16/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	385	0	385	0	0.00
16/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	452	1	452	1	0.00
16/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1290	1	1290	1	0.00
16/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1429	1	1429	1	0.00
16/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1038	1	1038	1	0.00
16/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1159	1	1159	1	0.00
16/03/2011	R157 On 04-August-11			Bond Future	8.07	124.2346	8.0690	124.2346	0.00
16/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	530	1	530	1	0.00
16/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	479	1	479	1	0.00
16/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	585	1	585	1	0.00
16/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2592	2	2592	2	0.00
16/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2878	3	2878	3	0.00
16/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2733	3	2733	3	0.00
16/03/2011	R157 On 03-November-11			Bond Future	8.25	119.1844	8.2530	119.1844	3,694.00
16/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1792	2	1792	2	0.00
16/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1700	2	1700	2	0.00
16/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1887	2	1887	2	0.00
16/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1719	2	1719	2	0.00
16/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1890	2	1890	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
16/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1803	2	1803	2	0.00
16/03/2011	R157 On 02-February-12			Bond Future	8.46	120.9338	8.4570	120.9338	0.00
16/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2223	2	2223	2	0.00
16/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2134	2	2134	2	0.00
16/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2315	2	2315	2	0.00
16/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2005	2	2005	2	0.00
16/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2157	2	2157	2	0.00
16/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2079	2	2079	2	0.00
16/03/2011	R186 On 05-May-11			Bond Future	8.97	116.8961	8.9740	116.8961	28,849.00
16/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1235	1	1235	1	0.00
16/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1405	2	1405	2	0.00
16/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	82	0	82	0	5,500.00
16/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1080	1	1080	1	0.00
16/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3610	4	3610	4	0.00
16/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9466	9	9466	9	0.00
16/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3002	3	3002	3	0.00
16/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3297	3	3297	3	0.00
16/03/2011	R186 On 04-August-11			Bond Future	9.08	113.2850	9.0760	113.2850	0.00
16/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	969	1	969	1	0.00
16/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1067	1	1067	1	0.00
16/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	878	1	878	1	0.00
16/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9091	9	9091	9	0.00
16/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8299	8	8299	8	0.00
16/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8690	9	8690	9	0.00
16/03/2011	R186 On 03-November-11			Bond Future	9.18	114.8904	9.1780	114.8904	12,982.00
16/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3885	4	3885	4	0.00
16/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4089	4	4089	4	0.00
16/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3688	4	3688	4	0.00
16/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5703	6	5703	6	0.00
16/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5214	5	5214	5	0.00
16/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5453	5	5453	5	0.00
16/03/2011	R186 On 02-February-12			Bond Future	9.28	111.2851	9.2800	111.2851	0.00
16/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4178	4	4178	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
16/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4371	4	4371	4	0.00
16/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3989	4	3989	4	0.00
16/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6863	7	6863	7	0.00
16/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6362	6	6362	6	0.00
16/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6609	7	6609	7	0.00
16/03/2011	R201 On 05-May-11			Bond Future	7.51	107.4316	7.5050	107.4316	484.00
16/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1103	1	1103	1	0.00
16/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1216	1	1216	1	0.00
16/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	996	1	996	1	0.00
16/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	376	0	376	0	0.00
16/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	280	0	280	0	0.00
16/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	325	0	325	0	0.00
16/03/2011	R201 On 04-August-11			Bond Future	7.66	104.5695	7.6570	104.5695	0.00
16/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	515	1	515	1	0.00
16/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	467	1	467	1	0.00
16/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	566	1	566	1	0.00
16/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1635	2	1635	2	0.00
16/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1838	2	1838	2	0.00
16/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1735	2	1735	2	0.00
16/03/2011	R201 On 03-November-11			Bond Future	7.83	106.0496	7.8270	106.0496	0.00
16/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1534	2	1534	2	0.00
16/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1455	2	1455	2	0.00
16/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1615	2	1615	2	0.00
16/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1001	1	1001	1	0.00
16/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1116	1	1116	1	0.00
16/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1057	1	1057	1	0.00
16/03/2011	R201 On 02-February-12			Bond Future	8.01	103.1964	8.0120	103.1964	0.00
16/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1887	2	1887	2	0.00
16/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1813	2	1813	2	0.00
16/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1963	2	1963	2	0.00
16/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1232	1	1232	1	0.00
16/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1335	1	1335	1	0.00
16/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1282	1	1282	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
16/03/2011	R202 On 05-May-11			Bond Future	0.29	170.3500	0.2860	170.3500	10,489.00
16/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43928	44	43928	44	0.00
16/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44956	45	44956	45	0.00
16/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42890	43	42890	43	0.00
16/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
16/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
16/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
16/03/2011	R203 On 05-May-11			Bond Future	8.53	100.0828	8.5310	100.0828	516.00
16/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	487	1	487	1	0.00
16/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	416	0	416	0	0.00
16/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	565	1	565	1	0.00
16/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1678	2	1678	2	0.00
16/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2016	2	2016	2	0.00
16/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1843	2	1843	2	0.00
16/03/2011	R203 On 04-August-11			Bond Future	8.68	101.5221	8.6750	101.5221	0.00
16/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	590	1	590	1	0.00
16/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	650	1	650	1	0.00
16/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	532	1	532	1	0.00
16/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3941	4	3941	4	0.00
16/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3580	3	3580	3	0.00
16/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3759	4	3759	4	0.00
16/03/2011	R203 On 03-November-11			Bond Future	8.83	98.7978	8.8300	98.7978	1,416.00
16/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1596	2	1596	2	0.00
16/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1692	2	1692	2	0.00
16/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1505	2	1505	2	0.00
16/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3204	3	3204	3	0.00
16/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2940	3	2940	3	0.00
16/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3069	3	3069	3	0.00
16/03/2011	R203 On 02-February-12			Bond Future	9.00	100.2483	8.9960	100.2483	0.00
16/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2202	2	2202	2	0.00
16/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2302	2	2302	2	0.00
16/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2103	2	2103	2	0.00
16/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3368	3	3368	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
16/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3138	3	3138	3	0.00
16/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3252	3	3252	3	0.00
16/03/2011	R204 On 05-May-11			Bond Future	8.71	99.3080	8.7100	99.3080	100.00
16/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	685	1	685	1	0.00
16/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	785	1	785	1	0.00
16/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	593	1	593	1	0.00
16/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1996	2	1996	2	0.00
16/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1646	2	1646	2	0.00
16/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1817	2	1817	2	0.00
16/03/2011	R204 On 04-August-11			Bond Future	8.85	96.7081	8.8460	96.7081	0.00
16/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	510	1	510	1	0.00
16/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	460	0	460	0	0.00
16/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	563	1	563	1	0.00
16/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4798	5	4798	5	0.00
16/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5244	5	5244	5	0.00
16/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5019	5	5019	5	0.00
16/03/2011	R204 On 03-November-11			Bond Future	8.99	98.0765	8.9870	98.0765	1,876.00
16/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2074	2	2074	2	0.00
16/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1963	2	1963	2	0.00
16/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2188	2	2188	2	0.00
16/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3131	3	3131	3	0.00
16/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3414	3	3414	3	0.00
16/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3270	3	3270	3	0.00
16/03/2011	R204 On 02-February-12			Bond Future	9.13	95.4844	9.1330	95.4844	0.00
16/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2739	3	2739	3	0.00
16/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2622	3	2622	3	0.00
16/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2858	3	2858	3	0.00
16/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3261	3	3261	3	0.00
16/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3513	3	3513	3	0.00
16/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3386	3	3386	3	0.00
16/03/2011	R206 On 05-May-11			Bond Future	7.16	103.3241	7.1610	103.3241	0.00
16/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	985	1	985	1	0.00
16/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	894	1	894	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
16/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1078	1	1078	1	0.00
16/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	144	0	144	0	0.00
16/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	199	0	199	0	0.00
16/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	170	0	170	0	0.00
16/03/2011	R206 On 04-August-11			Bond Future	7.33	101.0477	7.3250	101.0477	0.00
16/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	428	0	428	0	0.00
16/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	471	1	471	1	0.00
16/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	389	0	389	0	0.00
16/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1217	1	1217	1	0.00
16/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1077	1	1077	1	0.00
16/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1145	1	1145	1	0.00
16/03/2011	R206 On 03-November-11			Bond Future	7.51	102.4770	7.5080	102.4770	0.00
16/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1167	1	1167	1	0.00
16/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1227	1	1227	1	0.00
16/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1108	1	1108	1	0.00
16/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	728	1	728	1	0.00
16/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	650	1	650	1	0.00
16/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	689	1	689	1	0.00
16/03/2011	R206 On 02-February-12			Bond Future	7.72	100.2167	7.7240	100.2167	0.00
16/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1308	1	1308	1	0.00
16/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1361	1	1361	1	0.00
16/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1255	1	1255	1	0.00
16/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	857	1	857	1	0.00
16/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	788	1	788	1	0.00
16/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	823	1	823	1	0.00
16/03/2011	R207 On 05-May-11			Bond Future	8.78	93.3263	8.7750	93.3263	1,020.00
16/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	638	1	638	1	0.00
16/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	732	1	732	1	0.00
16/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	552	1	552	1	0.00
16/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2408	2	2408	2	0.00
16/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2012	2	2012	2	0.00
16/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2205	2	2205	2	0.00
16/03/2011	R207 On 04-August-11			Bond Future	8.90	91.0320	8.9020	91.0320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	830	1	830	1	0.00
16/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	759	1	759	1	0.00
16/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	906	1	906	1	0.00
16/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4282	4	4282	4	0.00
16/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4711	5	4711	5	0.00
16/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4493	4	4493	4	0.00
16/03/2011	R207 On 03-November-11			Bond Future	9.03	92.3192	9.0270	92.3192	600.00
16/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2093	2	2093	2	0.00
16/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1979	2	1979	2	0.00
16/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2210	2	2210	2	0.00
16/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3430	3	3430	3	0.00
16/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3743	4	3743	4	0.00
16/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3584	3	3584	3	0.00
16/03/2011	R207 On 02-February-12			Bond Future	9.16	90.0322	9.1580	90.0322	0.00
16/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2822	3	2822	3	0.00
16/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2701	3	2701	3	0.00
16/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2948	3	2948	3	0.00
16/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3509	3	3509	3	0.00
16/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3786	4	3786	4	0.00
16/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3644	4	3644	4	0.00
16/03/2011	R208 On 05-May-11			Bond Future	8.83	87.3572	8.8330	87.3572	190.00
16/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	582	1	582	1	0.00
16/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	501	1	501	1	0.00
16/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	671	1	671	1	0.00
16/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2368	2	2368	2	0.00
16/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2808	3	2808	3	0.00
16/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2584	2	2584	2	0.00
16/03/2011	R208 On 04-August-11			Bond Future	8.95	88.6109	8.9460	88.6109	120.00
16/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	786	1	786	1	0.00
16/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	861	1	861	1	0.00
16/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	716	1	716	1	0.00
16/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5172	5	5172	5	0.00
16/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4703	5	4703	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
16/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4934	5	4934	5	0.00
16/03/2011	R208 On 03-November-11			Bond Future	9.06	86.4715	9.0630	86.4715	5,604.00
16/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2138	2	2138	2	0.00
16/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2259	2	2259	2	0.00
16/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2021	2	2021	2	0.00
16/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4101	4	4101	4	0.00
16/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3760	4	3760	4	0.00
16/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3928	4	3928	4	0.00
16/03/2011	R208 On 02-February-12			Bond Future	9.18	87.7424	9.1820	87.7424	0.00
16/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3021	3	3021	3	0.00
16/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3154	3	3154	3	0.00
16/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2892	3	2892	3	0.00
16/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4181	4	4181	4	0.00
16/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3885	4	3885	4	0.00
16/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4030	4	4030	4	0.00
16/03/2011	R209 On 05-May-11			Bond Future	9.06	73.2561	9.0580	73.2561	21,100.00
16/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	367	0	367	0	0.00
16/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	437	0	437	0	0.00
16/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	307	0	307	0	0.00
16/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5173	5	5173	5	0.00
16/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4467	4	4467	4	0.00
16/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4813	5	4813	5	0.00
16/03/2011	R209 On 04-August-11			Bond Future	9.14	74.3118	9.1360	74.3118	0.00
16/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1181	1	1181	1	0.00
16/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1290	1	1290	1	0.00
16/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1080	1	1080	1	0.00
16/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7495	8	7495	8	0.00
16/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	831	1	831	1	0.00
16/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6527	6	6527	6	0.00
16/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5902	6	5902	6	0.00
16/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6209	6	6209	6	0.00
16/03/2011	R209 On 03-November-11			Bond Future	9.22	72.2222	9.2150	72.2222	1,033.00
16/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2366	2	2366	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
16/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2229	2	2229	2	0.00
16/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2510	3	2510	3	0.00
16/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5681	6	5681	6	0.00
16/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6198	6	6198	6	0.00
16/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5934	6	5934	6	0.00
16/03/2011	R209 On 02-February-12			Bond Future	9.29	73.2808	9.2940	73.2808	0.00
16/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3589	4	3589	4	0.00
16/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3753	4	3753	4	0.00
16/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3429	4	3429	4	0.00
16/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6004	6	6004	6	0.00
16/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5564	5	5564	5	0.00
16/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5781	6	5781	6	0.00
16/03/2011	R211 On 05-May-11			Bond Future	1.61	105.5382	1.6130	105.5382	539.00
16/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2903	3	2903	3	0.00
16/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3174	3	3174	3	0.00
16/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2632	3	2632	3	0.00
16/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
16/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
16/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
16/03/2011	R212 On 05-May-11			Bond Future	2.40	104.0235	2.4040	104.0235	2,518.00
16/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1976	2	1976	2	0.00
16/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1002	1	1002	1	0.00
16/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1487	1	1487	1	0.00
16/03/2011	R213 On 05-May-11			Bond Future	9.11	82.3392	9.1060	82.3392	0.00
16/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8854	9	8854	9	0.00
16/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9767	10	9767	10	0.00
16/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9309	9	9309	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	R213 On 04-August-11			Bond Future	9.19	83.5264	9.1930	83.5264	0.00
16/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10395	10	10395	10	0.00
16/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9486	9	9486	9	0.00
16/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9939	10	9939	10	0.00
16/03/2011	R213 On 03-November-11			Bond Future	9.28	81.1672	9.2820	81.1672	0.00
16/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4556	4	4556	4	0.00
16/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3746	4	3746	4	0.00
16/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4149	4	4149	4	0.00
16/03/2011	R213 On 02-February-12			Bond Future	9.37	82.3567	9.3740	82.3567	0.00
16/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
16/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3226	3	3226	3	0.00
16/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2448	2	2448	2	0.00
16/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2835	3	2835	3	0.00
16/03/2011	TRT1 On 05-May-11			Index Future	336.80	337.5930	336.7980	337.5930	100.00
16/03/2011	TRT1 On 04-August-11			Index Future	341.43	342.2360	341.4320	342.2360	0.00
17/03/2011	AL7T On 05-May-11			Index Future	366.93	368.2910	366.9280	368.2910	30.00
17/03/2011	AL7T On 04-August-11			Index Future	372.16	373.5410	372.1600	373.5410	0.00
17/03/2011	ALBI On 05-May-11			Index Future	338.68	339.7940	338.6750	339.7940	1,061.00
17/03/2011	ALBI On 04-August-11			Index Future	343.50	344.6380	343.5040	344.6380	0.00
17/03/2011	CAAB On 18-March-11			Can-Do Future	7.08	6.9756	7.0756	6.9756	524,280.00
17/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	226	0	226	0	0.00
17/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	176	0	176	0	0.00
17/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	276	0	276	0	0.00
17/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	0	0	0	0	0.00
17/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do 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
17/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	0	0	0	0	0.00
17/03/2011	CAAC On 18-March-11			Can-Do Future	10.03	9.8452	10.0266	9.8452	7,857.00
17/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	427	0	427	0	0.00
17/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	477	0	477	0	0.00
17/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	377	0	377	0	0.00
17/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	0	0	0	0	0.00
17/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	0	0	0	0	0.00
17/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	0	0	0	0	0.00
17/03/2011	CRD1 On 05-May-11			Index Future	154.03	154.3110	154.0330	154.3110	2.00
17/03/2011	CRD1 On 04-August-11			Index Future	156.15	156.4340	156.1530	156.4340	0.00
17/03/2011	GOVI On 05-May-11			GOVI	339.95	341.0380	339.9490	341.0380	209.00
17/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
17/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
17/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
17/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	90610	8	90610	8	0.00
17/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	90410	8	90410	8	0.00
17/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	90510	8	90510	8	0.00
17/03/2011	GOVI On 04-August-11			GOVI	344.80	345.8990	344.7960	345.8990	0.00
17/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
17/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
17/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
17/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	32140	2	32140	2	0.00
17/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	31940	2	31940	2	0.00
17/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	32040	2	32040	2	0.00
17/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2011	IGOV On 05-May-11			Index Future	150.36	150.5090	150.3610	150.5090	61.00
17/03/2011	IGOV On 04-August-11			Index Future	152.51	152.6540	152.5050	152.6540	0.00
17/03/2011	ILBI On 05-May-11			Index Future	406.77	407.1370	406.7710	407.1370	336.00
17/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.4090	5.6120	94.4090	2,001.00
17/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3690	5.6410	94.3690	3,001.00
17/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.67	94.3510	5.6690	94.3510	3,890.00
17/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.3120	5.7170	94.3120	2,000.00
17/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.80	94.2470	5.8010	94.2470	0.00
17/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.87	94.1680	5.8660	94.1680	14,390.00
17/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.46	93.6040	6.4560	93.6040	5,390.00
17/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.01	93.0460	7.0120	93.0460	1,090.00
17/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.54	92.5370	7.5390	92.5370	2,890.00
17/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.95	92.1340	7.9520	92.1340	44,710.00
17/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.33	91.7400	8.3320	91.7400	513.00
17/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.71	6.2660	8.7100	6.2660	0.00
17/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
17/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
17/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
17/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
17/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
17/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
17/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/03/2011	OTH1 On 05-May-11			Index Future	331.44	332.7170	331.4410	332.7170	3.00
17/03/2011	OTH1 On 04-August-11			Index Future	336.17	337.4600	336.1670	337.4600	0.00
17/03/2011	R157 On 05-May-11			Bond Future	7.97	122.2796	7.9710	122.2796	2,405.00
17/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	424	1	424	1	0.00
17/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	496	1	496	1	0.00
17/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	303	0	303	0	0.00
17/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	360	0	360	0	0.00
17/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1467	1	1467	1	0.00
17/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1615	1	1615	1	0.00
17/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1193	1	1193	1	0.00
17/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1326	1	1326	1	0.00
17/03/2011	R157 On 04-August-11			Bond Future	8.14	124.0431	8.1400	124.0431	0.00
17/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	458	1	458	1	0.00
17/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	413	0	413	0	0.00
17/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	508	1	508	1	0.00
17/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2786	3	2786	3	0.00
17/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3083	3	3083	3	0.00
17/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2932	3	2932	3	0.00
17/03/2011	R157 On 03-November-11			Bond Future	8.33	118.9905	8.3300	118.9905	3,694.00
17/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1652	2	1652	2	0.00
17/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1564	2	1564	2	0.00
17/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1743	2	1743	2	0.00
17/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1850	2	1850	2	0.00
17/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2030	2	2030	2	0.00
17/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1938	2	1938	2	0.00
17/03/2011	R157 On 02-February-12			Bond Future	8.54	120.7364	8.5410	120.7364	0.00
17/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2077	2	2077	2	0.00
17/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	1992	2	1992	2	0.00
17/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2165	2	2165	2	0.00
17/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2135	2	2135	2	0.00
17/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2296	2	2296	2	0.00
17/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2214	2	2214	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
17/03/2011	R186 On 05-May-11			Bond Future	9.03	116.7050	9.0290	116.7050	28,849.00
17/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1047	1	1047	1	0.00
17/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1200	1	1200	1	0.00
17/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	61	0	61	0	5,500.00
17/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	909	1	909	1	0.00
17/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3937	4	3937	4	0.00
17/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9943	9	9943	9	0.00
17/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3295	3	3295	3	0.00
17/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3607	3	3607	3	0.00
17/03/2011	R186 On 04-August-11			Bond Future	9.13	113.0889	9.1330	113.0889	0.00
17/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	861	1	861	1	0.00
17/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	951	1	951	1	0.00
17/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	777	1	777	1	0.00
17/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9496	9	9496	9	0.00
17/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8688	8	8688	8	0.00
17/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9088	9	9088	9	0.00
17/03/2011	R186 On 03-November-11			Bond Future	9.24	114.6896	9.2370	114.6896	12,982.00
17/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3641	4	3641	4	0.00
17/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3836	4	3836	4	0.00
17/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3452	4	3452	4	0.00
17/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5980	6	5980	6	0.00
17/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5473	5	5473	5	0.00
17/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5722	5	5722	5	0.00
17/03/2011	R186 On 02-February-12			Bond Future	9.34	111.0883	9.3410	111.0883	0.00
17/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3940	4	3940	4	0.00
17/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4126	4	4126	4	0.00
17/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3758	4	3758	4	0.00
17/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7151	7	7151	7	0.00
17/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6637	6	6637	6	0.00
17/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6891	7	6891	7	0.00
17/03/2011	R201 On 05-May-11			Bond Future	7.53	107.2302	7.5300	107.2302	484.00
17/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1043	1	1043	1	0.00
17/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1153	1	1153	1	0.00

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17/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	939	1	939	1	0.00
17/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	399	0	399	0	0.00
17/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	296	0	296	0	0.00
17/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	344	0	344	0	0.00
17/03/2011	R201 On 04-August-11			Bond Future	7.68	104.3669	7.6840	104.3669	0.00
17/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	487	1	487	1	0.00
17/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	441	0	441	0	0.00
