



# Derivatives Weekly Statistics Report

From: 11/04/2011 To: 13/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	AL7T On 05-May-11			Index Future	375.18	376.4210	375.1790	376.4210	30.00
11/04/2011	AL7T On 04-August-11			Index Future	380.56	381.8140	380.5580	381.8140	0.00
11/04/2011	ALBI On 05-May-11			Index Future	345.25	346.4470	345.2540	346.4470	1,070.00
11/04/2011	ALBI On 04-August-11			Index Future	350.20	351.4100	350.2040	351.4100	0.00
11/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	CRD1 On 05-May-11			Index Future	155.93	156.2420	155.9280	156.2420	2.00
11/04/2011	CRD1 On 04-August-11			Index Future	158.08	158.3990	158.0810	158.3990	0.00
11/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	GOVI On 05-May-11			GOVI	346.20	347.3460	346.1960	347.3460	205.00
11/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	28140	2	3	2	0.00
11/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	27940	2	3	2	0.00
11/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	28040	2	3	2	0.00
11/04/2011	GOVI On 04-August-11			GOVI	351.16	352.3220	351.1600	352.3220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	31600	4	3	4	0.00
11/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	31700	4	3	4	0.00
11/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	31500	4	3	4	0.00
11/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
11/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2011	IGOV On 05-May-11			Index Future	150.28	150.1860	150.2800	150.1860	63.00
11/04/2011	IGOV On 04-August-11			Index Future	152.44	152.3380	152.4350	152.3380	0.00
11/04/2011	ILBI On 05-May-11			Index Future	406.54	406.6630	406.5420	406.6630	336.00
11/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4100	94.4140	94.4100	2,001.00
11/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3800	94.3840	94.3800	3,001.00
11/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.64	94.3500	94.3580	94.3500	3,890.00
11/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.70	94.3000	94.3020	94.3000	2,000.00
11/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.80	94.2100	94.1960	94.2100	0.00
11/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.1000	94.0860	94.1000	14,700.00
11/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34	93.6700	93.6600	93.6700	5,591.00
11/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.1900	93.1850	93.1900	1,090.00
11/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.30	92.7000	92.7050	92.7000	2,890.00
11/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.71	92.3100	92.2930	92.3100	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.05	91.9600	91.9460	91.9600	513.00
11/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.39	91.7000	91.6140	91.7000	0.00
11/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
11/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
11/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
11/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
11/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
11/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
11/04/2011	OTH1 On 05-May-11			Index Future	339.80	341.2250	339.8040	341.2250	3.00
11/04/2011	OTH1 On 04-August-11			Index Future	344.68	346.1140	344.6750	346.1140	0.00
11/04/2011	R157 On 05-May-11			Bond Future	7.78	123.0975	122.8104	123.0975	2,405.00
11/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	415	1	0	1	0.00
11/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	518	1	1	1	0.00
11/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	250	0	0	0	0.00
11/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	326	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
11/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	634	1	1	1	0.00
11/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	763	1	1	1	0.00
11/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	416	0	0	0	0.00
11/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	517	0	1	0	0.00
11/04/2011	R157 On 04-August-11			Bond Future	7.93	124.8809	124.5918	124.8809	0.00
11/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	454	1	0	1	0.00
11/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	512	1	1	1	0.00
11/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	402	0	0	0	0.00
11/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	205	0	0	0	1,320.00
11/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	575	1	1	1	440.00
11/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	878	1	1	1	0.00
11/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1729	2	2	2	0.00
11/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	680	1	1	1	1,320.00
11/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1364	1	1	1	440.00
11/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1838	2	2	2	0.00
11/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2252	2	2	2	0.00
11/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	3041	3	3	3	0.00
11/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1970	2	2	2	0.00
11/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2108	2	2	2	0.00
11/04/2011	R157 On 03-November-11			Bond Future	8.10	119.8480	119.5552	119.8480	3,732.00
11/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1812	2	2	2	0.00
11/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1710	2	2	2	0.00
11/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1918	2	2	2	0.00
11/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1185	1	1	1	0.00
11/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1336	1	1	1	0.00
11/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1258	1	1	1	0.00
11/04/2011	R157 On 02-February-12			Bond Future	8.29	121.5893	121.2895	121.5893	0.00
11/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2219	2	2	2	0.00
11/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2121	2	2	2	0.00
11/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2319	3	2	3	0.00
11/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1456	1	1	1	0.00
11/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1591	1	2	1	0.00
11/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1522	1	2	1	0.00