17/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	536	1	536	1	0.00
17/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1685	2	1685	2	0.00
17/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1892	2	1892	2	0.00
17/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1787	2	1787	2	0.00
17/03/2011	R201 On 03-November-11			Bond Future	7.86	105.8420	7.8560	105.8420	0.00
17/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1486	2	1486	2	0.00
17/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1408	1	1408	1	0.00
17/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1566	2	1566	2	0.00
17/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1032	1	1032	1	0.00
17/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1149	1	1149	1	0.00
17/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1089	1	1089	1	0.00
17/03/2011	R201 On 02-February-12			Bond Future	8.05	102.9896	8.0450	102.9896	0.00
17/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1837	2	1837	2	0.00
17/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1764	2	1764	2	0.00
17/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1912	2	1912	2	0.00
17/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1265	1	1265	1	0.00
17/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1370	1	1370	1	0.00
17/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1317	1	1317	1	0.00
17/03/2011	R202 On 05-May-11			Bond Future	0.30	170.5876	0.2950	170.5876	10,489.00
17/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43661	44	43661	44	0.00
17/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44689	45	44689	45	0.00
17/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42622	43	42622	43	0.00
17/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
17/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/03/2011	R203 On 05-May-11			Bond Future	8.60	99.8816	8.5960	99.8816	516.00

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17/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	391	0	391	0	0.00
17/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	331	0	331	0	0.00
17/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	458	1	458	1	0.00
17/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1882	2	1882	2	0.00
17/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2241	2	2241	2	0.00
17/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2058	2	2058	2	0.00
17/03/2011	R203 On 04-August-11			Bond Future	8.74	101.3239	8.7440	101.3239	0.00
17/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	513	1	513	1	0.00
17/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	568	1	568	1	0.00
17/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	461	1	461	1	0.00
17/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4187	4	4187	4	0.00
17/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3815	4	3815	4	0.00
17/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3999	4	3999	4	0.00
17/03/2011	R203 On 03-November-11			Bond Future	8.90	98.5985	8.9030	98.5985	1,416.00
17/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1464	2	1464	2	0.00
17/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1554	2	1554	2	0.00
17/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1377	2	1377	2	0.00
17/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3398	3	3398	3	0.00
17/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3125	3	3125	3	0.00
17/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3260	3	3260	3	0.00
17/03/2011	R203 On 02-February-12			Bond Future	9.07	100.0445	9.0730	100.0445	0.00
17/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2054	2	2054	2	0.00
17/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2150	2	2150	2	0.00
17/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1960	2	1960	2	0.00
17/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3551	3	3551	3	0.00
17/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3311	3	3311	3	0.00
17/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3430	3	3430	3	0.00
17/03/2011	R204 On 05-May-11			Bond Future	8.77	99.1688	8.7650	99.1688	100.00
17/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	576	1	576	1	0.00
17/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	666	1	666	1	0.00
17/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	495	1	495	1	0.00
17/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2192	2	2192	2	0.00
17/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1820	2	1820	2	0.00

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17/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2001	2	2001	2	0.00
17/03/2011	R204 On 04-August-11			Bond Future	8.90	96.5682	8.9040	96.5682	0.00
17/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	450	1	450	1	0.00
17/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	405	0	405	0	0.00
17/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	499	1	499	1	0.00
17/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5034	5	5034	5	0.00
17/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5489	5	5489	5	0.00
17/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5259	5	5259	5	0.00
17/03/2011	R204 On 03-November-11			Bond Future	9.05	97.9362	9.0480	97.9362	1,876.00
17/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1937	2	1937	2	0.00
17/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1831	2	1831	2	0.00
17/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2046	2	2046	2	0.00
17/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3293	3	3293	3	0.00
17/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3587	3	3587	3	0.00
17/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3438	3	3438	3	0.00
17/03/2011	R204 On 02-February-12			Bond Future	9.20	95.3439	9.1970	95.3439	0.00
17/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2587	3	2587	3	0.00
17/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2475	3	2475	3	0.00
17/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2703	3	2703	3	0.00
17/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3415	3	3415	3	0.00
17/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3675	4	3675	4	0.00
17/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3543	3	3543	3	0.00
17/03/2011	R206 On 05-May-11			Bond Future	7.20	103.1815	7.1960	103.1815	0.00
17/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	918	1	918	1	0.00
17/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	830	1	830	1	0.00
17/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1009	1	1009	1	0.00
17/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	159	0	159	0	0.00
17/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	219	0	219	0	0.00
17/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	188	0	188	0	0.00
17/03/2011	R206 On 04-August-11			Bond Future	7.37	100.9048	7.3650	100.9048	0.00
17/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	395	0	395	0	0.00
17/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	437	0	437	0	0.00
17/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	358	0	358	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
17/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1273	1	1273	1	0.00
17/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1131	1	1131	1	0.00
17/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1200	1	1200	1	0.00
17/03/2011	R206 On 03-November-11			Bond Future	7.55	102.3322	7.5520	102.3322	0.00
17/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1114	1	1114	1	0.00
17/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1173	1	1173	1	0.00
17/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1057	1	1057	1	0.00
17/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	764	1	764	1	0.00
17/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	683	1	683	1	0.00
17/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	723	1	723	1	0.00
17/03/2011	R206 On 02-February-12			Bond Future	7.78	100.0702	7.7750	100.0702	0.00
17/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1255	1	1255	1	0.00
17/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1307	1	1307	1	0.00
17/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1203	1	1203	1	0.00
17/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	895	1	895	1	0.00
17/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	824	1	824	1	0.00
17/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	860	1	860	1	0.00
17/03/2011	R207 On 05-May-11			Bond Future	8.86	93.1513	8.8560	93.1513	1,020.00
17/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	494	1	494	1	0.00
17/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	574	1	574	1	0.00
17/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	423	1	423	1	0.00
17/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2734	2	2734	2	0.00
17/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2309	2	2309	2	0.00
17/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2516	2	2516	2	0.00
17/03/2011	R207 On 04-August-11			Bond Future	8.99	90.8510	8.9860	90.8510	0.00
17/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	710	1	710	1	0.00
17/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	647	1	647	1	0.00
17/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	779	1	779	1	0.00
17/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4613	4	4613	4	0.00
17/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	5057	5	5057	5	0.00
17/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4832	4	4832	4	0.00
17/03/2011	R207 On 03-November-11			Bond Future	9.11	92.1378	9.1140	92.1378	600.00
17/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1894	2	1894	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
17/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1788	2	1788	2	0.00
17/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2004	2	2004	2	0.00
17/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3686	3	3686	3	0.00
17/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	4014	4	4014	4	0.00
17/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3847	4	3847	4	0.00
17/03/2011	R207 On 02-February-12			Bond Future	9.25	89.8508	9.2490	89.8508	0.00
17/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2599	3	2599	3	0.00
17/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2484	3	2484	3	0.00
17/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2718	3	2718	3	0.00
17/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3749	4	3749	4	0.00
17/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	4038	4	4038	4	0.00
17/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3891	4	3891	4	0.00
17/03/2011	R208 On 05-May-11			Bond Future	8.88	87.1733	8.8830	87.1733	190.00
17/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	492	1	492	1	0.00
17/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	420	1	420	1	0.00
17/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	571	1	571	1	0.00
17/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2564	2	2564	2	0.00
17/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3023	3	3023	3	0.00
17/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2789	3	2789	3	0.00
17/03/2011	R208 On 04-August-11			Bond Future	9.00	88.4314	8.9980	88.4314	120.00
17/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	709	1	709	1	0.00
17/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	779	1	779	1	0.00
17/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	645	1	645	1	0.00
17/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5401	5	5401	5	0.00
17/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4921	5	4921	5	0.00
17/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5157	5	5157	5	0.00
17/03/2011	R208 On 03-November-11			Bond Future	9.12	86.2851	9.1170	86.2851	5,604.00
17/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2006	2	2006	2	0.00
17/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2122	2	2122	2	0.00
17/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1894	2	1894	2	0.00
17/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4278	4	4278	4	0.00
17/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3927	4	3927	4	0.00
17/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4100	4	4100	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
17/03/2011	R208 On 02-February-12			Bond Future	9.24	87.5495	9.2380	87.5495	0.00
17/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2872	3	2872	3	0.00
17/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3001	3	3001	3	0.00
17/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2747	3	2747	3	0.00
17/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4344	4	4344	4	0.00
17/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4039	4	4039	4	0.00
17/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4189	4	4189	4	0.00
17/03/2011	R209 On 05-May-11			Bond Future	9.11	73.0887	9.1080	73.0887	21,100.00
17/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	299	0	299	0	0.00
17/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	359	0	359	0	0.00
17/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	248	0	248	0	0.00
17/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5492	5	5492	5	0.00
17/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4767	4	4767	4	0.00
17/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5123	5	5123	5	0.00
17/03/2011	R209 On 04-August-11			Bond Future	9.19	74.1469	9.1880	74.1469	0.00
17/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1070	1	1070	1	0.00
17/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1172	1	1172	1	0.00
17/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	976	1	976	1	0.00
17/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7172	7	7172	7	0.00
17/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	896	1	896	1	0.00
17/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6810	7	6810	7	0.00
17/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6172	6	6172	6	0.00
17/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6485	6	6485	6	0.00
17/03/2011	R209 On 03-November-11			Bond Future	9.27	72.0522	9.2680	72.0522	1,033.00
17/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2212	2	2212	2	0.00
17/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2081	2	2081	2	0.00
17/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2350	3	2350	3	0.00
17/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5910	6	5910	6	0.00
17/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6440	6	6440	6	0.00
17/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6170	6	6170	6	0.00
17/03/2011	R209 On 02-February-12			Bond Future	9.35	73.1059	9.3480	73.1059	0.00
17/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3407	4	3407	4	0.00
17/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3252	3	3252	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
17/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3565	4	3565	4	0.00
17/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5767	6	5767	6	0.00
17/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6218	6	6218	6	0.00
17/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5990	6	5990	6	0.00
17/03/2011	R211 On 05-May-11			Bond Future	1.61	105.5158	1.6140	105.5158	539.00
17/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2898	3	2898	3	0.00
17/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2626	3	2626	3	0.00
17/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3168	3	3168	3	0.00
17/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
17/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
17/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
17/03/2011	R212 On 05-May-11			Bond Future	2.41	104.0044	2.4140	104.0044	2,518.00
17/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2071	2	2071	2	0.00
17/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1098	1	1098	1	0.00
17/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1583	1	1583	1	0.00
17/03/2011	R213 On 05-May-11			Bond Future	9.16	82.1685	9.1610	82.1685	0.00
17/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9279	9	9279	9	0.00
17/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10192	10	10192	10	0.00
17/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9734	9	9734	9	0.00
17/03/2011	R213 On 04-August-11			Bond Future	9.25	83.3507	9.2500	83.3507	0.00
17/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10827	10	10827	10	0.00
17/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9919	9	9919	9	0.00
17/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10371	10	10371	10	0.00
17/03/2011	R213 On 03-November-11			Bond Future	9.34	80.9943	9.3410	80.9943	0.00

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17/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4997	5	4997	5	0.00
17/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4187	4	4187	4	0.00
17/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4590	4	4590	4	0.00
17/03/2011	R213 On 02-February-12			Bond Future	9.43	82.1793	9.4340	82.1793	0.00
17/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
17/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3667	3	3667	3	0.00
17/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2889	2	2889	2	0.00
17/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3276	3	3276	3	0.00
17/03/2011	TRT1 On 05-May-11			Index Future	335.78	336.7980	335.7750	336.7980	100.00
17/03/2011	TRT1 On 04-August-11			Index Future	340.40	341.4320	340.3960	341.4320	0.00
18/03/2011	AL7T On 05-May-11			Index Future	367.44	366.9280	367.4420	366.9280	30.00
18/03/2011	AL7T On 04-August-11			Index Future	372.68	372.1600	372.6820	372.1600	0.00
18/03/2011	ALBI On 05-May-11			Index Future	339.09	338.6750	339.0910	338.6750	1,061.00
18/03/2011	ALBI On 04-August-11			Index Future	343.93	343.5040	343.9270	343.5040	0.00
18/03/2011	CAAB On 18-March-11			Can-Do Future	7.04	7.0756	7.0392	7.0756	0.00
18/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	189	0	189	0	0.00
18/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	239	0	239	0	0.00
18/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	139	0	139	0	0.00
18/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	0	0	0	0	0.00
18/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	0	0	0	0	0.00
18/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	0	0	0	0	0.00
18/03/2011	CAAC On 18-March-11			Can-Do Future	9.95	10.0266	9.9505	10.0266	0.00
18/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	351	0	351	0	0.00
18/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	301	0	301	0	0.00
18/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	401	0	401	0	0.00
18/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	1	0	1	0	0.00
18/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	1	0	1	0	0.00
18/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	1	0	1	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
18/03/2011	CRD1 On 05-May-11			Index Future	154.15	154.0330	154.1520	154.0330	2.00
18/03/2011	CRD1 On 04-August-11			Index Future	156.27	156.1530	156.2740	156.1530	0.00
18/03/2011	GOVI On 05-May-11			GOVI	340.36	339.9490	340.3620	339.9490	209.00
18/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
18/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
18/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
18/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	86280	9	86280	9	0.00
18/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	86480	9	86480	9	0.00
18/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	86380	9	86380	9	0.00
18/03/2011	GOVI On 04-August-11			GOVI	345.22	344.7960	345.2160	344.7960	0.00
18/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
18/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
18/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
18/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	27740	3	27740	3	0.00
18/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	27940	3	27940	3	0.00
18/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	27840	3	27840	3	0.00
18/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2011	IGOV On 05-May-11			Index Future	150.32	150.3610	150.3210	150.3610	61.00
18/03/2011	IGOV On 04-August-11			Index Future	152.47	152.5050	152.4650	152.5050	0.00
18/03/2011	ILBI On 05-May-11			Index Future	406.66	406.7710	406.6640	406.7710	336.00
18/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.62	94.3880	5.6200	94.3880	2,001.00
18/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3590	5.6400	94.3590	3,001.00
18/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3310	5.6500	94.3310	3,890.00
18/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2830	5.7100	94.2830	2,000.00
18/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.80	94.1990	5.8000	94.1990	0.00
18/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.87	94.1340	5.8700	94.1340	14,390.00
18/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.44	93.5440	6.4400	93.5440	5,390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.01	92.9880	7.0100	92.9880	1,090.00
18/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.51	92.4610	7.5100	92.4610	2,890.00
18/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.92	92.0480	7.9200	92.0480	44,710.00
18/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.30	91.6680	8.3000	91.6680	513.00
18/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.58	91.2900	8.5800	91.2900	0.00
18/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
18/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
18/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
18/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
18/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
18/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/03/2011	OTH1 On 05-May-11			Index Future	331.87	331.4410	331.8700	331.4410	3.00
18/03/2011	OTH1 On 04-August-11			Index Future	336.60	336.1670	336.6030	336.1670	0.00
18/03/2011	R157 On 05-May-11			Bond Future	7.95	122.0112	7.9490	122.0112	2,405.00
18/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	447	0	447	0	0.00
18/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	522	0	522	0	0.00
18/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	379	0	379	0	0.00
18/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	320	0	320	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
18/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1543	2	1543	2	0.00
18/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1396	1	1396	1	0.00
18/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1130	1	1130	1	0.00
18/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1259	1	1259	1	0.00
18/03/2011	R157 On 04-August-11			Bond Future	8.12	123.7719	8.1160	123.7719	0.00
18/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	477	0	477	0	0.00
18/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	528	1	528	1	0.00
18/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	430	0	430	0	0.00
18/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3008	3	3008	3	0.00
18/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2715	3	2715	3	0.00
18/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2859	3	2859	3	0.00
18/03/2011	R157 On 03-November-11			Bond Future	8.30	118.7148	8.3040	118.7148	3,694.00
18/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1693	2	1693	2	0.00
18/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1786	2	1786	2	0.00
18/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1604	2	1604	2	0.00
18/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1977	2	1977	2	0.00
18/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1800	2	1800	2	0.00
18/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1886	2	1886	2	0.00
18/03/2011	R157 On 02-February-12			Bond Future	8.51	120.4560	8.5130	120.4560	0.00
18/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2121	2	2121	2	0.00
18/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2210	2	2210	2	0.00
18/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2034	2	2034	2	0.00
18/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2244	2	2244	2	0.00
18/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2087	2	2087	2	0.00
18/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2164	2	2164	2	0.00
18/03/2011	R186 On 05-May-11			Bond Future	9.01	116.2070	9.0130	116.2070	28,849.00
18/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1075	1	1075	1	0.00
18/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1232	1	1232	1	0.00
18/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	933	1	933	1	0.00
18/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	62	0	62	0	5,500.00
18/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3817	4	3817	4	0.00
18/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9800	10	9800	10	0.00
18/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3183	3	3183	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
18/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3491	4	3491	4	0.00
18/03/2011	R186 On 04-August-11			Bond Future	9.12	112.5833	9.1160	112.5833	0.00
18/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	881	1	881	1	0.00
18/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	796	1	796	1	0.00
18/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	973	1	973	1	0.00
18/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8560	9	8560	9	0.00
18/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9364	9	9364	9	0.00
18/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8957	9	8957	9	0.00
18/03/2011	R186 On 03-November-11			Bond Future	9.22	114.1768	9.2190	114.1768	12,982.00
18/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3702	4	3702	4	0.00
18/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3510	3	3510	3	0.00
18/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3899	4	3899	4	0.00
18/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5380	5	5380	5	0.00
18/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5882	6	5882	6	0.00
18/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5627	6	5627	6	0.00
18/03/2011	R186 On 02-February-12			Bond Future	9.32	110.5689	9.3230	110.5689	0.00
18/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3998	4	3998	4	0.00
18/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3815	4	3815	4	0.00
18/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4187	4	4187	4	0.00
18/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6545	7	6545	7	0.00
18/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7055	7	7055	7	0.00
18/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6796	7	6796	7	0.00
18/03/2011	R201 On 05-May-11			Bond Future	7.51	107.1505	7.5070	107.1505	484.00
18/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1088	1	1088	1	0.00
18/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	980	1	980	1	0.00
18/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1200	1	1200	1	0.00
18/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	270	0	270	0	0.00
18/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	366	0	366	0	0.00
18/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	316	0	316	0	0.00
18/03/2011	R201 On 04-August-11			Bond Future	7.66	104.2866	7.6600	104.2866	0.00
18/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	506	0	506	0	0.00
18/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	557	1	557	1	0.00
18/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	459	0	459	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
18/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1839	2	1839	2	0.00
18/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1635	2	1635	2	0.00
18/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1735	2	1735	2	0.00
18/03/2011	R201 On 03-November-11			Bond Future	7.83	105.7619	7.8290	105.7619	0.00
18/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1525	1	1525	1	0.00
18/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1606	2	1606	2	0.00
18/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1446	1	1446	1	0.00
18/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1112	1	1112	1	0.00
18/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	998	1	998	1	0.00
18/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1054	1	1054	1	0.00
18/03/2011	R201 On 02-February-12			Bond Future	8.02	102.9055	8.0160	102.9055	0.00
18/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1877	2	1877	2	0.00
18/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1952	2	1952	2	0.00
18/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1802	2	1802	2	0.00
18/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1334	1	1334	1	0.00
18/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1231	1	1231	1	0.00
18/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1283	1	1283	1	0.00
18/03/2011	R202 On 05-May-11			Bond Future	0.30	170.3203	0.2950	170.3203	10,489.00
18/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43661	44	43661	44	0.00
18/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44689	45	44689	45	0.00
18/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42622	43	42622	43	0.00
18/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
18/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/03/2011	R203 On 05-May-11			Bond Future	8.56	99.5711	8.5640	99.5711	516.00
18/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	423	0	423	0	0.00
18/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	495	0	495	0	0.00
18/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	359	0	359	0	0.00
18/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2117	2	2117	2	0.00
18/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1766	2	1766	2	0.00
18/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1937	2	1937	2	0.00
18/03/2011	R203 On 04-August-11			Bond Future	8.71	101.0069	8.7100	101.0069	0.00
18/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	543	1	543	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
18/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	488	0	488	0	0.00
18/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	600	1	600	1	0.00
18/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3691	4	3691	4	0.00
18/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4058	4	4058	4	0.00
18/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3873	4	3873	4	0.00
18/03/2011	R203 On 03-November-11			Bond Future	8.87	98.2763	8.8670	98.2763	1,416.00
18/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1521	1	1521	1	0.00
18/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1432	1	1432	1	0.00
18/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1614	2	1614	2	0.00
18/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3026	3	3026	3	0.00
18/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3295	3	3295	3	0.00
18/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3158	3	3158	3	0.00
18/03/2011	R203 On 02-February-12			Bond Future	9.04	99.7187	9.0350	99.7187	0.00
18/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2120	2	2120	2	0.00
18/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2024	2	2024	2	0.00
18/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2218	2	2218	2	0.00
18/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3219	3	3219	3	0.00
18/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3454	4	3454	4	0.00
18/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3335	3	3335	3	0.00
18/03/2011	R204 On 05-May-11			Bond Future	8.74	98.8752	8.7430	98.8752	100.00
18/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	603	1	603	1	0.00
18/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	519	0	519	0	0.00
18/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	696	1	696	1	0.00
18/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1733	2	1733	2	0.00
18/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2099	2	2099	2	0.00
18/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1911	2	1911	2	0.00
18/03/2011	R204 On 04-August-11			Bond Future	8.88	96.2686	8.8810	96.2686	0.00
18/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	467	0	467	0	0.00
18/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	517	0	517	0	0.00
18/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	420	0	420	0	0.00
18/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5385	5	5385	5	0.00
18/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4933	5	4933	5	0.00
18/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5157	5	5157	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
18/03/2011	R204 On 03-November-11			Bond Future	9.02	97.6312	9.0240	97.6312	1,876.00
18/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1982	2	1982	2	0.00
18/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2093	2	2093	2	0.00
18/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1875	2	1875	2	0.00
18/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3511	4	3511	4	0.00
18/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3221	3	3221	3	0.00
18/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3364	3	3364	3	0.00
18/03/2011	R204 On 02-February-12			Bond Future	9.17	95.0347	9.1720	95.0347	0.00
18/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2639	3	2639	3	0.00
18/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2757	3	2757	3	0.00
18/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2525	2	2525	2	0.00
18/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3605	4	3605	4	0.00
18/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3348	3	3348	3	0.00
18/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3474	4	3474	4	0.00
18/03/2011	R206 On 05-May-11			Bond Future	7.16	103.0969	7.1630	103.0969	0.00
18/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	974	1	974	1	0.00
18/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1067	1	1067	1	0.00
18/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	883	1	883	1	0.00
18/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	193	0	193	0	0.00
18/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	137	0	137	0	0.00
18/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	164	0	164	0	0.00
18/03/2011	R206 On 04-August-11			Bond Future	7.33	100.8171	7.3280	100.8171	0.00
18/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	420	0	420	0	0.00
18/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	382	0	382	0	0.00
18/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	464	0	464	0	0.00
18/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1077	1	1077	1	0.00
18/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1216	1	1216	1	0.00
18/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1143	1	1143	1	0.00
18/03/2011	R206 On 03-November-11			Bond Future	7.51	102.2450	7.5110	102.2450	0.00
18/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1159	1	1159	1	0.00
18/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1100	1	1100	1	0.00
18/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1220	1	1220	1	0.00
18/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	649	1	649	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
18/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	726	1	726	1	0.00
18/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	687	1	687	1	0.00
18/03/2011	R206 On 02-February-12			Bond Future	7.73	99.9803	7.7270	99.9803	0.00
18/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1301	1	1301	1	0.00
18/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1249	1	1249	1	0.00
18/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1355	1	1355	1	0.00
18/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	787	1	787	1	0.00
18/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	857	1	857	1	0.00
18/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	821	1	821	1	0.00
18/03/2011	R207 On 05-May-11			Bond Future	8.83	92.6963	8.8290	92.6963	1,020.00
18/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	525	0	525	0	0.00
18/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	450	0	450	0	0.00
18/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	609	1	609	1	0.00
18/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2192	2	2192	2	0.00
18/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2609	3	2609	3	0.00
18/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2396	3	2396	3	0.00
18/03/2011	R207 On 04-August-11			Bond Future	8.96	90.3924	8.9580	90.3924	0.00
18/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	741	1	741	1	0.00
18/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	811	1	811	1	0.00
18/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	676	1	676	1	0.00
18/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4934	5	4934	5	0.00
18/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4493	5	4493	5	0.00
18/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4710	5	4710	5	0.00
18/03/2011	R207 On 03-November-11			Bond Future	9.09	91.6757	9.0850	91.6757	600.00
18/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1951	2	1951	2	0.00
18/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2063	2	2063	2	0.00
18/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1843	2	1843	2	0.00
18/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3915	4	3915	4	0.00
18/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3591	4	3591	4	0.00
18/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3751	4	3751	4	0.00
18/03/2011	R207 On 02-February-12			Bond Future	9.22	89.3814	9.2190	89.3814	0.00
18/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2665	3	2665	3	0.00
18/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2786	3	2786	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
18/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2547	2	2547	2	0.00
18/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3947	4	3947	4	0.00
18/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3662	4	3662	4	0.00
18/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3802	4	3802	4	0.00
18/03/2011	R208 On 05-May-11			Bond Future	8.86	86.8778	8.8620	86.8778	190.00
18/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	512	0	512	0	0.00
18/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	595	1	595	1	0.00
18/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	438	0	438	0	0.00
18/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2917	3	2917	3	0.00
18/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2464	3	2464	3	0.00
18/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2685	3	2685	3	0.00
18/03/2011	R208 On 04-August-11			Bond Future	8.98	88.1314	8.9760	88.1314	120.00
18/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	732	1	732	1	0.00
18/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	804	1	804	1	0.00
18/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	666	1	666	1	0.00
18/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5295	5	5295	5	0.00
18/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4819	5	4819	5	0.00
18/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5053	5	5053	5	0.00
18/03/2011	R208 On 03-November-11			Bond Future	9.09	85.9811	9.0940	85.9811	5,604.00
18/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2053	2	2053	2	0.00
18/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1939	2	1939	2	0.00
18/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2171	2	2171	2	0.00
18/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3846	4	3846	4	0.00
18/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4194	4	4194	4	0.00
18/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4017	4	4017	4	0.00
18/03/2011	R208 On 02-February-12			Bond Future	9.21	87.2420	9.2130	87.2420	0.00
18/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2931	3	2931	3	0.00
18/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2803	3	2803	3	0.00
18/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3061	3	3061	3	0.00
18/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3962	4	3962	4	0.00
18/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4263	4	4263	4	0.00
18/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4111	4	4111	4	0.00
18/03/2011	R209 On 05-May-11			Bond Future	9.09	72.7107	9.0920	72.7107	21,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	307	0	307	0	0.00
18/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	254	0	254	0	0.00
18/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	368	0	368	0	0.00
18/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4656	5	4656	5	0.00
18/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5377	5	5377	5	0.00
18/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5011	5	5011	5	0.00
18/03/2011	R209 On 04-August-11			Bond Future	9.17	73.7594	9.1710	73.7594	0.00
18/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1094	1	1094	1	0.00
18/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1198	1	1198	1	0.00
18/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7267	7	7267	7	0.00
18/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	998	1	998	1	0.00
18/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6706	7	6706	7	0.00
18/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	864	1	864	1	0.00
18/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6071	6	6071	6	0.00
18/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6383	6	6383	6	0.00
18/03/2011	R209 On 03-November-11			Bond Future	9.25	71.6629	9.2510	71.6629	1,033.00
18/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2250	2	2250	2	0.00
18/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2390	2	2390	2	0.00
18/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2118	2	2118	2	0.00
18/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6352	6	6352	6	0.00
18/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5826	6	5826	6	0.00
18/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6083	6	6083	6	0.00
18/03/2011	R209 On 02-February-12			Bond Future	9.33	72.7149	9.3310	72.7149	0.00
18/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3454	3	3454	3	0.00
18/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3615	4	3615	4	0.00
18/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3298	3	3298	3	0.00
18/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6141	6	6141	6	0.00
18/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5694	6	5694	6	0.00
18/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5914	6	5914	6	0.00
18/03/2011	R211 On 05-May-11			Bond Future	1.62	105.5102	1.6150	105.5102	539.00
18/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2892	3	2892	3	0.00
18/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3163	3	3163	3	0.00
18/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2620	3	2620	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
18/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
18/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
18/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
18/03/2011	R212 On 05-May-11			Bond Future	2.44	103.9086	2.4350	103.9086	2,518.00
18/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2272	2	2272	2	0.00
18/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1298	1	1298	1	0.00
18/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1784	2	1784	2	0.00
18/03/2011	R213 On 05-May-11			Bond Future	9.15	81.7441	9.1450	81.7441	0.00
18/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10069	10	10069	10	0.00
18/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9156	9	9156	9	0.00
18/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9610	10	9610	10	0.00
18/03/2011	R213 On 04-August-11			Bond Future	9.23	82.9179	9.2330	82.9179	0.00
18/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9790	10	9790	10	0.00
18/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10699	11	10699	11	0.00
18/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10243	10	10243	10	0.00
18/03/2011	R213 On 03-November-11			Bond Future	9.32	80.5534	9.3240	80.5534	0.00
18/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4870	5	4870	5	0.00
18/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4060	4	4060	4	0.00
18/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4464	5	4464	5	0.00
18/03/2011	R213 On 02-February-12			Bond Future	9.42	81.7383	9.4160	81.7383	0.00
18/03/2011	R213 On 02-February-12	9.00	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
18/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
18/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3535	4	3535	4	0.00
18/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2757	3	2757	3	0.00
18/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3145	3	3145	3	0.00
18/03/2011	TRT1 On 05-May-11			Index Future	336.19	335.7750	336.1860	335.7750	100.00
18/03/2011	TRT1 On 04-August-11			Index Future	340.81	340.3960	340.8130	340.3960	0.00
22/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	AL7T On 05-May-11			Index Future	367.33	367.4420	367.3250	367.4420	30.00
22/03/2011	AL7T On 04-August-11			Index Future	372.57	372.6820	372.5680	372.6820	0.00
22/03/2011	ALBI On 05-May-11			Index Future	338.98	339.0910	338.9840	339.0910	1,059.00
22/03/2011	ALBI On 04-August-11			Index Future	343.82	343.9270	343.8220	343.9270	0.00
22/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C209 On 22-March-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CRD1 On 05-May-11			Index Future	154.53	154.1520	154.5320	154.1520	2.00
22/03/2011	CRD1 On 04-August-11			Index Future	156.66	156.2740	156.6590	156.2740	0.00
22/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2011	GOVI On 05-May-11			GOVI	341.45	340.3620	341.4540	340.3620	209.00
22/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	75360	9	75360	9	0.00
22/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	75560	9	75560	9	0.00
22/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	75460	9	75460	9	0.00
22/03/2011	GOVI On 04-August-11			GOVI	346.33	345.2160	346.3270	345.2160	0.00
22/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
22/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	16630	3	16630	3	0.00
22/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	16830	3	16830	3	0.00
22/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	16730	3	16730	3	0.00
22/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2011	IGOV On 05-May-11			Index Future	150.27	150.3210	150.2740	150.3210	61.00
22/03/2011	IGOV On 04-August-11			Index Future	152.42	152.4650	152.4190	152.4650	0.00
22/03/2011	ILBI On 05-May-11			Index Future	406.43	406.6640	406.4320	406.6640	336.00
22/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	2,001.00
22/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	3,001.00
22/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	3,890.00
22/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2900	5.7100	94.2900	2,000.00
22/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.80	94.2000	5.8000	94.2000	0.00
22/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.1300	5.8900	94.1300	14,390.00
22/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.5600	6.3800	93.5600	5,390.00
22/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.92	92.9900	6.9200	92.9900	1,090.00
22/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.42	92.4900	7.4200	92.4900	2,890.00
22/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.82	92.0800	7.8200	92.0800	44,710.00
22/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.19	91.7000	8.1900	91.7000	513.00
22/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.52	91.4200	8.5200	91.4200	0.00
22/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
22/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
22/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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22/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
22/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
22/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
22/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
22/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
22/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/03/2011	OTH1 On 05-May-11			Index Future	331.77	331.8700	331.7650	331.8700	3.00
22/03/2011	OTH1 On 04-August-11			Index Future	336.50	336.6030	336.5010	336.6030	0.00
22/03/2011	R157 On 05-May-11			Bond Future	7.90	122.1006	7.8950	122.1006	2,405.00
22/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	495	0	495	0	0.00
22/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	577	1	577	1	0.00
22/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	420	0	420	0	0.00
22/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	354	0	354	0	0.00
22/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1357	2	1357	2	0.00
22/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1218	1	1218	1	0.00
22/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	965	1	965	1	0.00
22/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1088	1	1088	1	0.00
22/03/2011	R157 On 04-August-11			Bond Future	8.06	123.8635	8.0580	123.8635	0.00
22/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	517	0	517	0	0.00
22/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	572	1	572	1	0.00
22/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	467	0	467	0	0.00
22/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2824	3	2824	3	0.00
22/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2537	3	2537	3	0.00
22/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2678	3	2678	3	0.00
22/03/2011	R157 On 03-November-11			Bond Future	8.24	118.8078	8.2410	118.8078	3,694.00
22/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1791	2	1791	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1887	2	1887	2	0.00
22/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1698	2	1698	2	0.00
22/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1845	2	1845	2	0.00
22/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1676	2	1676	2	0.00
22/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1759	2	1759	2	0.00
22/03/2011	R157 On 02-February-12			Bond Future	8.45	120.5494	8.4450	120.5494	0.00
22/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2224	2	2224	2	0.00
22/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2316	2	2316	2	0.00
22/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2135	2	2135	2	0.00
22/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2118	2	2118	2	0.00
22/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1966	2	1966	2	0.00
22/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2040	2	2040	2	0.00
22/03/2011	R186 On 05-May-11			Bond Future	8.98	116.3516	8.9760	116.3516	28,849.00
22/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1108	1	1108	1	0.00
22/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1274	1	1274	1	0.00
22/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	958	1	958	1	0.00
22/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	57	0	57	0	5,500.00
22/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3506	4	3506	4	0.00
22/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9459	10	9459	10	0.00
22/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2889	3	2889	3	0.00
22/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3189	3	3189	3	0.00
22/03/2011	R186 On 04-August-11			Bond Future	9.08	112.7338	9.0780	112.7338	0.00
22/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	913	1	913	1	0.00
22/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	824	1	824	1	0.00
22/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1008	1	1008	1	0.00
22/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8258	9	8258	9	0.00
22/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9055	9	9055	9	0.00
22/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8652	9	8652	9	0.00
22/03/2011	R186 On 03-November-11			Bond Future	9.18	114.3329	9.1800	114.3329	12,982.00
22/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3818	4	3818	4	0.00
22/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3621	4	3621	4	0.00
22/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4020	4	4020	4	0.00
22/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5162	5	5162	5	0.00

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22/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5653	6	5653	6	0.00
22/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5404	6	5404	6	0.00
22/03/2011	R186 On 02-February-12			Bond Future	9.28	110.7218	9.2830	110.7218	0.00
22/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4118	4	4118	4	0.00
22/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3929	4	3929	4	0.00
22/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4311	4	4311	4	0.00
22/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6328	7	6328	7	0.00
22/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6828	7	6828	7	0.00
22/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6575	7	6575	7	0.00
22/03/2011	R201 On 05-May-11			Bond Future	7.44	107.2239	7.4380	107.2239	484.00
22/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1223	1	1223	1	0.00
22/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1107	1	1107	1	0.00
22/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1345	1	1345	1	0.00
22/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	195	0	195	0	0.00
22/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	273	0	273	0	0.00
22/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	231	0	231	0	0.00
22/03/2011	R201 On 04-August-11			Bond Future	7.58	104.3579	7.5840	104.3579	0.00
22/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	568	1	568	1	0.00
22/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	623	1	623	1	0.00
22/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	516	0	516	0	0.00
22/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1670	2	1670	2	0.00
22/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1475	2	1475	2	0.00
22/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1570	2	1570	2	0.00
22/03/2011	R201 On 03-November-11			Bond Future	7.75	105.8365	7.7460	105.8365	0.00
22/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1732	2	1732	2	0.00
22/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1564	1	1564	1	0.00
22/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1647	2	1647	2	0.00
22/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	946	1	946	1	0.00
22/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1001	1	1001	1	0.00
22/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	894	1	894	1	0.00
22/03/2011	R201 On 02-February-12			Bond Future	7.93	102.9794	7.9260	102.9794	0.00
22/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2000	2	2000	2	0.00
22/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2079	2	2079	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1923	2	1923	2	0.00
22/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1226	1	1226	1	0.00
22/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1128	1	1128	1	0.00
22/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1176	1	1176	1	0.00
22/03/2011	R202 On 05-May-11			Bond Future	0.30	170.3203	0.2950	170.3203	10,489.00
22/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43661	44	43661	44	0.00
22/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44689	45	44689	45	0.00
22/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42622	43	42622	43	0.00
22/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R203 On 05-May-11			Bond Future	8.51	99.7238	8.5110	99.7238	516.00
22/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	460	0	460	0	0.00
22/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	539	0	539	0	0.00
22/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	390	0	390	0	0.00
22/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1894	2	1894	2	0.00
22/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1556	2	1556	2	0.00
22/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1720	2	1720	2	0.00
22/03/2011	R203 On 04-August-11			Bond Future	8.65	101.1630	8.6540	101.1630	0.00
22/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	584	1	584	1	0.00
22/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	526	0	526	0	0.00
22/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	645	1	645	1	0.00
22/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3478	4	3478	4	0.00
22/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3838	4	3838	4	0.00
22/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3657	4	3657	4	0.00
22/03/2011	R203 On 03-November-11			Bond Future	8.81	98.4350	8.8080	98.4350	1,416.00
22/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1608	2	1608	2	0.00
22/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1515	1	1515	1	0.00
22/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1704	2	1704	2	0.00
22/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2855	3	2855	3	0.00
22/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3117	3	3117	3	0.00
22/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2984	3	2984	3	0.00
22/03/2011	R203 On 02-February-12			Bond Future	8.97	99.8793	8.9730	99.8793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2221	2	2221	2	0.00
22/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2122	2	2122	2	0.00
22/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2323	2	2323	2	0.00
22/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3061	3	3061	3	0.00
22/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3290	3	3290	3	0.00
22/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3174	3	3174	3	0.00
22/03/2011	R204 On 05-May-11			Bond Future	8.69	98.9925	8.6900	98.9925	100.00
22/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	656	1	656	1	0.00
22/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	564	1	564	1	0.00
22/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	758	1	758	1	0.00
22/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1512	2	1512	2	0.00
22/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1860	2	1860	2	0.00
22/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1680	2	1680	2	0.00
22/03/2011	R204 On 04-August-11			Bond Future	8.83	96.3873	8.8250	96.3873	0.00
22/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	502	0	502	0	0.00
22/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	556	1	556	1	0.00
22/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	452	0	452	0	0.00
22/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5127	5	5127	5	0.00
22/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4683	5	4683	5	0.00
22/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4902	5	4902	5	0.00
22/03/2011	R204 On 03-November-11			Bond Future	8.97	97.7511	8.9660	97.7511	1,876.00
22/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2087	2	2087	2	0.00
22/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2202	2	2202	2	0.00
22/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1975	2	1975	2	0.00
22/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3321	4	3321	4	0.00
22/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3039	3	3039	3	0.00
22/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3178	3	3178	3	0.00
22/03/2011	R204 On 02-February-12			Bond Future	9.11	95.1553	9.1110	95.1553	0.00
22/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2762	3	2762	3	0.00
22/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2883	3	2883	3	0.00
22/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2644	3	2644	3	0.00
22/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3429	4	3429	4	0.00
22/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3179	3	3179	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3302	3	3302	3	0.00
22/03/2011	R206 On 05-May-11			Bond Future	7.11	103.1766	7.1090	103.1766	0.00
22/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1061	1	1061	1	0.00
22/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1160	1	1160	1	0.00
22/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	965	1	965	1	0.00
22/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	144	0	144	0	0.00
22/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	100	0	100	0	0.00
22/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	120	0	120	0	0.00
22/03/2011	R206 On 04-August-11			Bond Future	7.27	100.8983	7.2670	100.8983	0.00
22/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	459	0	459	0	0.00
22/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	418	0	418	0	0.00
22/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	505	0	505	0	0.00
22/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	984	1	984	1	0.00
22/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1118	1	1118	1	0.00
22/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1048	1	1048	1	0.00
22/03/2011	R206 On 03-November-11			Bond Future	7.44	102.3262	7.4420	102.3262	0.00
22/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1234	1	1234	1	0.00
22/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1172	1	1172	1	0.00
22/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1297	1	1297	1	0.00
22/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	589	1	589	1	0.00
22/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	661	1	661	1	0.00
22/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	625	1	625	1	0.00
22/03/2011	R206 On 02-February-12			Bond Future	7.65	100.0649	7.6500	100.0649	0.00
22/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1375	1	1375	1	0.00
22/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1321	1	1321	1	0.00
22/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1430	1	1430	1	0.00
22/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	726	1	726	1	0.00
22/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	793	1	793	1	0.00
22/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	759	1	759	1	0.00
22/03/2011	R207 On 05-May-11			Bond Future	8.77	92.8476	8.7660	92.8476	1,020.00
22/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	584	1	584	1	0.00
22/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	500	0	500	0	0.00
22/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	678	1	678	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1907	2	1907	2	0.00
22/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2305	3	2305	3	0.00
22/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2100	2	2100	2	0.00
22/03/2011	R207 On 04-August-11			Bond Future	8.89	90.5449	8.8920	90.5449	0.00
22/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	807	1	807	1	0.00
22/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	883	1	883	1	0.00
22/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	737	1	737	1	0.00
22/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4634	5	4634	5	0.00
22/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4204	4	4204	4	0.00
22/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4415	5	4415	5	0.00
22/03/2011	R207 On 03-November-11			Bond Future	9.02	91.8294	9.0170	91.8294	600.00
22/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2080	2	2080	2	0.00
22/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2198	2	2198	2	0.00
22/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1967	2	1967	2	0.00
22/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3678	4	3678	4	0.00
22/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3365	4	3365	4	0.00
22/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3518	4	3518	4	0.00
22/03/2011	R207 On 02-February-12			Bond Future	9.15	89.5358	9.1480	89.5358	0.00
22/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2817	3	2817	3	0.00
22/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2943	3	2943	3	0.00
22/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2695	3	2695	3	0.00
22/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3728	4	3728	4	0.00
22/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3452	4	3452	4	0.00
22/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3588	4	3588	4	0.00
22/03/2011	R208 On 05-May-11			Bond Future	8.81	87.0017	8.8090	87.0017	190.00
22/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	552	1	552	1	0.00
22/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	642	1	642	1	0.00
22/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	471	0	471	0	0.00
22/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2636	3	2636	3	0.00
22/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2197	2	2197	2	0.00
22/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2411	3	2411	3	0.00
22/03/2011	R208 On 04-August-11			Bond Future	8.92	88.2582	8.9220	88.2582	120.00
22/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	782	1	782	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	858	1	858	1	0.00
22/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	712	1	712	1	0.00
22/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5029	5	5029	5	0.00
22/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4561	5	4561	5	0.00
22/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4791	5	4791	5	0.00
22/03/2011	R208 On 03-November-11			Bond Future	9.04	86.1104	9.0370	86.1104	5,604.00
22/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2163	2	2163	2	0.00
22/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2044	2	2044	2	0.00
22/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2285	2	2285	2	0.00
22/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3639	4	3639	4	0.00
22/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3977	4	3977	4	0.00
22/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3806	4	3806	4	0.00
22/03/2011	R208 On 02-February-12			Bond Future	9.16	87.3791	9.1550	87.3791	0.00
22/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3060	3	3060	3	0.00
22/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2929	3	2929	3	0.00
22/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3194	3	3194	3	0.00
22/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3776	4	3776	4	0.00
22/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4069	4	4069	4	0.00
22/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3921	4	3921	4	0.00
22/03/2011	R209 On 05-May-11			Bond Future	9.06	72.8313	9.0610	72.8313	21,100.00
22/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	300	0	300	0	0.00
22/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	246	0	246	0	0.00
22/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	363	0	363	0	0.00
22/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4416	5	4416	5	0.00
22/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5135	5	5135	5	0.00
22/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4769	5	4769	5	0.00
22/03/2011	R209 On 04-August-11			Bond Future	9.14	73.8857	9.1400	73.8857	0.00
22/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1120	1	1120	1	0.00
22/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1227	1	1227	1	0.00
22/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7425	7	7425	7	0.00
22/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1021	1	1021	1	0.00
22/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6498	7	6498	7	0.00
22/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	791	1	791	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5869	6	5869	6	0.00
22/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6178	6	6178	6	0.00
22/03/2011	R209 On 03-November-11			Bond Future	9.22	71.7874	9.2190	71.7874	1,033.00
22/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2307	2	2307	2	0.00
22/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2450	2	2450	2	0.00
22/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2171	2	2171	2	0.00
22/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6170	6	6170	6	0.00
22/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5651	6	5651	6	0.00
22/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5905	6	5905	6	0.00
22/03/2011	R209 On 02-February-12			Bond Future	9.30	72.8377	9.2980	72.8377	0.00
22/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3534	3	3534	3	0.00
22/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3697	4	3697	4	0.00
22/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3375	3	3375	3	0.00
22/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5979	6	5979	6	0.00
22/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5537	6	5537	6	0.00
22/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5755	6	5755	6	0.00
22/03/2011	R211 On 05-May-11			Bond Future	1.62	105.5046	1.6150	105.5046	539.00
22/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2892	3	2892	3	0.00
22/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3163	3	3163	3	0.00
22/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2620	3	2620	3	0.00
22/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11			Bond Future	2.44	103.7079	2.4350	103.7079	2,518.00
22/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1298	1	1298	1	0.00
22/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2272	2	2272	2	0.00
22/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1784	2	1784	2	0.00
22/03/2011	R213 On 05-May-11			Bond Future	9.11	81.8672	9.1090	81.8672	0.00
22/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00

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22/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9791	10	9791	10	0.00
22/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8878	9	8878	9	0.00
22/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9332	10	9332	10	0.00
22/03/2011	R213 On 04-August-11			Bond Future	9.20	83.0466	9.1950	83.0466	0.00
22/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9501	10	9501	10	0.00
22/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10410	11	10410	11	0.00
22/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9954	10	9954	10	0.00
22/03/2011	R213 On 03-November-11			Bond Future	9.29	80.6801	9.2850	80.6801	0.00
22/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4578	5	4578	5	0.00
22/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3768	4	3768	4	0.00
22/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4172	4	4172	4	0.00
22/03/2011	R213 On 02-February-12			Bond Future	9.38	81.8702	9.3770	81.8702	0.00
22/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
22/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3248	4	3248	4	0.00
22/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2470	3	2470	3	0.00
22/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2858	3	2858	3	0.00
22/03/2011	TRT1 On 05-May-11			Index Future	337.23	336.1860	337.2320	336.1860	100.00
22/03/2011	TRT1 On 04-August-11			Index Future	341.88	340.8130	341.8750	340.8130	0.00
23/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	AL7T On 05-May-11			Index Future	370.02	367.3250	370.0240	367.3250	30.00
23/03/2011	AL7T On 04-August-11			Index Future	375.31	372.5680	375.3070	372.5680	0.00
23/03/2011	ALBI On 05-May-11			Index Future	340.85	338.9840	340.8540	338.9840	1,070.00
23/03/2011	ALBI On 04-August-11			Index Future	345.72	343.8220	345.7200	343.8220	0.00
23/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CRD1 On 05-May-11			Index Future	154.71	154.5320	154.7090	154.5320	2.00
23/03/2011	CRD1 On 04-August-11			Index Future	156.84	156.6590	156.8400	156.6590	0.00
23/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2011	GOVI On 05-May-11			GOVI	342.10	341.4540	342.1030	341.4540	209.00
23/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	68870	8	68870	8	0.00
23/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	69070	8	69070	8	0.00
23/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	68970	8	68970	8	0.00
23/03/2011	GOVI On 04-August-11			GOVI	346.99	346.3270	346.9870	346.3270	0.00
23/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
23/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	10030	2	10030	2	0.00
23/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	10230	2	10230	2	0.00
23/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	10130	2	10130	2	0.00
23/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2011	IGOV On 05-May-11			Index Future	150.27	150.2740	150.2710	150.2740	61.00
23/03/2011	IGOV On 04-August-11			Index Future	152.42	152.4190	152.4160	152.4190	0.00
23/03/2011	ILBI On 05-May-11			Index Future	406.50	406.4320	406.5040	406.4320	336.00
23/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	2,001.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.66	94.3600	5.6550	94.3600	3,001.00
23/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.67	94.3500	5.6680	94.3500	3,890.00
23/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2900	5.7300	94.2900	2,000.00
23/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.81	94.2000	5.8130	94.2000	0.00
23/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.98	94.1100	5.9820	94.1100	14,390.00
23/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.36	93.6200	6.3640	93.6200	5,390.00
23/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.91	93.0800	6.9090	93.0800	1,090.00
23/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.41	92.5800	7.4120	92.5800	2,890.00
23/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1800	7.8080	92.1800	44,710.00
23/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.18	91.8100	8.1780	91.8100	513.00
23/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.55	91.4800	8.5500	91.4800	0.00
23/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
23/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
23/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
23/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
23/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
23/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
23/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/03/2011	OTH1 On 05-May-11			Index Future	333.74	331.7650	333.7440	331.7650	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	OTH1 On 04-August-11			Index Future	338.51	336.5010	338.5090	336.5010	0.00
23/03/2011	R157 On 05-May-11			Bond Future	7.85	122.3203	7.8500	122.3203	2,405.00
23/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	559	0	559	0	0.00
23/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	650	1	650	1	0.00
23/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	477	0	477	0	0.00
23/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	404	0	404	0	0.00
23/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1224	1	1224	1	0.00
23/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1091	1	1091	1	0.00
23/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	854	1	854	1	0.00
23/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	968	1	968	1	0.00
23/03/2011	R157 On 04-August-11			Bond Future	8.01	124.0852	8.0090	124.0852	0.00
23/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	564	1	564	1	0.00
23/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	623	1	623	1	0.00
23/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	510	0	510	0	0.00
23/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2679	3	2679	3	0.00
23/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2400	3	2400	3	0.00
23/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2537	3	2537	3	0.00
23/03/2011	R157 On 03-November-11			Bond Future	8.19	119.0336	8.1880	119.0336	3,694.00
23/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1886	2	1886	2	0.00
23/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1984	2	1984	2	0.00
23/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1790	2	1790	2	0.00
23/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1747	2	1747	2	0.00
23/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1582	2	1582	2	0.00
23/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1663	2	1663	2	0.00
23/03/2011	R157 On 02-February-12			Bond Future	8.39	120.7765	8.3870	120.7765	0.00
23/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2324	2	2324	2	0.00
23/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2418	2	2418	2	0.00
23/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2232	2	2232	2	0.00
23/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2021	2	2021	2	0.00
23/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1873	2	1873	2	0.00
23/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1946	2	1946	2	0.00
23/03/2011	R186 On 05-May-11			Bond Future	8.95	116.6869	8.9530	116.6869	28,849.00
23/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1161	1	1161	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1333	1	1333	1	0.00
23/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1005	1	1005	1	0.00
23/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	60	0	60	0	5,500.00
23/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3344	4	3344	4	0.00
23/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9253	9	9253	9	0.00
23/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2739	3	2739	3	0.00
23/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3032	3	3032	3	0.00
23/03/2011	R186 On 04-August-11			Bond Future	9.05	113.0711	9.0530	113.0711	0.00
23/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	949	1	949	1	0.00
23/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	857	1	857	1	0.00
23/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1047	1	1047	1	0.00
23/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8074	8	8074	8	0.00
23/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8865	9	8865	9	0.00
23/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8465	9	8465	9	0.00
23/03/2011	R186 On 03-November-11			Bond Future	9.15	114.6721	9.1540	114.6721	12,982.00
23/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3914	4	3914	4	0.00
23/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3714	4	3714	4	0.00
23/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4120	4	4120	4	0.00
23/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5035	5	5035	5	0.00
23/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5519	6	5519	6	0.00
23/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5273	5	5273	5	0.00
23/03/2011	R186 On 02-February-12			Bond Future	9.26	111.0627	9.2570	111.0627	0.00
23/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4210	4	4210	4	0.00
23/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4019	4	4019	4	0.00
23/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4406	4	4406	4	0.00
23/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6201	6	6201	6	0.00
23/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6696	7	6696	7	0.00
23/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6445	7	6445	7	0.00
23/03/2011	R201 On 05-May-11			Bond Future	7.41	107.4443	7.4140	107.4443	484.00
23/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1276	1	1276	1	0.00
23/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1157	1	1157	1	0.00
23/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1400	1	1400	1	0.00
23/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	173	0	173	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	246	0	246	0	0.00
23/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	207	0	207	0	0.00
23/03/2011	R201 On 04-August-11			Bond Future	7.56	104.5844	7.5570	104.5844	0.00
23/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	593	1	593	1	0.00
23/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	650	1	650	1	0.00
23/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	539	1	539	1	0.00
23/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1612	2	1612	2	0.00
23/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1421	1	1421	1	0.00
23/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1515	2	1515	2	0.00
23/03/2011	R201 On 03-November-11			Bond Future	7.72	106.0662	7.7170	106.0662	0.00
23/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1693	2	1693	2	0.00
23/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1779	2	1779	2	0.00
23/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1608	2	1608	2	0.00
23/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	964	1	964	1	0.00
23/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	860	1	860	1	0.00
23/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	912	1	912	1	0.00
23/03/2011	R201 On 02-February-12			Bond Future	7.89	103.2091	7.8940	103.2091	0.00
23/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2047	2	2047	2	0.00
23/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2126	2	2126	2	0.00
23/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1968	2	1968	2	0.00
23/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1189	1	1189	1	0.00
23/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1094	1	1094	1	0.00
23/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1141	1	1141	1	0.00
23/03/2011	R202 On 05-May-11			Bond Future	0.31	170.3203	0.3140	170.3203	10,489.00
23/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43098	44	43098	44	0.00
23/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44126	45	44126	45	0.00
23/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42060	43	42060	43	0.00
23/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R203 On 05-May-11			Bond Future	8.47	99.9774	8.4660	99.9774	516.00
23/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	520	0	520	0	0.00
23/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	606	1	606	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	442	0	442	0	0.00
23/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1730	2	1730	2	0.00
23/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1408	2	1408	2	0.00
23/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1565	2	1565	2	0.00
23/03/2011	R203 On 04-August-11			Bond Future	8.61	101.4206	8.6070	101.4206	0.00
23/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	633	1	633	1	0.00
23/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	571	1	571	1	0.00
23/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	698	1	698	1	0.00
23/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3315	3	3315	3	0.00
23/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3666	4	3666	4	0.00
23/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3489	4	3489	4	0.00
23/03/2011	R203 On 03-November-11			Bond Future	8.76	98.6959	8.7580	98.6959	1,416.00
23/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1697	2	1697	2	0.00
23/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1600	2	1600	2	0.00
23/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1796	2	1796	2	0.00
23/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2725	3	2725	3	0.00
23/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2980	3	2980	3	0.00
23/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2851	3	2851	3	0.00
23/03/2011	R203 On 02-February-12			Bond Future	8.92	100.1421	8.9200	100.1421	0.00
23/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2321	2	2321	2	0.00
23/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2219	2	2219	2	0.00
23/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2426	2	2426	2	0.00
23/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2939	3	2939	3	0.00
23/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3161	3	3161	3	0.00
23/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3048	3	3048	3	0.00
23/03/2011	R204 On 05-May-11			Bond Future	8.65	99.2758	8.6510	99.2758	100.00
23/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	722	1	722	1	0.00
23/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	622	1	622	1	0.00
23/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	832	1	832	1	0.00
23/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1376	2	1376	2	0.00
23/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1709	2	1709	2	0.00
23/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1537	2	1537	2	0.00
23/03/2011	R204 On 04-August-11			Bond Future	8.78	96.6770	8.7840	96.6770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	539	1	539	1	0.00
23/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	596	1	596	1	0.00
23/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	486	0	486	0	0.00
23/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4948	5	4948	5	0.00
23/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4510	5	4510	5	0.00
23/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4726	5	4726	5	0.00
23/03/2011	R204 On 03-November-11			Bond Future	8.92	98.0414	8.9220	98.0414	1,876.00
23/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2181	2	2181	2	0.00
23/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2300	2	2300	2	0.00
23/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2066	2	2066	2	0.00
23/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3191	3	3191	3	0.00
23/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2916	3	2916	3	0.00
23/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3051	3	3051	3	0.00
23/03/2011	R204 On 02-February-12			Bond Future	9.07	95.4505	9.0660	95.4505	0.00
23/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2865	3	2865	3	0.00
23/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2989	3	2989	3	0.00
23/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2744	3	2744	3	0.00
23/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3310	3	3310	3	0.00
23/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3067	3	3067	3	0.00
23/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3187	3	3187	3	0.00
23/03/2011	R206 On 05-May-11			Bond Future	7.08	103.3072	7.0840	103.3072	0.00
23/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1107	1	1107	1	0.00
23/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1208	1	1208	1	0.00
23/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1009	1	1009	1	0.00
23/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	128	0	128	0	0.00
23/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	87	0	87	0	0.00
23/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	106	0	106	0	0.00
23/03/2011	R206 On 04-August-11			Bond Future	7.24	101.0323	7.2390	101.0323	0.00
23/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	480	0	480	0	0.00
23/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	437	0	437	0	0.00
23/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	528	1	528	1	0.00
23/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	945	1	945	1	0.00
23/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1076	1	1076	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1008	1	1008	1	0.00
23/03/2011	R206 On 03-November-11			Bond Future	7.41	102.4631	7.4110	102.4631	0.00
23/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1270	1	1270	1	0.00
23/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1207	1	1207	1	0.00
23/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1334	1	1334	1	0.00
23/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	565	1	565	1	0.00
23/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	635	1	635	1	0.00
23/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	599	1	599	1	0.00
23/03/2011	R206 On 02-February-12			Bond Future	7.62	100.2008	7.6150	100.2008	0.00
23/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1411	1	1411	1	0.00
23/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1356	1	1356	1	0.00
23/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1467	1	1467	1	0.00
23/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	702	1	702	1	0.00
23/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	766	1	766	1	0.00
23/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	733	1	733	1	0.00
23/03/2011	R207 On 05-May-11			Bond Future	8.69	93.2021	8.6910	93.2021	1,020.00
23/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	715	1	715	1	0.00
23/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	617	1	617	1	0.00
23/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	823	1	823	1	0.00
23/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1627	2	1627	2	0.00
23/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1998	2	1998	2	0.00
23/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1807	2	1807	2	0.00
23/03/2011	R207 On 04-August-11			Bond Future	8.81	90.9058	8.8140	90.9058	0.00
23/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	918	1	918	1	0.00
23/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1001	1	1001	1	0.00
23/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	840	1	840	1	0.00
23/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4308	5	4308	5	0.00
23/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3893	4	3893	4	0.00
23/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4097	4	4097	4	0.00
23/03/2011	R207 On 03-November-11			Bond Future	8.94	92.1911	8.9350	92.1911	600.00
23/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2269	2	2269	2	0.00
23/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2393	2	2393	2	0.00
23/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2149	2	2149	2	0.00

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23/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3421	4	3421	4	0.00
23/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3121	3	3121	3	0.00
23/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3269	4	3269	4	0.00
23/03/2011	R207 On 02-February-12			Bond Future	9.06	89.9026	9.0620	89.9026	0.00
23/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3031	3	3031	3	0.00
23/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3163	3	3163	3	0.00
23/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2903	3	2903	3	0.00
23/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3489	4	3489	4	0.00
23/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3226	3	3226	3	0.00
23/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3355	4	3355	4	0.00
23/03/2011	R208 On 05-May-11			Bond Future	8.75	87.3156	8.7450	87.3156	190.00
23/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	656	1	656	1	0.00
23/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	759	1	759	1	0.00
23/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	563	0	563	0	0.00
23/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2347	3	2347	3	0.00
23/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1933	2	1933	2	0.00
23/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2134	2	2134	2	0.00
23/03/2011	R208 On 04-August-11			Bond Future	8.86	88.5703	8.8550	88.5703	120.00
23/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	876	1	876	1	0.00
23/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	958	1	958	1	0.00
23/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	799	1	799	1	0.00
23/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4727	5	4727	5	0.00
23/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4271	5	4271	5	0.00
23/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4496	5	4496	5	0.00
23/03/2011	R208 On 03-November-11			Bond Future	8.97	86.4319	8.9680	86.4319	5,604.00
23/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2328	2	2328	2	0.00
23/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2203	2	2203	2	0.00
23/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2457	2	2457	2	0.00
23/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3419	4	3419	4	0.00
23/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3745	4	3745	4	0.00
23/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3580	4	3580	4	0.00
23/03/2011	R208 On 02-February-12			Bond Future	9.08	87.6983	9.0830	87.6983	0.00
23/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3249	3	3249	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3113	3	3113	3	0.00
23/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3389	3	3389	3	0.00
23/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3572	4	3572	4	0.00
23/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3855	4	3855	4	0.00
23/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3711	4	3711	4	0.00
23/03/2011	R209 On 05-May-11			Bond Future	9.03	73.0660	9.0330	73.0660	21,100.00
23/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	321	0	321	0	0.00
23/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	264	0	264	0	0.00
23/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	388	0	388	0	0.00
23/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4228	4	4228	4	0.00
23/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4940	5	4940	5	0.00
23/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4577	5	4577	5	0.00
23/03/2011	R209 On 04-August-11			Bond Future	9.11	74.1169	9.1100	74.1169	0.00
23/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1172	1	1172	1	0.00
23/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1283	1	1283	1	0.00
23/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7604	7	7604	7	0.00
23/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1069	1	1069	1	0.00
23/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6321	6	6321	6	0.00
23/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	745	1	745	1	0.00
23/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5700	6	5700	6	0.00
23/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6005	6	6005	6	0.00
23/03/2011	R209 On 03-November-11			Bond Future	9.19	72.0227	9.1890	72.0227	1,033.00
23/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2384	2	2384	2	0.00
23/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2531	2	2531	2	0.00
23/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2245	2	2245	2	0.00
23/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6022	6	6022	6	0.00
23/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5510	6	5510	6	0.00
23/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5760	6	5760	6	0.00
23/03/2011	R209 On 02-February-12			Bond Future	9.27	73.0769	9.2670	73.0769	0.00
23/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3630	4	3630	4	0.00
23/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3796	4	3796	4	0.00
23/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3468	3	3468	3	0.00
23/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5846	6	5846	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
23/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5410	6	5410	6	0.00
23/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5625	6	5625	6	0.00
23/03/2011	R211 On 05-May-11			Bond Future	1.62	105.5046	1.6180	105.5046	539.00
23/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2875	3	2875	3	0.00
23/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3146	3	3146	3	0.00
23/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2604	3	2604	3	0.00
23/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7079	2.4260	103.7079	2,518.00
23/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1212	1	1212	1	0.00
23/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2186	2	2186	2	0.00
23/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1698	2	1698	2	0.00
23/03/2011	R213 On 05-May-11			Bond Future	9.08	82.1452	9.0810	82.1452	0.00
23/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9573	10	9573	10	0.00
23/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8660	9	8660	9	0.00
23/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9115	9	9115	9	0.00
23/03/2011	R213 On 04-August-11			Bond Future	9.17	83.3354	9.1670	83.3354	0.00
23/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9287	10	9287	10	0.00
23/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10196	10	10196	10	0.00
23/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9740	10	9740	10	0.00
23/03/2011	R213 On 03-November-11			Bond Future	9.26	80.9718	9.2550	80.9718	0.00
23/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 03-November-11	8.80	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
23/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4353	5	4353	5	0.00
23/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3543	4	3543	4	0.00
23/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3946	4	3946	4	0.00
23/03/2011	R213 On 02-February-12			Bond Future	9.35	82.1571	9.3460	82.1571	0.00
23/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
23/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3019	3	3019	3	0.00
23/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2240	2	2240	2	0.00
23/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2628	3	2628	3	0.00
23/03/2011	TRT1 On 05-May-11			Index Future	337.95	337.2320	337.9540	337.2320	100.00
23/03/2011	TRT1 On 04-August-11			Index Future	342.61	341.8750	342.6090	341.8750	0.00
24/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	AL7T On 05-May-11			Index Future	370.84	370.0240	370.8370	370.0240	30.00
24/03/2011	AL7T On 04-August-11			Index Future	376.13	375.3070	376.1320	375.3070	0.00
24/03/2011	ALBI On 05-May-11			Index Future	341.45	340.8540	341.4500	340.8540	1,070.00
24/03/2011	ALBI On 04-August-11			Index Future	346.33	345.7200	346.3260	345.7200	0.00
24/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	CRD1 On 05-May-11			Index Future	154.91	154.7090	154.9100	154.7090	2.00
24/03/2011	CRD1 On 04-August-11			Index Future	157.04	156.8400	157.0440	156.8400	0.00
24/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2011	GOVI On 05-May-11			GOVI	342.70	342.1030	342.6950	342.1030	209.00
24/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	63150	7	63150	7	0.00
24/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	62950	7	62950	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
24/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	63050	7	63050	7	0.00
24/03/2011	GOVI On 04-August-11			GOVI	347.59	346.9870	347.5880	346.9870	0.00
24/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
24/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	4020	1	4020	1	0.00
24/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	4220	1	4220	1	0.00
24/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	4120	1	4120	1	0.00
24/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2011	IGOV On 05-May-11			Index Future	150.27	150.2710	150.2650	150.2710	61.00
24/03/2011	IGOV On 04-August-11			Index Future	152.41	152.4160	152.4100	152.4160	0.00
24/03/2011	ILBI On 05-May-11			Index Future	406.49	406.5040	406.4910	406.5040	336.00
24/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.3800	5.5900	94.3800	2,001.00
24/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3450	5.6300	94.3450	3,001.00
24/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3320	5.6600	94.3320	3,890.00
24/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2700	5.7100	94.2700	2,000.00
24/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.78	94.1870	5.7800	94.1870	0.00
24/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.0180	5.8900	94.0180	14,390.00
24/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34	93.6360	6.3400	93.6360	8,091.00
24/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.86	93.0910	6.8600	93.0910	1,090.00
24/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.34	92.5880	7.3400	92.5880	2,890.00
24/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.77	92.1920	7.7700	92.1920	44,710.00
24/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.12	91.8220	8.1200	91.8220	513.00
24/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.36	91.4500	8.3600	91.4500	0.00
24/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
24/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
24/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
24/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
24/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
24/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
24/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
24/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/03/2011	OTH1 On 05-May-11			Index Future	334.37	333.7440	334.3670	333.7440	3.00
24/03/2011	OTH1 On 04-August-11			Index Future	339.14	338.5090	339.1420	338.5090	0.00
24/03/2011	R157 On 05-May-11			Bond Future	7.81	122.5038	7.8070	122.5038	2,405.00
24/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	627	1	627	1	0.00
24/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	725	1	725	1	0.00
24/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	457	0	457	0	0.00
24/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	538	0	538	0	0.00
24/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	977	1	977	1	0.00
24/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1101	1	1101	1	0.00
24/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	754	1	754	1	0.00
24/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	860	1	860	1	0.00
24/03/2011	R157 On 04-August-11			Bond Future	7.96	124.2730	7.9630	124.2730	0.00
24/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	611	1	611	1	0.00
24/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	554	1	554	1	0.00
24/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	673	1	673	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
24/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2274	2	2274	2	0.00
24/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2546	3	2546	3	0.00
24/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2407	3	2407	3	0.00
24/03/2011	R157 On 03-November-11			Bond Future	8.14	119.2239	8.1370	119.2239	3,694.00
24/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1980	2	1980	2	0.00
24/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1881	2	1881	2	0.00
24/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2082	2	2082	2	0.00
24/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1497	2	1497	2	0.00
24/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1654	2	1654	2	0.00
24/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1574	2	1574	2	0.00
24/03/2011	R157 On 02-February-12			Bond Future	8.33	120.9706	8.3330	120.9706	0.00
24/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2419	2	2419	2	0.00
24/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2325	2	2325	2	0.00
24/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2515	2	2515	2	0.00
24/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1789	2	1789	2	0.00
24/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1933	2	1933	2	0.00
24/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1860	2	1860	2	0.00
24/03/2011	R186 On 05-May-11			Bond Future	8.93	116.8961	8.9320	116.8961	28,849.00
24/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1210	1	1210	1	0.00
24/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1388	1	1388	1	0.00
24/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	62	0	62	0	5,500.00
24/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	1047	1	1047	1	0.00
24/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3195	3	3195	3	0.00
24/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9064	9	9064	9	0.00
24/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2603	3	2603	3	0.00
24/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	2890	3	2890	3	0.00
24/03/2011	R186 On 04-August-11			Bond Future	9.03	113.2939	9.0310	113.2939	0.00
24/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	981	1	981	1	0.00
24/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1082	1	1082	1	0.00
24/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	887	1	887	1	0.00
24/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8699	9	8699	9	0.00
24/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	7912	8	7912	8	0.00
24/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8300	8	8300	8	0.00

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24/03/2011	R186 On 03-November-11			Bond Future	9.13	114.8992	9.1320	114.8992	12,982.00
24/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3996	4	3996	4	0.00
24/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4205	4	4205	4	0.00
24/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3792	4	3792	4	0.00
24/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5405	6	5405	6	0.00
24/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	4927	5	4927	5	0.00
24/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5162	5	5162	5	0.00
24/03/2011	R186 On 02-February-12			Bond Future	9.23	111.2851	9.2330	111.2851	0.00
24/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4296	4	4296	4	0.00
24/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4495	4	4495	4	0.00
24/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4103	4	4103	4	0.00
24/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6574	7	6574	7	0.00
24/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6084	6	6084	6	0.00
24/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6325	6	6325	6	0.00
24/03/2011	R201 On 05-May-11			Bond Future	7.38	107.5212	7.3760	107.5212	484.00
24/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1366	1	1366	1	0.00
24/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1494	1	1494	1	0.00
24/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1242	1	1242	1	0.00
24/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	209	0	209	0	0.00
24/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	145	0	145	0	0.00
24/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	175	0	175	0	0.00
24/03/2011	R201 On 04-August-11			Bond Future	7.52	104.6650	7.5160	104.6650	0.00
24/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	634	1	634	1	0.00
24/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	578	1	578	1	0.00
24/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	695	1	695	1	0.00
24/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1344	1	1344	1	0.00
24/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1528	2	1528	2	0.00
24/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1433	2	1433	2	0.00
24/03/2011	R201 On 03-November-11			Bond Future	7.67	106.1466	7.6720	106.1466	0.00
24/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1766	2	1766	2	0.00
24/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1680	2	1680	2	0.00
24/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1855	2	1855	2	0.00
24/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	811	1	811	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
24/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	911	1	911	1	0.00
24/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	860	1	860	1	0.00
24/03/2011	R201 On 02-February-12			Bond Future	7.85	103.2910	7.8450	103.2910	0.00
24/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2120	2	2120	2	0.00
24/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	2040	2	2040	2	0.00
24/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2201	2	2201	2	0.00
24/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1043	1	1043	1	0.00
24/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1135	1	1135	1	0.00
24/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1089	1	1089	1	0.00
24/03/2011	R202 On 05-May-11			Bond Future	0.32	169.7576	0.3150	169.7576	10,489.00
24/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43069	43	43069	43	0.00
24/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44097	44	44097	44	0.00
24/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42030	42	42030	42	0.00
24/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R203 On 05-May-11			Bond Future	8.43	100.1933	8.4290	100.1933	516.00
24/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	571	1	571	1	0.00
24/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	488	0	488	0	0.00
24/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	664	1	664	1	0.00
24/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1288	1	1288	1	0.00
24/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1598	2	1598	2	0.00
24/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1438	2	1438	2	0.00
24/03/2011	R203 On 04-August-11			Bond Future	8.57	101.6375	8.5680	101.6375	0.00
24/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	676	1	676	1	0.00
24/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	744	1	744	1	0.00
24/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	610	1	610	1	0.00
24/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3525	4	3525	4	0.00
24/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3180	3	3180	3	0.00
24/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3351	3	3351	3	0.00
24/03/2011	R203 On 03-November-11			Bond Future	8.72	98.9177	8.7160	98.9177	1,416.00
24/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1773	2	1773	2	0.00
24/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1876	2	1876	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1674	2	1674	2	0.00
24/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2867	3	2867	3	0.00
24/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2618	3	2618	3	0.00
24/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2741	3	2741	3	0.00
24/03/2011	R203 On 02-February-12			Bond Future	8.88	100.3674	8.8760	100.3674	0.00
24/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2406	2	2406	2	0.00
24/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2513	2	2513	2	0.00
24/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2302	2	2302	2	0.00
24/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3057	3	3057	3	0.00
24/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2838	3	2838	3	0.00
24/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2946	3	2946	3	0.00
24/03/2011	R204 On 05-May-11			Bond Future	8.61	99.4850	8.6140	99.4850	100.00
24/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	790	1	790	1	0.00
24/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	907	1	907	1	0.00
24/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	683	1	683	1	0.00
24/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1571	2	1571	2	0.00
24/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1252	1	1252	1	0.00
24/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1406	2	1406	2	0.00
24/03/2011	R204 On 04-August-11			Bond Future	8.75	96.8899	8.7450	96.8899	0.00
24/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	576	1	576	1	0.00
24/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	521	0	521	0	0.00
24/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	637	1	637	1	0.00
24/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4348	5	4348	5	0.00
24/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4780	5	4780	5	0.00
24/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4560	5	4560	5	0.00
24/03/2011	R204 On 03-November-11			Bond Future	8.88	98.2624	8.8810	98.2624	1,876.00
24/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2272	2	2272	2	0.00
24/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2153	2	2153	2	0.00
24/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2394	2	2394	2	0.00
24/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2804	3	2804	3	0.00
24/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3072	3	3072	3	0.00
24/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2936	3	2936	3	0.00
24/03/2011	R204 On 02-February-12			Bond Future	9.02	95.6689	9.0230	95.6689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2966	3	2966	3	0.00
24/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2842	3	2842	3	0.00
24/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3092	3	3092	3	0.00
24/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	2960	3	2960	3	0.00
24/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3199	3	3199	3	0.00
24/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3078	3	3078	3	0.00
24/03/2011	R206 On 05-May-11			Bond Future	7.05	103.3677	7.0520	103.3677	0.00
24/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1169	1	1169	1	0.00
24/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1068	1	1068	1	0.00
24/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1271	1	1271	1	0.00
24/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	73	0	73	0	0.00
24/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	109	0	109	0	0.00
24/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	90	0	90	0	0.00
24/03/2011	R206 On 04-August-11			Bond Future	7.20	101.0939	7.2030	101.0939	0.00
24/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	509	0	509	0	0.00
24/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	558	1	558	1	0.00
24/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	464	0	464	0	0.00
24/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1023	1	1023	1	0.00
24/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	896	1	896	1	0.00
24/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	957	1	957	1	0.00
24/03/2011	R206 On 03-November-11			Bond Future	7.37	102.5247	7.3690	102.5247	0.00
24/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1320	1	1320	1	0.00
24/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1386	1	1386	1	0.00
24/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1257	1	1257	1	0.00
24/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	601	1	601	1	0.00
24/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	533	1	533	1	0.00
24/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	565	1	565	1	0.00
24/03/2011	R206 On 02-February-12			Bond Future	7.57	100.2627	7.5680	100.2627	0.00
24/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1460	1	1460	1	0.00
24/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1517	1	1517	1	0.00
24/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1404	1	1404	1	0.00
24/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	731	1	731	1	0.00
24/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	668	1	668	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
24/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	699	1	699	1	0.00
24/03/2011	R207 On 05-May-11			Bond Future	8.66	93.6264	8.6600	93.6264	1,020.00
24/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	767	1	767	1	0.00
24/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	882	1	882	1	0.00
24/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	663	1	663	1	0.00
24/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1867	2	1867	2	0.00
24/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1510	2	1510	2	0.00
24/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1683	2	1683	2	0.00
24/03/2011	R207 On 04-August-11			Bond Future	8.78	91.3347	8.7810	91.3347	0.00
24/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	964	1	964	1	0.00
24/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	883	1	883	1	0.00
24/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1051	1	1051	1	0.00
24/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3761	4	3761	4	0.00
24/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4169	4	4169	4	0.00
24/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	3961	4	3961	4	0.00
24/03/2011	R207 On 03-November-11			Bond Future	8.90	92.6297	8.9000	92.6297	600.00
24/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2350	2	2350	2	0.00
24/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2227	2	2227	2	0.00
24/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2477	2	2477	2	0.00
24/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3017	3	3017	3	0.00
24/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3311	3	3311	3	0.00
24/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3161	3	3161	3	0.00
24/03/2011	R207 On 02-February-12			Bond Future	9.03	90.3494	9.0260	90.3494	0.00
24/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3121	3	3121	3	0.00
24/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2991	3	2991	3	0.00
24/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3255	3	3255	3	0.00
24/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3130	3	3130	3	0.00
24/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3257	3	3257	3	0.00
24/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3389	3	3389	3	0.00
24/03/2011	R208 On 05-May-11			Bond Future	8.70	87.6966	8.7030	87.6966	190.00
24/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	728	1	728	1	0.00
24/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	627	1	627	1	0.00
24/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	839	1	839	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
24/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1762	2	1762	2	0.00
24/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2160	2	2160	2	0.00
24/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	1955	2	1955	2	0.00
24/03/2011	R208 On 04-August-11			Bond Future	8.81	88.9597	8.8110	88.9597	120.00
24/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	940	1	940	1	0.00
24/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1027	1	1027	1	0.00
24/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	859	1	859	1	0.00
24/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4530	5	4530	5	0.00
24/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4084	4	4084	4	0.00
24/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4303	4	4303	4	0.00
24/03/2011	R208 On 03-November-11			Bond Future	8.92	86.8233	8.9220	86.8233	5,604.00
24/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2441	2	2441	2	0.00
24/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2574	2	2574	2	0.00
24/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2312	2	2312	2	0.00
24/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3592	4	3592	4	0.00
24/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3274	3	3274	3	0.00
24/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3430	4	3430	4	0.00
24/03/2011	R208 On 02-February-12			Bond Future	9.04	88.0967	9.0360	88.0967	0.00
24/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3376	3	3376	3	0.00
24/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3236	3	3236	3	0.00
24/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3518	3	3518	3	0.00
24/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3440	4	3440	4	0.00
24/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3717	4	3717	4	0.00
24/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3577	4	3577	4	0.00
24/03/2011	R209 On 05-May-11			Bond Future	9.02	73.2790	9.0170	73.2790	21,100.00
24/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	329	0	329	0	0.00
24/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	399	0	399	0	0.00
24/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	270	0	270	0	0.00
24/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4824	5	4824	5	0.00
24/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4117	4	4117	4	0.00
24/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4463	5	4463	5	0.00
24/03/2011	R209 On 04-August-11			Bond Future	9.09	74.3419	9.0940	74.3419	0.00
24/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1196	1	1196	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
24/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1309	1	1309	1	0.00
24/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1092	1	1092	1	0.00
24/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7697	8	7697	8	0.00
24/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	718	1	718	1	0.00
24/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6223	6	6223	6	0.00
24/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5606	6	5606	6	0.00
24/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5908	6	5908	6	0.00
24/03/2011	R209 On 03-November-11			Bond Future	9.17	72.2444	9.1720	72.2444	1,033.00
24/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2425	2	2425	2	0.00
24/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2284	2	2284	2	0.00
24/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2574	3	2574	3	0.00
24/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5427	6	5427	6	0.00
24/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5935	6	5935	6	0.00
24/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5675	6	5675	6	0.00
24/03/2011	R209 On 02-February-12			Bond Future	9.25	73.3027	9.2490	73.3027	0.00
24/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3684	4	3684	4	0.00
24/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3852	4	3852	4	0.00
24/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3520	3	3520	3	0.00
24/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5767	6	5767	6	0.00
24/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5335	5	5335	5	0.00
24/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5547	6	5547	6	0.00
24/03/2011	R211 On 05-May-11			Bond Future	1.62	105.4878	1.6190	105.4878	539.00
24/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2870	3	2870	3	0.00
24/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3140	3	3140	3	0.00
24/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2598	3	2598	3	0.00
24/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
24/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7939	2.4260	103.7939	2,518.00
24/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2186	2	2186	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1212	1	1212	1	0.00
24/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1698	2	1698	2	0.00
24/03/2011	R213 On 05-May-11			Bond Future	9.06	82.3625	9.0600	82.3625	0.00
24/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8497	9	8497	9	0.00
24/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9410	10	9410	10	0.00
24/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	8952	9	8952	9	0.00
24/03/2011	R213 On 04-August-11			Bond Future	9.15	83.5493	9.1450	83.5493	0.00
24/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10027	10	10027	10	0.00
24/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9119	9	9119	9	0.00
24/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9571	10	9571	10	0.00
24/03/2011	R213 On 03-November-11			Bond Future	9.23	81.1973	9.2330	81.1973	0.00
24/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4187	4	4187	4	0.00
24/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3377	4	3377	4	0.00
24/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3780	4	3780	4	0.00
24/03/2011	R213 On 02-February-12			Bond Future	9.32	82.3864	9.3230	82.3864	0.00
24/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
24/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2848	3	2848	3	0.00
24/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2070	2	2070	2	0.00
24/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2458	3	2458	3	0.00
24/03/2011	TRT1 On 05-May-11			Index Future	338.54	337.9540	338.5410	337.9540	100.00
24/03/2011	TRT1 On 04-August-11			Index Future	343.21	342.6090	343.2050	342.6090	0.00
25/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	AL7T On 05-May-11			Index Future	370.89	370.8370	370.8900	370.8370	30.00
25/03/2011	AL7T On 04-August-11			Index Future	376.19	376.1320	376.1870	376.1320	0.00
25/03/2011	ALBI On 05-May-11			Index Future	341.42	341.4500	341.4210	341.4500	1,070.00
25/03/2011	ALBI On 04-August-11			Index Future	346.30	346.3260	346.2980	346.3260	0.00
25/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	CRD1 On 05-May-11			Index Future	154.91	154.9100	154.9060	154.9100	2.00
25/03/2011	CRD1 On 04-August-11			Index Future	157.04	157.0440	157.0400	157.0440	0.00
25/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2011	GOVI On 05-May-11			GOVI	342.68	342.6950	342.6820	342.6950	209.00
25/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	63080	6	63080	6	0.00
25/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	63280	6	63280	6	0.00
25/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	63180	6	63180	6	0.00
25/03/2011	GOVI On 04-August-11			GOVI	347.58	347.5880	347.5760	347.5880	0.00
25/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
25/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	4140	0	4140	0	0.00
25/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	4340	0	4340	0	0.00
25/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	4240	0	4240	0	0.00
25/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2011	IGOV On 05-May-11			Index Future	150.20	150.2650	150.2020	150.2650	61.00
25/03/2011	IGOV On 04-August-11			Index Future	152.35	152.4100	152.3470	152.4100	0.00
25/03/2011	ILBI On 05-May-11			Index Future	406.43	406.4910	406.4290	406.4910	336.00
25/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.4100	5.5950	94.4100	2,001.00
25/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3700	5.6230	94.3700	3,001.00
25/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.64	94.3400	5.6370	94.3400	3,890.00
25/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2900	5.7230	94.2900	2,000.00
25/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.79	94.2200	5.7930	94.2200	0.00
25/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.1100	5.9050	94.1100	14,390.00
25/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.30	93.6600	6.2950	93.6600	8,091.00
25/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.1400	6.8120	93.1400	1,090.00
25/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.30	92.6600	7.3030	92.6600	2,890.00
25/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.73	92.2300	7.7260	92.2300	44,710.00
25/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.08	91.8800	8.0770	91.8800	513.00
25/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.43	91.6400	8.4300	91.6400	0.00
25/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
25/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
25/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
25/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
25/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
25/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
25/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
25/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/03/2011	OTH1 On 05-May-11			Index Future	334.25	334.3670	334.2540	334.3670	3.00
25/03/2011	OTH1 On 04-August-11			Index Future	339.03	339.1420	339.0280	339.1420	0.00
25/03/2011	R157 On 05-May-11			Bond Future	7.80	122.6795	7.8010	122.6795	2,405.00
25/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	629	1	629	1	0.00
25/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	728	1	728	1	0.00
25/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	539	1	539	1	0.00
25/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	458	0	458	0	0.00
25/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1078	1	1078	1	0.00
25/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	953	1	953	1	0.00
25/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	732	1	732	1	0.00
25/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	838	1	838	1	0.00
25/03/2011	R157 On 04-August-11			Bond Future	7.96	124.4496	7.9560	124.4496	0.00
25/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	615	1	615	1	0.00
25/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	677	1	677	1	0.00
25/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	557	1	557	1	0.00
25/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2522	3	2522	3	0.00
25/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2251	2	2251	2	0.00
25/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2384	2	2384	2	0.00
25/03/2011	R157 On 03-November-11			Bond Future	8.13	119.4074	8.1300	119.4074	3,694.00
25/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1990	2	1990	2	0.00
25/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2092	2	2092	2	0.00
25/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1891	2	1891	2	0.00
25/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1639	2	1639	2	0.00
25/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1481	1	1481	1	0.00
25/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1559	2	1559	2	0.00
25/03/2011	R157 On 02-February-12			Bond Future	8.32	121.1518	8.3240	121.1518	0.00
25/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2432	2	2432	2	0.00
25/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2529	3	2529	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2338	2	2338	2	0.00
25/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1916	2	1916	2	0.00
25/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1773	2	1773	2	0.00
25/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1843	2	1843	2	0.00
25/03/2011	R186 On 05-May-11			Bond Future	8.94	117.0875	8.9410	117.0875	28,849.00
25/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1158	1	1158	1	0.00
25/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1332	1	1332	1	0.00
25/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	999	1	999	1	0.00
25/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	55	0	55	0	5,500.00
25/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3229	3	3229	3	0.00
25/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9139	9	9139	9	0.00
25/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2629	3	2629	3	0.00
25/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	2920	3	2920	3	0.00
25/03/2011	R186 On 04-August-11			Bond Future	9.04	113.4905	9.0410	113.4905	0.00
25/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	953	1	953	1	0.00
25/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	861	1	861	1	0.00
25/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	1052	1	1052	1	0.00
25/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	7972	8	7972	8	0.00
25/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8762	9	8762	9	0.00
25/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8362	8	8362	8	0.00
25/03/2011	R186 On 03-November-11			Bond Future	9.14	115.0918	9.1410	115.0918	12,982.00
25/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3948	4	3948	4	0.00
25/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3746	4	3746	4	0.00
25/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4156	4	4156	4	0.00
25/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	4957	5	4957	5	0.00
25/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5437	5	5437	5	0.00
25/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5193	5	5193	5	0.00
25/03/2011	R186 On 02-February-12			Bond Future	9.24	111.4911	9.2430	111.4911	0.00
25/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4249	4	4249	4	0.00
25/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	4056	4	4056	4	0.00
25/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4446	4	4446	4	0.00
25/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6121	6	6121	6	0.00
25/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6613	7	6613	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6364	6	6364	6	0.00
25/03/2011	R201 On 05-May-11			Bond Future	7.38	107.6430	7.3800	107.6430	484.00
25/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1351	1	1351	1	0.00
25/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1227	1	1227	1	0.00
25/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1479	1	1479	1	0.00
25/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	143	0	143	0	0.00
25/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	207	0	207	0	0.00
25/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	173	0	173	0	0.00
25/03/2011	R201 On 04-August-11			Bond Future	7.52	104.7875	7.5210	104.7875	0.00
25/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	625	1	625	1	0.00
25/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	685	1	685	1	0.00
25/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	569	1	569	1	0.00
25/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1534	2	1534	2	0.00
25/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1348	1	1348	1	0.00
25/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1439	1	1439	1	0.00
25/03/2011	R201 On 03-November-11			Bond Future	7.68	106.2715	7.6770	106.2715	0.00
25/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1755	2	1755	2	0.00
25/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1843	2	1843	2	0.00
25/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1669	2	1669	2	0.00
25/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	914	1	914	1	0.00
25/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	813	1	813	1	0.00
25/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	863	1	863	1	0.00
25/03/2011	R201 On 02-February-12			Bond Future	7.85	103.4165	7.8500	103.4165	0.00
25/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2110	2	2110	2	0.00
25/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2191	2	2191	2	0.00
25/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	2030	2	2030	2	0.00
25/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1138	1	1138	1	0.00
25/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1046	1	1046	1	0.00
25/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1091	1	1091	1	0.00
25/03/2011	R202 On 05-May-11			Bond Future	0.32	169.7281	0.3150	169.7281	10,489.00
25/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43069	43	43069	43	0.00
25/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44097	44	44097	44	0.00
25/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42030	42	42030	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
25/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R203 On 05-May-11			Bond Future	8.42	100.3712	8.4230	100.3712	516.00
25/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	571	1	571	1	0.00
25/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	665	1	665	1	0.00
25/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	487	0	487	0	0.00
25/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1568	2	1568	2	0.00
25/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1260	1	1260	1	0.00
25/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1409	1	1409	1	0.00
25/03/2011	R203 On 04-August-11			Bond Future	8.56	101.8180	8.5610	101.8180	0.00
25/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	679	1	679	1	0.00
25/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	614	1	614	1	0.00
25/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	748	1	748	1	0.00
25/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3152	3	3152	3	0.00
25/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3497	4	3497	4	0.00
25/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3322	3	3322	3	0.00
25/03/2011	R203 On 03-November-11			Bond Future	8.71	99.1044	8.7090	99.1044	1,416.00
25/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1782	2	1782	2	0.00
25/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1682	2	1682	2	0.00
25/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1885	2	1885	2	0.00
25/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2596	3	2596	3	0.00
25/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2844	3	2844	3	0.00
25/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2718	3	2718	3	0.00
25/03/2011	R203 On 02-February-12			Bond Future	8.87	100.5550	8.8690	100.5550	0.00
25/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2417	2	2417	2	0.00
25/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2312	2	2312	2	0.00
25/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2524	3	2524	3	0.00
25/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2819	3	2819	3	0.00
25/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3037	3	3037	3	0.00
25/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2927	3	2927	3	0.00
25/03/2011	R204 On 05-May-11			Bond Future	8.61	99.6840	8.6070	99.6840	100.00
25/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	793	1	793	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	685	1	685	1	0.00
25/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	911	1	911	1	0.00
25/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1219	1	1219	1	0.00
25/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1536	2	1536	2	0.00
25/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1372	1	1372	1	0.00
25/03/2011	R204 On 04-August-11			Bond Future	8.74	97.0929	8.7380	97.0929	0.00
25/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	579	1	579	1	0.00
25/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	640	1	640	1	0.00
25/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	523	1	523	1	0.00
25/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4746	5	4746	5	0.00
25/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4314	4	4314	4	0.00
25/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4527	5	4527	5	0.00
25/03/2011	R204 On 03-November-11			Bond Future	8.87	98.4690	8.8740	98.4690	1,876.00
25/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2283	2	2283	2	0.00
25/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2405	2	2405	2	0.00
25/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2164	2	2164	2	0.00
25/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3047	3	3047	3	0.00
25/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2779	3	2779	3	0.00
25/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2911	3	2911	3	0.00
25/03/2011	R204 On 02-February-12			Bond Future	9.02	95.8783	9.0150	95.8783	0.00
25/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2981	3	2981	3	0.00
25/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3108	3	3108	3	0.00
25/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2857	3	2857	3	0.00
25/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3175	3	3175	3	0.00
25/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	2937	3	2937	3	0.00
25/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3054	3	3054	3	0.00
25/03/2011	R206 On 05-May-11			Bond Future	7.06	103.4452	7.0560	103.4452	0.00
25/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1157	1	1157	1	0.00
25/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1260	1	1260	1	0.00
25/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1057	1	1057	1	0.00
25/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	108	0	108	0	0.00
25/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	72	0	72	0	0.00
25/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	88	0	88	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	R206 On 04-August-11			Bond Future	7.21	101.1731	7.2070	101.1731	0.00
25/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	503	1	503	1	0.00
25/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	458	0	458	0	0.00
25/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	552	1	552	1	0.00
25/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	899	1	899	1	0.00
25/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1026	1	1026	1	0.00
25/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	960	1	960	1	0.00
25/03/2011	R206 On 03-November-11			Bond Future	7.37	102.6083	7.3740	102.6083	0.00
25/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1312	1	1312	1	0.00
25/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1249	1	1249	1	0.00
25/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1377	1	1377	1	0.00
25/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	534	1	534	1	0.00
25/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	603	1	603	1	0.00
25/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	567	1	567	1	0.00
25/03/2011	R206 On 02-February-12			Bond Future	7.57	100.3458	7.5740	100.3458	0.00
25/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1452	1	1452	1	0.00
25/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1396	1	1396	1	0.00
25/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1509	2	1509	2	0.00
25/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	671	1	671	1	0.00
25/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	733	1	733	1	0.00
25/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	702	1	702	1	0.00
25/03/2011	R207 On 05-May-11			Bond Future	8.65	93.8025	8.6530	93.8025	1,020.00
25/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	769	1	769	1	0.00
25/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	664	1	664	1	0.00
25/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	885	1	885	1	0.00
25/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1474	2	1474	2	0.00
25/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1829	2	1829	2	0.00
25/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1645	2	1645	2	0.00
25/03/2011	R207 On 04-August-11			Bond Future	8.77	91.5170	8.7740	91.5170	0.00
25/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	969	1	969	1	0.00
25/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1056	1	1056	1	0.00
25/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	888	1	888	1	0.00
25/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4135	4	4135	4	0.00

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25/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3727	4	3727	4	0.00
25/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	3927	4	3927	4	0.00
25/03/2011	R207 On 03-November-11			Bond Future	8.89	92.8177	8.8930	92.8177	600.00
25/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2362	2	2362	2	0.00
25/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2489	2	2489	2	0.00
25/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2238	2	2238	2	0.00
25/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3284	3	3284	3	0.00
25/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	2991	3	2991	3	0.00
25/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3136	3	3136	3	0.00
25/03/2011	R207 On 02-February-12			Bond Future	9.02	90.5372	9.0190	90.5372	0.00
25/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3135	3	3135	3	0.00
25/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3270	3	3270	3	0.00
25/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	3004	3	3004	3	0.00
25/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3366	3	3366	3	0.00
25/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3108	3	3108	3	0.00
25/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3234	3	3234	3	0.00
25/03/2011	R208 On 05-May-11			Bond Future	8.71	87.9477	8.7070	87.9477	190.00
25/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	705	1	705	1	0.00
25/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	816	1	816	1	0.00
25/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	606	1	606	1	0.00
25/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2163	2	2163	2	0.00
25/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1763	2	1763	2	0.00
25/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	1956	2	1956	2	0.00
25/03/2011	R208 On 04-August-11			Bond Future	8.82	89.2166	8.8150	89.2166	120.00
25/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	927	1	927	1	0.00
25/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1013	1	1013	1	0.00
25/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	846	1	846	1	0.00
25/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4540	5	4540	5	0.00
25/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4093	4	4093	4	0.00
25/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4313	4	4313	4	0.00
25/03/2011	R208 On 03-November-11			Bond Future	8.93	87.0854	8.9270	87.0854	5,604.00
25/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2421	2	2421	2	0.00
25/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2293	2	2293	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2554	3	2554	3	0.00
25/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3283	3	3283	3	0.00
25/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3601	4	3601	4	0.00
25/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3439	3	3439	3	0.00
25/03/2011	R208 On 02-February-12			Bond Future	9.04	88.3580	9.0410	88.3580	0.00
25/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3356	3	3356	3	0.00
25/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3217	3	3217	3	0.00
25/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3498	4	3498	4	0.00
25/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3448	3	3448	3	0.00
25/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3726	4	3726	4	0.00
25/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3585	4	3585	4	0.00
25/03/2011	R209 On 05-May-11			Bond Future	9.02	73.4011	9.0210	73.4011	21,100.00
25/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	313	0	313	0	0.00
25/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	256	0	256	0	0.00
25/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	380	0	380	0	0.00
25/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4128	4	4128	4	0.00
25/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4840	5	4840	5	0.00
25/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4477	4	4477	4	0.00
25/03/2011	R209 On 04-August-11			Bond Future	9.10	74.4623	9.0980	74.4623	0.00
25/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1179	1	1179	1	0.00
25/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1291	1	1291	1	0.00
25/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7665	8	7665	8	0.00
25/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1075	1	1075	1	0.00
25/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6236	6	6236	6	0.00
25/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	716	1	716	1	0.00
25/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5618	6	5618	6	0.00
25/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	5921	6	5921	6	0.00
25/03/2011	R209 On 03-November-11			Bond Future	9.18	72.3705	9.1760	72.3705	1,033.00
25/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2406	2	2406	2	0.00
25/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2554	3	2554	3	0.00
25/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2265	2	2265	2	0.00
25/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	5946	6	5946	6	0.00
25/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5437	5	5437	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
25/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5686	6	5686	6	0.00
25/03/2011	R209 On 02-February-12			Bond Future	9.25	73.4344	9.2540	73.4344	0.00
25/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3660	4	3660	4	0.00
25/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3827	4	3827	4	0.00
25/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3497	4	3497	4	0.00
25/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5780	6	5780	6	0.00
25/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5346	5	5346	5	0.00
25/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5560	6	5560	6	0.00
25/03/2011	R211 On 05-May-11			Bond Future	1.62	105.4822	1.6200	105.4822	539.00
25/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2864	3	2864	3	0.00
25/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3135	3	3135	3	0.00
25/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2593	3	2593	3	0.00
25/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
25/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7939	2.4270	103.7939	2,518.00
25/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2196	2	2196	2	0.00
25/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1222	1	1222	1	0.00
25/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1707	2	1707	2	0.00
25/03/2011	R213 On 05-May-11			Bond Future	9.07	82.5261	9.0740	82.5261	0.00
25/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9519	9	9519	9	0.00
25/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8606	8	8606	8	0.00
25/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9061	9	9061	9	0.00
25/03/2011	R213 On 04-August-11			Bond Future	9.16	83.7180	9.1600	83.7180	0.00
25/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/03/2011	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
25/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9234	9	9234	9	0.00
25/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10142	10	10142	10	0.00
25/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9686	10	9686	10	0.00
25/03/2011	R213 On 03-November-11			Bond Future	9.25	81.3633	9.2480	81.3633	0.00
25/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4300	4	4300	4	0.00
25/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3490	3	3490	3	0.00
25/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	3894	4	3894	4	0.00
25/03/2011	R213 On 02-February-12			Bond Future	9.34	82.5571	9.3390	82.5571	0.00
25/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
25/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	2967	3	2967	3	0.00
25/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2189	2	2189	2	0.00
25/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2576	2	2576	2	0.00
25/03/2011	TRT1 On 05-May-11			Index Future	338.47	338.5410	338.4740	338.5410	100.00
25/03/2011	TRT1 On 04-August-11			Index Future	343.14	343.2050	343.1370	343.2050	0.00
28/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	AL7T On 05-May-11			Index Future	371.04	370.8900	371.0420	370.8900	30.00
28/03/2011	AL7T On 04-August-11			Index Future	376.35	376.1870	376.3450	376.1870	0.00
28/03/2011	ALBI On 05-May-11			Index Future	341.39	341.4210	341.3890	341.4210	1,070.00
28/03/2011	ALBI On 04-August-11			Index Future	346.27	346.2980	346.2680	346.2980	0.00
28/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	CRD1 On 05-May-11			Index Future	154.96	154.9060	154.9600	154.9060	2.00
28/03/2011	CRD1 On 04-August-11			Index Future	157.10	157.0400	157.0960	157.0400	0.00
28/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2011	GOVI On 05-May-11			GOVI	342.67	342.6820	342.6690	342.6820	209.00
28/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	63210	6	63210	6	0.00
28/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	63410	6	63410	6	0.00
28/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	63310	6	63310	6	0.00
28/03/2011	GOVI On 04-August-11			GOVI	347.57	347.5760	347.5670	347.5760	0.00
28/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
28/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	4230	0	4230	0	0.00
28/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	4430	0	4430	0	0.00
28/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	4330	0	4330	0	0.00
28/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2011	IGOV On 05-May-11			Index Future	150.20	150.2020	150.1960	150.2020	61.00
28/03/2011	IGOV On 04-August-11			Index Future	152.34	152.3470	152.3420	152.3470	0.00
28/03/2011	ILBI On 05-May-11			Index Future	406.21	406.4290	406.2110	406.4290	336.00
28/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.61	94.4050	5.6080	94.4050	2,001.00
28/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3770	5.6440	94.3770	3,001.00
28/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.67	94.3630	5.6720	94.3630	3,890.00
28/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.72	94.2770	5.7180	94.2770	2,000.00
28/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.76	94.2070	5.7630	94.2070	0.00
28/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.83	94.0950	5.8280	94.0950	14,390.00
28/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.24	93.7050	6.2390	93.7050	5,591.00
28/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.1880	6.8080	93.1880	1,090.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.31	92.6970	7.3070	92.6970	2,890.00
28/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.73	92.2740	7.7320	92.2740	44,710.00
28/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.09	91.9230	8.0930	91.9230	513.00
28/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.43	91.5700	8.4300	91.5700	0.00
28/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
28/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
28/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
28/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
28/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
28/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/03/2011	OTH1 On 05-May-11			Index Future	334.11	334.2540	334.1110	334.2540	3.00
28/03/2011	OTH1 On 04-August-11			Index Future	338.89	339.0280	338.8860	339.0280	0.00
28/03/2011	R157 On 05-May-11			Bond Future	7.80	122.7040	7.8040	122.7040	2,405.00
28/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	597	1	597	1	0.00
28/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	695	1	695	1	0.00
28/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	508	1	508	1	0.00
28/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	428	0	428	0	0.00
28/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1060	1	1060	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	934	1	934	1	0.00
28/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	711	1	711	1	0.00
28/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	818	1	818	1	0.00
28/03/2011	R157 On 04-August-11			Bond Future	7.96	124.4765	7.9590	124.4765	0.00
28/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	598	1	598	1	0.00
28/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	660	1	660	1	0.00
28/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	541	1	541	1	0.00
28/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2518	3	2518	3	0.00
28/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2245	2	2245	2	0.00
28/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2379	2	2379	2	0.00
28/03/2011	R157 On 03-November-11			Bond Future	8.13	119.4326	8.1330	119.4326	3,694.00
28/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1972	2	1972	2	0.00
28/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	2074	2	2074	2	0.00
28/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1873	2	1873	2	0.00
28/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1632	2	1632	2	0.00
28/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1474	1	1474	1	0.00
28/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1551	2	1551	2	0.00
28/03/2011	R157 On 02-February-12			Bond Future	8.33	121.1820	8.3290	121.1820	0.00
28/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2413	2	2413	2	0.00
28/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2509	3	2509	3	0.00
28/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2318	2	2318	2	0.00
28/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1913	2	1913	2	0.00
28/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1770	2	1770	2	0.00
28/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1841	2	1841	2	0.00
28/03/2011	R186 On 05-May-11			Bond Future	8.96	117.0054	8.9600	117.0054	28,849.00
28/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1031	1	1031	1	0.00
28/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1196	1	1196	1	0.00
28/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	881	1	881	1	0.00
28/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	40	0	40	0	5,500.00
28/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3284	3	3284	3	0.00
28/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9297	9	9297	9	0.00
28/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2666	3	2666	3	0.00
28/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	2966	3	2966	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R186 On 04-August-11			Bond Future	9.06	113.4010	9.0610	113.4010	0.00
28/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	889	1	889	1	0.00
28/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	801	1	801	1	0.00
28/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	985	1	985	1	0.00
28/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8083	8	8083	8	0.00
28/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	8880	9	8880	9	0.00
28/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8476	8	8476	8	0.00
28/03/2011	R186 On 03-November-11			Bond Future	9.16	115.0129	9.1620	115.0129	12,982.00
28/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3831	4	3831	4	0.00
28/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3632	4	3632	4	0.00
28/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	4035	4	4035	4	0.00
28/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5020	5	5020	5	0.00
28/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5507	5	5507	5	0.00
28/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5260	5	5260	5	0.00
28/03/2011	R186 On 02-February-12			Bond Future	9.27	111.4052	9.2650	111.4052	0.00
28/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4138	4	4138	4	0.00
28/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3948	4	3948	4	0.00
28/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4333	4	4333	4	0.00
28/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6196	6	6196	6	0.00
28/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6694	7	6694	7	0.00
28/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6441	6	6441	6	0.00
28/03/2011	R201 On 05-May-11			Bond Future	7.38	107.6301	7.3840	107.6301	484.00
28/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1325	1	1325	1	0.00
28/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1200	1	1200	1	0.00
28/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1454	1	1454	1	0.00
28/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	131	0	131	0	0.00
28/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	193	0	193	0	0.00
28/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	160	0	160	0	0.00
28/03/2011	R201 On 04-August-11			Bond Future	7.52	104.7726	7.5240	104.7726	0.00
28/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	611	1	611	1	0.00
28/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	671	1	671	1	0.00
28/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	556	1	556	1	0.00
28/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1530	2	1530	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1343	1	1343	1	0.00
28/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1434	1	1434	1	0.00
28/03/2011	R201 On 03-November-11			Bond Future	7.68	106.2576	7.6810	106.2576	0.00
28/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1740	2	1740	2	0.00
28/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1828	2	1828	2	0.00
28/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1654	2	1654	2	0.00
28/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	910	1	910	1	0.00
28/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	809	1	809	1	0.00
28/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	859	1	859	1	0.00
28/03/2011	R201 On 02-February-12			Bond Future	7.86	103.4037	7.8550	103.4037	0.00
28/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2095	2	2095	2	0.00
28/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2176	2	2176	2	0.00
28/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	2016	2	2016	2	0.00
28/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1137	1	1137	1	0.00
28/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1044	1	1044	1	0.00
28/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1089	1	1089	1	0.00
28/03/2011	R202 On 05-May-11			Bond Future	0.32	169.7281	0.3150	169.7281	10,489.00
28/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43069	43	43069	43	0.00
28/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44097	44	44097	44	0.00
28/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42030	42	42030	42	0.00
28/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R203 On 05-May-11			Bond Future	8.43	100.4001	8.4310	100.4001	517.00
28/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	525	1	525	1	0.00
28/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	616	1	616	1	0.00
28/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	444	0	444	0	0.00
28/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1564	2	1564	2	0.00
28/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1249	1	1249	1	0.00
28/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1401	1	1401	1	0.00
28/03/2011	R203 On 04-August-11			Bond Future	8.57	101.8504	8.5700	101.8504	0.00
28/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	652	1	652	1	0.00
28/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	588	1	588	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	719	1	719	1	0.00
28/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3164	3	3164	3	0.00
28/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3512	3	3512	3	0.00
28/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3336	3	3336	3	0.00
28/03/2011	R203 On 03-November-11			Bond Future	8.72	99.1356	8.7190	99.1356	1,416.00
28/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1748	2	1748	2	0.00
28/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1649	2	1649	2	0.00
28/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1850	2	1850	2	0.00
28/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2606	3	2606	3	0.00
28/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2856	3	2856	3	0.00
28/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2729	3	2729	3	0.00
28/03/2011	R203 On 02-February-12			Bond Future	8.88	100.5849	8.8790	100.5849	0.00
28/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2383	2	2383	2	0.00
28/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2279	2	2279	2	0.00
28/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2490	3	2490	3	0.00
28/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2828	3	2828	3	0.00
28/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3047	3	3047	3	0.00
28/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	2935	3	2935	3	0.00
28/03/2011	R204 On 05-May-11			Bond Future	8.61	99.7217	8.6110	99.7217	100.00
28/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	745	1	745	1	0.00
28/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	639	1	639	1	0.00
28/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	862	1	862	1	0.00
28/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1191	1	1191	1	0.00
28/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1511	2	1511	2	0.00
28/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1345	1	1345	1	0.00
28/03/2011	R204 On 04-August-11			Bond Future	8.74	97.1294	8.7420	97.1294	0.00
28/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	559	1	559	1	0.00
28/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	618	1	618	1	0.00
28/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	504	1	504	1	0.00
28/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4748	5	4748	5	0.00
28/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4313	4	4313	4	0.00
28/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4528	5	4528	5	0.00
28/03/2011	R204 On 03-November-11			Bond Future	8.88	98.5043	8.8780	98.5043	1,876.00

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28/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2256	2	2256	2	0.00
28/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2378	2	2378	2	0.00
28/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2137	2	2137	2	0.00
28/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3040	3	3040	3	0.00
28/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2773	3	2773	3	0.00
28/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2905	3	2905	3	0.00
28/03/2011	R204 On 02-February-12			Bond Future	9.02	95.9173	9.0200	95.9173	0.00
28/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2954	3	2954	3	0.00
28/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	3081	3	3081	3	0.00
28/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2830	3	2830	3	0.00
28/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3172	3	3172	3	0.00
28/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	2935	3	2935	3	0.00
28/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3052	3	3052	3	0.00
28/03/2011	R206 On 05-May-11			Bond Future	7.06	103.4355	7.0590	103.4355	0.00
28/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1142	1	1142	1	0.00
28/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1245	1	1245	1	0.00
28/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	1040	1	1040	1	0.00
28/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	98	0	98	0	0.00
28/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	64	0	64	0	0.00
28/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	80	0	80	0	0.00
28/03/2011	R206 On 04-August-11			Bond Future	7.21	101.1643	7.2110	101.1643	0.00
28/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	491	1	491	1	0.00
28/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	447	0	447	0	0.00
28/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	540	1	540	1	0.00
28/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	895	1	895	1	0.00
28/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1024	1	1024	1	0.00
28/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	957	1	957	1	0.00
28/03/2011	R206 On 03-November-11			Bond Future	7.38	102.5983	7.3780	102.5983	0.00
28/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1302	1	1302	1	0.00
28/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1238	1	1238	1	0.00
28/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1367	1	1367	1	0.00
28/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	532	1	532	1	0.00
28/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	600	1	600	1	0.00

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28/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	565	1	565	1	0.00
28/03/2011	R206 On 02-February-12			Bond Future	7.58	100.3352	7.5800	100.3352	0.00
28/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1441	1	1441	1	0.00
28/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1385	1	1385	1	0.00
28/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1498	2	1498	2	0.00
28/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	671	1	671	1	0.00
28/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	733	1	733	1	0.00
28/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	701	1	701	1	0.00
28/03/2011	R207 On 05-May-11			Bond Future	8.66	93.8423	8.6570	93.8423	1,020.00
28/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	719	1	719	1	0.00
28/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	617	1	617	1	0.00
28/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	833	1	833	1	0.00
28/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1444	1	1444	1	0.00
28/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1804	2	1804	2	0.00
28/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1618	2	1618	2	0.00
28/03/2011	R207 On 04-August-11			Bond Future	8.78	91.5557	8.7780	91.5557	0.00
28/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	941	1	941	1	0.00
28/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	1027	1	1027	1	0.00
28/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	861	1	861	1	0.00
28/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4130	4	4130	4	0.00
28/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3720	4	3720	4	0.00
28/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	3921	4	3921	4	0.00
28/03/2011	R207 On 03-November-11			Bond Future	8.90	92.8554	8.8970	92.8554	600.00
28/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2333	2	2333	2	0.00
28/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2461	2	2461	2	0.00
28/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2210	2	2210	2	0.00
28/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3278	3	3278	3	0.00
28/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	2985	3	2985	3	0.00
28/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3128	3	3128	3	0.00
28/03/2011	R207 On 02-February-12			Bond Future	9.02	90.5738	9.0240	90.5738	0.00
28/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	3107	3	3107	3	0.00
28/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3241	3	3241	3	0.00
28/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2976	3	2976	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3364	3	3364	3	0.00
28/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3105	3	3105	3	0.00
28/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3233	3	3233	3	0.00
28/03/2011	R208 On 05-May-11			Bond Future	8.70	87.9238	8.7010	87.9238	190.00
28/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	676	1	676	1	0.00
28/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	786	1	786	1	0.00
28/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	577	1	577	1	0.00
28/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2098	2	2098	2	0.00
28/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1697	2	1697	2	0.00
28/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	1891	2	1891	2	0.00
28/03/2011	R208 On 04-August-11			Bond Future	8.81	89.1932	8.8090	89.1932	120.00
28/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	916	1	916	1	0.00
28/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	1002	1	1002	1	0.00
28/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	835	1	835	1	0.00
28/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4494	5	4494	5	0.00
28/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4047	4	4047	4	0.00
28/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4267	4	4267	4	0.00
28/03/2011	R208 On 03-November-11			Bond Future	8.92	87.0569	8.9200	87.0569	5,604.00
28/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2420	2	2420	2	0.00
28/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2291	2	2291	2	0.00
28/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2553	3	2553	3	0.00
28/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3242	3	3242	3	0.00
28/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3559	4	3559	4	0.00
28/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3398	3	3398	3	0.00
28/03/2011	R208 On 02-February-12			Bond Future	9.03	88.3301	9.0340	88.3301	0.00
28/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3359	3	3359	3	0.00
28/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3220	3	3220	3	0.00
28/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3502	3	3502	3	0.00
28/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3413	3	3413	3	0.00
28/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3690	4	3690	4	0.00
28/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3549	4	3549	4	0.00
28/03/2011	R209 On 05-May-11			Bond Future	9.04	73.3706	9.0410	73.3706	21,100.00
28/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	257	0	257	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	207	0	207	0	0.00
28/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	317	0	317	0	0.00
28/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4218	4	4218	4	0.00
28/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	4944	5	4944	5	0.00
28/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4574	4	4574	4	0.00
28/03/2011	R209 On 04-August-11			Bond Future	9.12	74.4322	9.1180	74.4322	0.00
28/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1110	1	1110	1	0.00
28/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1219	1	1219	1	0.00
28/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7517	8	7517	8	0.00
28/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1011	1	1011	1	0.00
28/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6323	6	6323	6	0.00
28/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	718	1	718	1	0.00
28/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5696	6	5696	6	0.00
28/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6003	6	6003	6	0.00
28/03/2011	R209 On 03-November-11			Bond Future	9.20	72.3408	9.1970	72.3408	1,033.00
28/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2321	2	2321	2	0.00
28/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2466	3	2466	3	0.00
28/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2183	2	2183	2	0.00
28/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6019	6	6019	6	0.00
28/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5504	5	5504	5	0.00
28/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5757	6	5757	6	0.00
28/03/2011	R209 On 02-February-12			Bond Future	9.28	73.3978	9.2750	73.3978	0.00
28/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3568	4	3568	4	0.00
28/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3733	4	3733	4	0.00
28/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3407	3	3407	3	0.00
28/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	5844	6	5844	6	0.00
28/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5406	5	5406	5	0.00
28/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5621	6	5621	6	0.00
28/03/2011	R211 On 05-May-11			Bond Future	1.67	105.4766	1.6710	105.4766	539.00
28/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2579	3	2579	3	0.00
28/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	2850	3	2850	3	0.00
28/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2308	3	2308	3	0.00
28/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
28/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7843	2.4270	103.7843	2,518.00
28/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2196	2	2196	2	0.00
28/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1222	1	1222	1	0.00
28/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1707	2	1707	2	0.00
28/03/2011	R213 On 05-May-11			Bond Future	9.10	82.4170	9.0990	82.4170	0.00
28/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9713	10	9713	10	0.00
28/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	8800	9	8800	9	0.00
28/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9255	9	9255	9	0.00
28/03/2011	R213 On 04-August-11			Bond Future	9.19	83.6029	9.1850	83.6029	0.00
28/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9425	9	9425	9	0.00
28/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10334	10	10334	10	0.00
28/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	9878	10	9878	10	0.00
28/03/2011	R213 On 03-November-11			Bond Future	9.27	81.2501	9.2740	81.2501	0.00
28/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4496	4	4496	4	0.00
28/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3686	3	3686	3	0.00
28/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4089	4	4089	4	0.00
28/03/2011	R213 On 02-February-12			Bond Future	9.37	82.4383	9.3660	82.4383	0.00
28/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 02-February-12	9.05	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
28/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3167	3	3167	3	0.00
28/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2388	2	2388	2	0.00
28/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	2776	3	2776	3	0.00
28/03/2011	TRT1 On 05-May-11			Index Future	338.51	338.4740	338.5130	338.4740	100.00
28/03/2011	TRT1 On 04-August-11			Index Future	343.18	343.1370	343.1780	343.1370	0.00
29/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	AL7T On 05-May-11			Index Future	370.23	371.0420	370.2320	371.0420	30.00
29/03/2011	AL7T On 04-August-11			Index Future	375.52	376.3450	375.5240	376.3450	0.00
29/03/2011	ALBI On 05-May-11			Index Future	340.70	341.3890	340.6990	341.3890	1,070.00
29/03/2011	ALBI On 04-August-11			Index Future	345.57	346.2680	345.5690	346.2680	0.00
29/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	CRD1 On 05-May-11			Index Future	154.76	154.9600	154.7610	154.9600	2.00
29/03/2011	CRD1 On 04-August-11			Index Future	156.89	157.0960	156.8940	157.0960	0.00
29/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2011	GOVI On 05-May-11			GOVI	342.00	342.6690	341.9980	342.6690	209.00
29/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	69920	6	69920	6	0.00
29/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	70120	6	70120	6	0.00
29/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	70020	6	70020	6	0.00
29/03/2011	GOVI On 04-August-11			GOVI	346.89	347.5670	346.8870	347.5670	0.00
29/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
29/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	11030	0	11030	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
29/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	11230	0	11230	0	0.00
29/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	11130	0	11130	0	0.00
29/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2011	IGOV On 05-May-11			Index Future	150.19	150.1960	150.1900	150.1960	61.00
29/03/2011	IGOV On 04-August-11			Index Future	152.34	152.3420	152.3360	152.3420	0.00
29/03/2011	ILBI On 05-May-11			Index Future	406.20	406.2110	406.1980	406.2110	336.00
29/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
29/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.3920	5.6000	94.3920	2,001.00
29/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3560	5.6200	94.3560	3,001.00
29/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3280	5.6500	94.3280	3,890.00
29/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.74	94.2820	5.7400	94.2820	2,000.00
29/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.81	94.2370	5.8100	94.2370	0.00
29/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.93	94.1720	5.9300	94.1720	14,390.00
29/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.32	93.7610	6.3200	93.7610	5,591.00
29/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1920	6.8400	93.1920	1,090.00
29/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.35	92.6930	7.3500	92.6930	2,890.00
29/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.78	92.2680	7.7800	92.2680	44,710.00
29/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.9070	8.1300	91.9070	513.00
29/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.38	91.5700	8.3800	91.5700	0.00
29/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
29/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
29/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
29/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
29/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
29/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
29/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
29/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
29/03/2011	OTH1 On 05-May-11			Index Future	333.33	334.1110	333.3250	334.1110	3.00
29/03/2011	OTH1 On 04-August-11			Index Future	338.09	338.8860	338.0900	338.8860	0.00
29/03/2011	R157 On 05-May-11			Bond Future	7.84	122.6917	7.8440	122.6917	2,405.00
29/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	517	1	517	1	0.00
29/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	607	1	607	1	0.00
29/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	436	1	436	1	0.00
29/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	364	0	364	0	0.00
29/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1159	1	1159	1	0.00
29/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1026	1	1026	1	0.00
29/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	787	1	787	1	0.00
29/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	902	1	902	1	0.00
29/03/2011	R157 On 04-August-11			Bond Future	8.00	124.4649	8.0020	124.4649	0.00
29/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	547	1	547	1	0.00
29/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	605	1	605	1	0.00
29/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	493	1	493	1	0.00
29/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2635	3	2635	3	0.00
29/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2355	2	2355	2	0.00
29/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2493	2	2493	2	0.00
29/03/2011	R157 On 03-November-11			Bond Future	8.18	119.4218	8.1800	119.4218	3,694.00
29/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1877	2	1877	2	0.00
29/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1976	2	1976	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
29/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1781	2	1781	2	0.00
29/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1709	2	1709	2	0.00
29/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1545	1	1545	1	0.00
29/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1626	2	1626	2	0.00
29/03/2011	R157 On 02-February-12			Bond Future	8.38	121.1652	8.3800	121.1652	0.00
29/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2316	2	2316	2	0.00
29/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2411	3	2411	3	0.00
29/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2224	2	2224	2	0.00
29/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	1990	2	1990	2	0.00
29/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1843	2	1843	2	0.00
29/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	1915	2	1915	2	0.00
29/03/2011	R186 On 05-May-11			Bond Future	8.99	116.8323	8.9900	116.8323	28,849.00
29/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	918	1	918	1	0.00
29/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1073	1	1073	1	0.00
29/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	780	1	780	1	0.00
29/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	31	0	31	0	5,500.00
29/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3455	3	3455	3	0.00
29/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9560	9	9560	9	0.00
29/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	2815	3	2815	3	0.00
29/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3126	3	3126	3	0.00
29/03/2011	R186 On 04-August-11			Bond Future	9.09	113.2225	9.0910	113.2225	0.00
29/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	829	1	829	1	0.00
29/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	745	1	745	1	0.00
29/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	919	1	919	1	0.00
29/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8284	8	8284	8	0.00
29/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9091	9	9091	9	0.00
29/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	8683	8	8683	8	0.00
29/03/2011	R186 On 03-November-11			Bond Future	9.19	114.8292	9.1930	114.8292	12,982.00
29/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3695	4	3695	4	0.00
29/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3500	4	3500	4	0.00
29/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3895	4	3895	4	0.00
29/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5150	5	5150	5	0.00
29/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5646	6	5646	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
29/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5394	5	5394	5	0.00
29/03/2011	R186 On 02-February-12			Bond Future	9.30	111.2166	9.2970	111.2166	0.00
29/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	4007	4	4007	4	0.00
29/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3821	4	3821	4	0.00
29/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4198	4	4198	4	0.00
29/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6335	6	6335	6	0.00
29/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	6840	7	6840	7	0.00
29/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6584	6	6584	6	0.00
29/03/2011	R189 On 05-May-11			Bond Future	208.62	207.3000	208.6196	207.3000	0.00
29/03/2011	R189 On 05-May-11	207.30	Call	Bond Future	1320	0	1320	0	0.00
29/03/2011	R189 On 05-May-11	207.25	Call	Bond Future	1370	0	1370	0	0.00
29/03/2011	R189 On 05-May-11	207.35	Call	Bond Future	1270	0	1270	0	0.00
29/03/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R197 On 05-May-11			Bond Future	230.99	232.0000	230.9902	232.0000	0.00
29/03/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R197 On 05-May-11	231.95	Put	Bond Future	960	0	960	0	0.00
29/03/2011	R197 On 05-May-11	232.05	Put	Bond Future	1060	0	1060	0	0.00
29/03/2011	R197 On 05-May-11	232.00	Put	Bond Future	1010	0	1010	0	0.00
29/03/2011	R201 On 05-May-11			Bond Future	7.43	107.6173	7.4290	107.6173	484.00
29/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1206	1	1206	1	0.00
29/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	1086	1	1086	1	0.00
29/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1331	1	1331	1	0.00
29/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	152	0	152	0	0.00
29/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	223	0	223	0	0.00
29/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	185	0	185	0	0.00
29/03/2011	R201 On 04-August-11			Bond Future	7.57	104.7636	7.5740	104.7636	0.00
29/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	554	1	554	1	0.00
29/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	610	1	610	1	0.00
29/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	502	1	502	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
29/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1626	2	1626	2	0.00
29/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1432	1	1432	1	0.00
29/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1527	1	1527	1	0.00
29/03/2011	R201 On 03-November-11			Bond Future	7.73	106.2465	7.7340	106.2465	0.00
29/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1648	2	1648	2	0.00
29/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1734	2	1734	2	0.00
29/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1564	2	1564	2	0.00
29/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	967	1	967	1	0.00
29/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	863	1	863	1	0.00
29/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	914	1	914	1	0.00
29/03/2011	R201 On 02-February-12			Bond Future	7.91	103.3908	7.9140	103.3908	0.00
29/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	2002	2	2002	2	0.00
29/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	2081	2	2081	2	0.00
29/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1924	2	1924	2	0.00
29/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1196	1	1196	1	0.00
29/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1100	1	1100	1	0.00
29/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1147	1	1147	1	0.00
29/03/2011	R202 On 05-May-11			Bond Future	0.32	169.7281	0.3150	169.7281	10,539.00
29/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43069	43	43069	43	0.00
29/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44097	44	44097	44	0.00
29/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42030	42	42030	42	0.00
29/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R203 On 05-May-11			Bond Future	8.46	100.3616	8.4610	100.3616	517.00
29/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	465	1	465	1	0.00
29/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	550	1	550	1	0.00
29/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	390	0	390	0	0.00
29/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1654	2	1654	2	0.00
29/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1328	1	1328	1	0.00
29/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1486	1	1486	1	0.00
29/03/2011	R203 On 04-August-11			Bond Future	8.60	101.8087	8.6010	101.8087	0.00
29/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	610	1	610	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
29/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	549	1	549	1	0.00
29/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	674	1	674	1	0.00
29/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3263	3	3263	3	0.00
29/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3617	4	3617	4	0.00
29/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3438	3	3438	3	0.00
29/03/2011	R203 On 03-November-11			Bond Future	8.75	99.0911	8.7510	99.0911	1,416.00
29/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1681	2	1681	2	0.00
29/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1584	2	1584	2	0.00
29/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1781	2	1781	2	0.00
29/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2679	3	2679	3	0.00
29/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	2933	3	2933	3	0.00
29/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2804	3	2804	3	0.00
29/03/2011	R203 On 02-February-12			Bond Future	8.91	100.5422	8.9140	100.5422	0.00
29/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2308	2	2308	2	0.00
29/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2206	2	2206	2	0.00
29/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2413	2	2413	2	0.00
29/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	2900	3	2900	3	0.00
29/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3123	3	3123	3	0.00
29/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3010	3	3010	3	0.00
29/03/2011	R204 On 05-May-11			Bond Future	8.64	99.7001	8.6400	99.7001	100.00
29/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	670	1	670	1	0.00
29/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	571	1	571	1	0.00
29/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	780	1	780	1	0.00
29/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1265	1	1265	1	0.00
29/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1599	2	1599	2	0.00
29/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1426	1	1426	1	0.00
29/03/2011	R204 On 04-August-11			Bond Future	8.77	97.1085	8.7730	97.1085	0.00
29/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	520	1	520	1	0.00
29/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	576	1	576	1	0.00
29/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	468	1	468	1	0.00
29/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	4873	5	4873	5	0.00
29/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4432	4	4432	4	0.00
29/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4650	5	4650	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
29/03/2011	R204 On 03-November-11			Bond Future	8.91	98.4841	8.9100	98.4841	1,876.00
29/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2175	2	2175	2	0.00
29/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2294	2	2294	2	0.00
29/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	2059	2	2059	2	0.00
29/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3124	3	3124	3	0.00
29/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2850	3	2850	3	0.00
29/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	2985	3	2985	3	0.00
29/03/2011	R204 On 02-February-12			Bond Future	9.05	95.8929	9.0540	95.8929	0.00
29/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2865	3	2865	3	0.00
29/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2990	3	2990	3	0.00
29/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2744	3	2744	3	0.00
29/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3252	3	3252	3	0.00
29/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3009	3	3009	3	0.00
29/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3128	3	3128	3	0.00
29/03/2011	R206 On 05-May-11			Bond Future	7.10	103.4283	7.1000	103.4283	0.00
29/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	1055	1	1055	1	0.00
29/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1156	1	1156	1	0.00
29/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	956	1	956	1	0.00
29/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	113	0	113	0	0.00
29/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	74	0	74	0	0.00
29/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	93	0	93	0	0.00
29/03/2011	R206 On 04-August-11			Bond Future	7.26	101.1555	7.2560	101.1555	0.00
29/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	450	0	450	0	0.00
29/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	409	0	409	0	0.00
29/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	497	1	497	1	0.00
29/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	951	1	951	1	0.00
29/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1085	1	1085	1	0.00
29/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1015	1	1015	1	0.00
29/03/2011	R206 On 03-November-11			Bond Future	7.43	102.5904	7.4280	102.5904	0.00
29/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1237	1	1237	1	0.00
29/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1175	1	1175	1	0.00
29/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1301	1	1301	1	0.00
29/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	565	1	565	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
29/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	636	1	636	1	0.00
29/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	600	1	600	1	0.00
29/03/2011	R206 On 02-February-12			Bond Future	7.64	100.3246	7.6380	100.3246	0.00
29/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1376	1	1376	1	0.00
29/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1322	1	1322	1	0.00
29/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1432	1	1432	1	0.00
29/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	707	1	707	1	0.00
29/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	773	1	773	1	0.00
29/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	739	1	739	1	0.00
29/03/2011	R207 On 05-May-11			Bond Future	8.70	93.8195	8.6970	93.8195	1,020.00
29/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	623	1	623	1	0.00
29/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	530	1	530	1	0.00
29/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	727	1	727	1	0.00
29/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1566	1	1566	1	0.00
29/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	1945	2	1945	2	0.00
29/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1749	2	1749	2	0.00
29/03/2011	R207 On 04-August-11			Bond Future	8.82	91.5336	8.8190	91.5336	0.00
29/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	869	1	869	1	0.00
29/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	951	1	951	1	0.00
29/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	794	1	794	1	0.00
29/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4289	4	4289	4	0.00
29/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	3870	4	3870	4	0.00
29/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4076	4	4076	4	0.00
29/03/2011	R207 On 03-November-11			Bond Future	8.94	92.8339	8.9400	92.8339	600.00
29/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2221	2	2221	2	0.00
29/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2344	2	2344	2	0.00
29/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2101	2	2101	2	0.00
29/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3400	3	3400	3	0.00
29/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3099	3	3099	3	0.00
29/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3247	3	3247	3	0.00
29/03/2011	R207 On 02-February-12			Bond Future	9.07	90.5477	9.0680	90.5477	0.00
29/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2985	3	2985	3	0.00
29/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	3117	3	3117	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
29/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2858	3	2858	3	0.00
29/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3475	3	3475	3	0.00
29/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3211	3	3211	3	0.00
29/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3340	3	3340	3	0.00
29/03/2011	R208 On 05-May-11			Bond Future	8.74	87.9597	8.7410	87.9597	190.00
29/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	582	1	582	1	0.00
29/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	682	1	682	1	0.00
29/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	493	1	493	1	0.00
29/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2253	2	2253	2	0.00
29/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1832	2	1832	2	0.00
29/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2037	2	2037	2	0.00
29/03/2011	R208 On 04-August-11			Bond Future	8.85	89.2283	8.8500	89.2283	120.00
29/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	843	1	843	1	0.00
29/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	924	1	924	1	0.00
29/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	767	1	767	1	0.00
29/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4665	4	4665	4	0.00
29/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4208	4	4208	4	0.00
29/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4434	4	4434	4	0.00
29/03/2011	R208 On 03-November-11			Bond Future	8.96	87.0968	8.9620	87.0968	5,604.00
29/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2305	2	2305	2	0.00
29/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2179	2	2179	2	0.00
29/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2434	3	2434	3	0.00
29/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3362	3	3362	3	0.00
29/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3687	4	3687	4	0.00
29/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3522	3	3522	3	0.00
29/03/2011	R208 On 02-February-12			Bond Future	9.08	88.3691	9.0780	88.3691	0.00
29/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3230	3	3230	3	0.00
29/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	3094	3	3094	3	0.00
29/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3370	4	3370	4	0.00
29/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3526	3	3526	3	0.00
29/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3808	4	3808	4	0.00
29/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3664	4	3664	4	0.00
29/03/2011	R209 On 05-May-11			Bond Future	9.08	73.2180	9.0800	73.2180	21,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	209	0	209	0	0.00
29/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	167	0	167	0	0.00
29/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	260	0	260	0	0.00
29/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4457	4	4457	4	0.00
29/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5200	5	5200	5	0.00
29/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	4822	5	4822	5	0.00
29/03/2011	R209 On 04-August-11			Bond Future	9.16	74.2818	9.1590	74.2818	0.00
29/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1021	1	1021	1	0.00
29/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1124	1	1124	1	0.00
29/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7255	8	7255	8	0.00
29/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	928	1	928	1	0.00
29/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6546	6	6546	6	0.00
29/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	763	1	763	1	0.00
29/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	5908	6	5908	6	0.00
29/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6220	6	6220	6	0.00
29/03/2011	R209 On 03-November-11			Bond Future	9.24	72.1851	9.2380	72.1851	1,033.00
29/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2199	2	2199	2	0.00
29/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2339	2	2339	2	0.00
29/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2066	2	2066	2	0.00
29/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6205	6	6205	6	0.00
29/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5680	6	5680	6	0.00
29/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	5937	6	5937	6	0.00
29/03/2011	R209 On 02-February-12			Bond Future	9.32	73.2443	9.3180	73.2443	0.00
29/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3419	4	3419	4	0.00
29/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3580	4	3580	4	0.00
29/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3262	3	3262	3	0.00
29/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6011	6	6011	6	0.00
29/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5565	5	5565	5	0.00
29/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5785	6	5785	6	0.00
29/03/2011	R210 On 05-May-11			Bond Future	0.97	126.0000	0.9680	126.0000	0.00
29/03/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R210 On 05-May-11	125.95	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
29/03/2011	R210 On 05-May-11	125.95	Put	Bond Future	124982	0	124982	0	0.00
29/03/2011	R210 On 05-May-11	126.05	Put	Bond Future	125082	0	125082	0	0.00
29/03/2011	R210 On 05-May-11	126.00	Put	Bond Future	125032	0	125032	0	0.00
29/03/2011	R211 On 05-May-11			Bond Future	1.67	105.1917	1.6720	105.1917	539.00
29/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2574	3	2574	3	0.00
29/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	2844	3	2844	3	0.00
29/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2302	2	2302	2	0.00
29/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
29/03/2011	R212 On 05-May-11			Bond Future	2.43	103.7843	2.4270	103.7843	2,532.00
29/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2196	2	2196	2	0.00
29/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1222	1	1222	1	0.00
29/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1707	2	1707	2	0.00
29/03/2011	R213 On 05-May-11			Bond Future	9.13	82.2227	9.1280	82.2227	0.00
29/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9938	10	9938	10	0.00
29/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9025	9	9025	9	0.00
29/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9479	9	9479	9	0.00
29/03/2011	R213 On 04-August-11			Bond Future	9.22	83.4117	9.2150	83.4117	0.00
29/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9653	9	9653	9	0.00
29/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10562	10	10562	10	0.00
29/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10106	10	10106	10	0.00
29/03/2011	R213 On 03-November-11			Bond Future	9.31	81.0544	9.3050	81.0544	0.00
29/03/2011	R213 On 03-November-11	8.75	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
29/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4728	4	4728	4	0.00
29/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3918	4	3918	4	0.00
29/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4322	4	4322	4	0.00
29/03/2011	R213 On 02-February-12			Bond Future	9.40	82.2384	9.3980	82.2384	0.00
29/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
29/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3403	3	3403	3	0.00
29/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2624	2	2624	2	0.00
29/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3012	3	3012	3	0.00
29/03/2011	TRT1 On 05-May-11			Index Future	337.85	338.5130	337.8510	338.5130	100.00
29/03/2011	TRT1 On 04-August-11			Index Future	342.51	343.1780	342.5070	343.1780	0.00
30/03/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	AL7T On 05-May-11			Index Future	369.18	370.2320	369.1830	370.2320	30.00
30/03/2011	AL7T On 04-August-11			Index Future	374.46	375.5240	374.4620	375.5240	0.00
30/03/2011	ALBI On 05-May-11			Index Future	339.68	340.6990	339.6840	340.6990	1,070.00
30/03/2011	ALBI On 04-August-11			Index Future	344.54	345.5690	344.5410	345.5690	0.00
30/03/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	CRD1 On 05-May-11			Index Future	154.44	154.7610	154.4440	154.7610	2.00
30/03/2011	CRD1 On 04-August-11			Index Future	156.57	156.8940	156.5740	156.8940	0.00
30/03/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2011	GOVI On 05-May-11			GOVI	341.01	341.9980	341.0100	341.9980	209.00
30/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	79800	7	79800	7	0.00
30/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	80000	7	80000	7	0.00
30/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	79900	7	79900	7	0.00
30/03/2011	GOVI On 04-August-11			GOVI	345.89	346.8870	345.8860	346.8870	0.00
30/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
30/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	21040	1	21040	1	0.00
30/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	21240	1	21240	1	0.00
30/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	21140	1	21140	1	0.00
30/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/03/2011	IGOV On 05-May-11			Index Future	150.14	150.1900	150.1430	150.1900	61.00
30/03/2011	IGOV On 04-August-11			Index Future	152.29	152.3360	152.2900	152.3360	0.00
30/03/2011	ILBI On 05-May-11			Index Future	406.29	406.1980	406.2930	406.1980	336.00
30/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
30/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,001.00
30/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.64	94.3800	5.6400	94.3800	3,001.00
30/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.67	94.3500	5.6700	94.3500	3,890.00
30/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.78	94.2600	5.7800	94.2600	2,000.00
30/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.87	94.1900	5.8700	94.1900	0.00
30/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.99	94.0700	5.9900	94.0700	14,489.00
30/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.40	93.6800	6.4000	93.6800	5,591.00
30/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.96	93.1600	6.9600	93.1600	1,090.00
30/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.48	92.6500	7.4800	92.6500	2,890.00
30/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.89	92.2200	7.8900	92.2200	44,710.00
30/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.23	91.8700	8.2300	91.8700	513.00
30/03/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.47	91.6200	8.4700	91.6200	0.00
30/03/2011	JN02 On 05-May-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
30/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
30/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
30/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
30/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
30/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
30/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
30/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
30/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
30/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
30/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
30/03/2011	OTH1 On 05-May-11			Index Future	332.17	333.3250	332.1650	333.3250	3.00
30/03/2011	OTH1 On 04-August-11			Index Future	336.91	338.0900	336.9140	338.0900	0.00
30/03/2011	R157 On 05-May-11			Bond Future	7.89	122.5283	7.8910	122.5283	2,405.00
30/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	432	1	432	1	0.00
30/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	514	1	514	1	0.00
30/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	360	0	360	0	0.00
30/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	297	0	297	0	0.00
30/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1284	1	1284	1	0.00
30/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1141	1	1141	1	0.00
30/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	886	1	886	1	0.00
30/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1008	1	1008	1	0.00
30/03/2011	R157 On 04-August-11			Bond Future	8.05	124.2998	8.0530	124.2998	0.00
30/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	490	1	490	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
30/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	544	1	544	1	0.00
30/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	441	0	441	0	0.00
30/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	2778	3	2778	3	0.00
30/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2490	2	2490	2	0.00
30/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	2631	2	2631	2	0.00
30/03/2011	R157 On 03-November-11			Bond Future	8.24	119.2527	8.2350	119.2527	3,694.00
30/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1770	2	1770	2	0.00
30/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1866	2	1866	2	0.00
30/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1677	2	1677	2	0.00
30/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	1803	2	1803	2	0.00
30/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1633	2	1633	2	0.00
30/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	1716	2	1716	2	0.00
30/03/2011	R157 On 02-February-12			Bond Future	8.44	120.9941	8.4400	120.9941	0.00
30/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2206	2	2206	2	0.00
30/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2298	2	2298	2	0.00
30/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	2116	2	2116	2	0.00
30/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2083	2	2083	2	0.00
30/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	1931	2	1931	2	0.00
30/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2006	2	2006	2	0.00
30/03/2011	R186 On 05-May-11			Bond Future	9.04	116.5598	9.0370	116.5598	28,849.00
30/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	768	1	768	1	0.00
30/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	906	1	906	1	0.00
30/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	646	1	646	1	0.00
30/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	21	0	21	0	5,500.00
30/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	3746	3	3746	3	0.00
30/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	9975	10	9975	10	0.00
30/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3073	3	3073	3	0.00
30/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3401	3	3401	3	0.00
30/03/2011	R186 On 04-August-11			Bond Future	9.14	112.9555	9.1400	112.9555	0.00
30/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	742	1	742	1	0.00
30/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	665	1	665	1	0.00
30/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	825	1	825	1	0.00
30/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	8624	8	8624	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
30/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9446	9	9446	9	0.00
30/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9030	9	9030	9	0.00
30/03/2011	R186 On 03-November-11			Bond Future	9.24	114.5589	9.2440	114.5589	12,982.00
30/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3485	4	3485	4	0.00
30/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3297	4	3297	4	0.00
30/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3678	4	3678	4	0.00
30/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5376	5	5376	5	0.00
30/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	5885	6	5885	6	0.00
30/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5627	5	5627	5	0.00
30/03/2011	R186 On 02-February-12			Bond Future	9.35	110.9432	9.3500	110.9432	0.00
30/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3802	4	3802	4	0.00
30/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3622	4	3622	4	0.00
30/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	3987	4	3987	4	0.00
30/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6574	6	6574	6	0.00
30/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7092	7	7092	7	0.00
30/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	6829	7	6829	7	0.00
30/03/2011	R189 On 05-May-11			Bond Future	208.63	208.6196	208.6327	208.6196	0.00
30/03/2011	R189 On 05-May-11	207.30	Call	Bond Future	1333	1	1333	1	0.00
30/03/2011	R189 On 05-May-11	207.25	Call	Bond Future	1383	1	1383	1	0.00
30/03/2011	R189 On 05-May-11	207.35	Call	Bond Future	1283	1	1283	1	0.00
30/03/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R197 On 05-May-11			Bond Future	231.03	230.9902	231.0302	230.9902	0.00
30/03/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R197 On 05-May-11	231.95	Put	Bond Future	920	1	920	1	0.00
30/03/2011	R197 On 05-May-11	232.05	Put	Bond Future	1020	1	1020	1	0.00
30/03/2011	R197 On 05-May-11	232.00	Put	Bond Future	970	1	970	1	0.00
30/03/2011	R201 On 05-May-11			Bond Future	7.47	107.4732	7.4720	107.4732	484.00
30/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	1096	1	1096	1	0.00
30/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	981	1	981	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
30/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	1217	1	1217	1	0.00
30/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	175	0	175	0	0.00
30/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	256	0	256	0	0.00
30/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	212	0	212	0	0.00
30/03/2011	R201 On 04-August-11			Bond Future	7.62	104.6142	7.6200	104.6142	0.00
30/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	504	1	504	1	0.00
30/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	557	1	557	1	0.00
30/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	456	1	456	1	0.00
30/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	1717	2	1717	2	0.00
30/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	1516	1	1516	1	0.00
30/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	1614	2	1614	2	0.00
30/03/2011	R201 On 03-November-11			Bond Future	7.79	106.0994	7.7850	106.0994	0.00
30/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1562	2	1562	2	0.00
30/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1645	2	1645	2	0.00
30/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1480	2	1480	2	0.00
30/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1025	1	1025	1	0.00
30/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	915	1	915	1	0.00
30/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	969	1	969	1	0.00
30/03/2011	R201 On 02-February-12			Bond Future	7.97	103.2398	7.9700	103.2398	0.00
30/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1915	2	1915	2	0.00
30/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1992	2	1992	2	0.00
30/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1839	2	1839	2	0.00
30/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1254	1	1254	1	0.00
30/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1154	1	1154	1	0.00
30/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1203	1	1203	1	0.00
30/03/2011	R202 On 05-May-11			Bond Future	0.31	169.7281	0.3140	169.7281	10,539.00
30/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43098	43	43098	43	0.00
30/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	44126	44	44126	44	0.00
30/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42060	42	42060	42	0.00
30/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R203 On 05-May-11			Bond Future	8.51	100.2173	8.5130	100.2173	517.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	379	0	379	0	0.00
30/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	453	1	453	1	0.00
30/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	314	0	314	0	0.00
30/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	1828	2	1828	2	0.00
30/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	1480	1	1480	1	0.00
30/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	1649	1	1649	1	0.00
30/03/2011	R203 On 04-August-11			Bond Future	8.66	101.6653	8.6560	101.6653	0.00
30/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	543	1	543	1	0.00
30/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	487	1	487	1	0.00
30/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	602	1	602	1	0.00
30/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3445	3	3445	3	0.00
30/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	3809	4	3809	4	0.00
30/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	3625	3	3625	3	0.00
30/03/2011	R203 On 03-November-11			Bond Future	8.81	98.9488	8.8090	98.9488	1,416.00
30/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1568	2	1568	2	0.00
30/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1475	2	1475	2	0.00
30/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1663	2	1663	2	0.00
30/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	2818	3	2818	3	0.00
30/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3081	3	3081	3	0.00
30/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	2948	3	2948	3	0.00
30/03/2011	R203 On 02-February-12			Bond Future	8.98	100.3930	8.9750	100.3930	0.00
30/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2184	2	2184	2	0.00
30/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	2085	2	2085	2	0.00
30/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2285	2	2285	2	0.00
30/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3031	3	3031	3	0.00
30/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3261	3	3261	3	0.00
30/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3145	3	3145	3	0.00
30/03/2011	R204 On 05-May-11			Bond Future	8.68	99.5441	8.6770	99.5441	100.00
30/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	584	1	584	1	0.00
30/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	493	1	493	1	0.00
30/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	685	1	685	1	0.00
30/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	1369	1	1369	1	0.00
30/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	1720	2	1720	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
30/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	1539	1	1539	1	0.00
30/03/2011	R204 On 04-August-11			Bond Future	8.81	96.9471	8.8110	96.9471	0.00
30/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	476	1	476	1	0.00
30/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	529	1	529	1	0.00
30/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	427	0	427	0	0.00
30/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5030	5	5030	5	0.00
30/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	4583	4	4583	4	0.00
30/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	4804	5	4804	5	0.00
30/03/2011	R204 On 03-November-11			Bond Future	8.95	98.3228	8.9500	98.3228	1,876.00
30/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	2077	2	2077	2	0.00
30/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2194	2	2194	2	0.00
30/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1964	2	1964	2	0.00
30/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3230	3	3230	3	0.00
30/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	2951	3	2951	3	0.00
30/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3088	3	3088	3	0.00
30/03/2011	R204 On 02-February-12			Bond Future	9.10	95.7273	9.0960	95.7273	0.00
30/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2759	3	2759	3	0.00
30/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2881	3	2881	3	0.00
30/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2641	3	2641	3	0.00
30/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3353	3	3353	3	0.00
30/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3105	3	3105	3	0.00
30/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3226	3	3226	3	0.00
30/03/2011	R206 On 05-May-11			Bond Future	7.15	103.3290	7.1530	103.3290	0.00
30/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	947	1	947	1	0.00
30/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	1045	1	1045	1	0.00
30/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	852	1	852	1	0.00
30/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	137	0	137	0	0.00
30/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	91	0	91	0	0.00
30/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	113	0	113	0	0.00
30/03/2011	R206 On 04-August-11			Bond Future	7.32	101.0565	7.3150	101.0565	0.00
30/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	401	0	401	0	0.00
30/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	362	0	362	0	0.00
30/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	444	0	444	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
30/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1028	1	1028	1	0.00
30/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1168	1	1168	1	0.00
30/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1096	1	1096	1	0.00
30/03/2011	R206 On 03-November-11			Bond Future	7.50	102.4909	7.4950	102.4909	0.00
30/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	1155	1	1155	1	0.00
30/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	1095	1	1095	1	0.00
30/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	1216	1	1216	1	0.00
30/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	613	1	613	1	0.00
30/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	689	1	689	1	0.00
30/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	651	1	651	1	0.00
30/03/2011	R206 On 02-February-12			Bond Future	7.71	100.2220	7.7140	100.2220	0.00
30/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1295	1	1295	1	0.00
30/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1242	1	1242	1	0.00
30/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1349	1	1349	1	0.00
30/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	758	1	758	1	0.00
30/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	827	1	827	1	0.00
30/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	792	1	792	1	0.00
30/03/2011	R207 On 05-May-11			Bond Future	8.73	93.5923	8.7340	93.5923	1,020.00
30/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	540	1	540	1	0.00
30/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	456	1	456	1	0.00
30/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	636	1	636	1	0.00
30/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	1684	2	1684	2	0.00
30/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2080	2	2080	2	0.00
30/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	1875	2	1875	2	0.00
30/03/2011	R207 On 04-August-11			Bond Future	8.86	91.3072	8.8580	91.3072	0.00
30/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	804	1	804	1	0.00
30/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	881	1	881	1	0.00
30/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	732	1	732	1	0.00
30/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	4442	4	4442	4	0.00
30/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4015	4	4015	4	0.00
30/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4226	4	4226	4	0.00
30/03/2011	R207 On 03-November-11			Bond Future	8.98	92.6029	8.9810	92.6029	600.00
30/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	2116	2	2116	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
30/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2236	2	2236	2	0.00
30/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	2000	2	2000	2	0.00
30/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	3518	3	3518	3	0.00
30/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3210	3	3210	3	0.00
30/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3362	3	3362	3	0.00
30/03/2011	R207 On 02-February-12			Bond Future	9.11	90.3181	9.1110	90.3181	0.00
30/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2870	3	2870	3	0.00
30/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2998	3	2998	3	0.00
30/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2745	3	2745	3	0.00
30/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	3586	3	3586	3	0.00
30/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3315	3	3315	3	0.00
30/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3449	3	3449	3	0.00
30/03/2011	R208 On 05-May-11			Bond Future	8.78	87.7204	8.7830	87.7204	190.00
30/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	494	1	494	1	0.00
30/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	584	1	584	1	0.00
30/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	414	0	414	0	0.00
30/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	2425	2	2425	2	0.00
30/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	1985	2	1985	2	0.00
30/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	2199	2	2199	2	0.00
30/03/2011	R208 On 04-August-11			Bond Future	8.89	88.9888	8.8940	88.9888	120.00
30/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	770	1	770	1	0.00
30/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	847	1	847	1	0.00
30/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	699	1	699	1	0.00
30/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	4853	5	4853	5	0.00
30/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	4387	4	4387	4	0.00
30/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	4617	4	4617	4	0.00
30/03/2011	R208 On 03-November-11			Bond Future	9.01	86.8574	9.0080	86.8574	5,604.00
30/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	2183	2	2183	2	0.00
30/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	2062	2	2062	2	0.00
30/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2308	2	2308	2	0.00
30/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	3498	3	3498	3	0.00
30/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	3831	4	3831	4	0.00
30/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	3662	4	3662	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
30/03/2011	R208 On 02-February-12			Bond Future	9.13	88.1244	9.1260	88.1244	0.00
30/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	3094	3	3094	3	0.00
30/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2960	3	2960	3	0.00
30/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	3230	3	3230	3	0.00
30/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	3652	4	3652	4	0.00
30/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	3940	4	3940	4	0.00
30/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	3794	4	3794	4	0.00
30/03/2011	R209 On 05-May-11			Bond Future	9.12	72.9220	9.1180	72.9220	21,100.00
30/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	168	0	168	0	0.00
30/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	133	0	133	0	0.00
30/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	212	0	212	0	0.00
30/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4695	4	4695	4	0.00
30/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5452	5	5452	5	0.00
30/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5068	5	5068	5	0.00
30/03/2011	R209 On 04-August-11			Bond Future	9.20	73.9751	9.1980	73.9751	0.00
30/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	941	1	941	1	0.00
30/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1038	1	1038	1	0.00
30/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7009	7	7009	7	0.00
30/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	853	1	853	1	0.00
30/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6761	7	6761	7	0.00
30/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	807	1	807	1	0.00
30/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6112	6	6112	6	0.00
30/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6430	6	6430	6	0.00
30/03/2011	R209 On 03-November-11			Bond Future	9.28	71.8828	9.2790	71.8828	1,033.00
30/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2082	2	2082	2	0.00
30/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2217	2	2217	2	0.00
30/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	1954	2	1954	2	0.00
30/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6393	6	6393	6	0.00
30/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5858	6	5858	6	0.00
30/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6120	6	6120	6	0.00
30/03/2011	R209 On 02-February-12			Bond Future	9.36	72.9317	9.3600	72.9317	0.00
30/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3278	3	3278	3	0.00
30/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3435	4	3435	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
30/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3125	3	3125	3	0.00
30/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6178	6	6178	6	0.00
30/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5724	6	5724	6	0.00
30/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	5947	6	5947	6	0.00
30/03/2011	R210 On 05-May-11			Bond Future	125.68	0.9680	125.6785	0.9680	278.00
30/03/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R210 On 05-May-11	125.95	Put	Bond Future	271	125	271	125	0.00
30/03/2011	R210 On 05-May-11	126.05	Put	Bond Future	371	125	371	125	0.00
30/03/2011	R210 On 05-May-11	126.00	Put	Bond Future	321	125	321	125	0.00
30/03/2011	R211 On 05-May-11			Bond Future	1.67	105.1861	1.6700	105.1861	539.00
30/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2585	3	2585	3	0.00
30/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	2855	3	2855	3	0.00
30/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2313	2	2313	2	0.00
30/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
30/03/2011	R212 On 05-May-11			Bond Future	2.41	103.7843	2.4100	103.7843	2,532.00
30/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	2033	2	2033	2	0.00
30/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	1059	1	1059	1	0.00
30/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1545	2	1545	2	0.00
30/03/2011	R213 On 05-May-11			Bond Future	9.18	81.9983	9.1760	81.9983	0.00
30/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	10307	10	10307	10	0.00
30/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9394	9	9394	9	0.00
30/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9849	9	9849	9	0.00
30/03/2011	R213 On 04-August-11			Bond Future	9.27	83.1832	9.2650	83.1832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	10032	10	10032	10	0.00
30/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10941	11	10941	11	0.00
30/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10485	10	10485	10	0.00
30/03/2011	R213 On 03-November-11			Bond Future	9.36	80.8220	9.3560	80.8220	0.00
30/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	5108	5	5108	5	0.00
30/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	4298	4	4298	4	0.00
30/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4702	4	4702	4	0.00
30/03/2011	R213 On 02-February-12			Bond Future	9.45	82.0024	9.4510	82.0024	0.00
30/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
30/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3791	3	3791	3	0.00
30/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	3013	3	3013	3	0.00
30/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3401	3	3401	3	0.00
30/03/2011	TRT1 On 05-May-11			Index Future	337.05	337.8510	337.0450	337.8510	100.00
30/03/2011	TRT1 On 04-August-11			Index Future	341.69	342.5070	341.6930	342.5070	0.00