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11/04/2011	R186 On 05-May-11			Bond Future	8.70	119.8572	119.1977	119.8572	29,349.00
11/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1460	2	1	2	0.00
11/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1733	2	2	2	1.00
11/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	14	0	0	0	5,500.00
11/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1214	2	1	2	0.00
11/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1252	1	1	1	0.00
11/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6905	6	7	6	0.00
11/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	838	1	1	1	0.00
11/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1030	1	1	1	0.00
11/04/2011	R186 On 04-August-11			Bond Future	8.79	116.3059	115.6407	116.3059	0.00
11/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1032	1	1	1	0.00
11/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1154	1	1	1	0.00
11/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	922	1	1	1	0.00
11/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1285	2	1	2	600.00
11/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2494	3	2	3	200.00
11/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3680	4	4	4	0.00
11/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8449	9	8	9	0.00
11/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	541	0	1	0	600.00
11/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2258	2	2	2	200.00
11/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3364	3	3	3	0.00
11/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6583	6	7	6	0.00
11/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5479	5	5	5	0.00
11/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5834	5	6	5	0.00
11/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6201	6	6	6	0.00
11/04/2011	R186 On 03-November-11			Bond Future	8.89	117.9501	117.2796	117.9501	13,291.00
11/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4588	5	5	5	0.00
11/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4834	5	5	5	0.00
11/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4348	5	4	5	0.00
11/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3773	4	4	4	0.00
11/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3369	3	3	3	0.00
11/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3566	3	4	3	0.00
11/04/2011	R186 On 02-February-12			Bond Future	8.98	114.3804	113.6964	114.3804	2,500.00
11/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5127	6	5	6	0.00

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11/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5357	6	5	6	0.00
11/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4903	5	5	5	0.00
11/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5169	5	5	5	0.00
11/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4740	4	5	4	0.00
11/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4950	5	5	5	0.00
11/04/2011	R189 On 05-May-11			Bond Future	208.74	208.7326	208.7377	208.7326	0.00
11/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1438	1	1	1	0.00
11/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1388	1	1	1	0.00
11/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1488	1	1	1	0.00
11/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R197 On 05-May-11			Bond Future	231.83	231.8118	231.8258	231.8118	0.00
11/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	224	0	0	0	0.00
11/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	124	0	0	0	0.00
11/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	174	0	0	0	0.00
11/04/2011	R201 On 05-May-11			Bond Future	7.39	107.8163	107.5917	107.8163	484.00
11/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1174	1	1	1	0.00
11/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1320	2	1	2	0.00
11/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1031	1	1	1	0.00
11/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	49	0	0	0	0.00
11/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	22	0	0	0	0.00
11/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	34	0	0	0	0.00
11/04/2011	R201 On 04-August-11			Bond Future	7.53	104.9672	104.7397	104.9672	0.00
11/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	445	1	0	1	0.00
11/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	395	0	0	0	0.00
11/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	500	1	1	1	0.00
11/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1196	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1393	1	1	1	0.00
11/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1292	1	1	1	0.00
11/04/2011	R201 On 03-November-11			Bond Future	7.69	106.4607	106.2299	106.4607	45.00
11/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1616	2	2	2	0.00
11/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1529	2	2	2	0.00
11/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1706	2	2	2	0.00
11/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	704	1	1	1	0.00
11/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	802	1	1	1	0.00
11/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	751	1	1	1	0.00
11/04/2011	R201 On 02-February-12			Bond Future	7.87	103.5986	103.3627	103.5986	0.00
11/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1868	2	2	2	0.00
11/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1786	2	2	2	0.00
11/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1950	2	2	2	0.00
11/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	846	1	1	1	0.00
11/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	935	1	1	1	0.00
11/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	890	1	1	1	0.00
11/04/2011	R202 On 05-May-11			Bond Future	0.35	168.7563	168.7563	168.7563	10,539.00
11/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42097	42	42	42	0.00
11/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43125	43	43	43	0.00
11/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41058	41	41	41	0.00
11/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R203 On 05-May-11			Bond Future	8.28	101.4230	101.0871	101.4230	517.00
11/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	513	1	1	1	0.00
11/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	408	1	0	1	0.00
11/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	634	1	1	1	0.00
11/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	542	0	1	0	0.00
11/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	803	1	1	1	0.00
11/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	664	1	1	1	0.00
11/04/2011	R203 On 04-August-11			Bond Future	8.41	102.8952	102.5486	102.8952	0.00
11/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	624	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	697	1	1	1	0.00
11/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	557	1	1	1	0.00
11/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2741	3	3	3	0.00
11/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2403	2	2	2	0.00
11/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2569	2	3	2	0.00
11/04/2011	R203 On 03-November-11			Bond Future	8.55	100.1937	99.8469	100.1937	1,633.00
11/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1804	2	2	2	0.00
11/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1919	2	2	2	0.00
11/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1693	2	2	2	0.00
11/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2144	2	2	2	0.00
11/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1919	2	2	2	0.00
11/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2029	2	2	2	0.00
11/04/2011	R203 On 02-February-12			Bond Future	8.70	101.6509	101.2969	101.6509	0.00
11/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2517	3	3	3	0.00
11/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2634	3	3	3	0.00
11/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2401	3	2	3	0.00
11/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2414	2	2	2	0.00
11/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2217	2	2	2	0.00
11/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2315	2	2	2	0.00
11/04/2011	R204 On 05-May-11			Bond Future	8.41	101.1134	100.8123	101.1134	100.00
11/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	971	1	1	1	0.00
11/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1147	1	1	1	0.00
11/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	811	1	1	1	0.00
11/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	571	0	1	0	0.00
11/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	364	0	0	0	0.00
11/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	459	0	0	0	0.00
11/04/2011	R204 On 04-August-11			Bond Future	8.53	98.5453	98.2431	98.5453	0.00
11/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	574	1	1	1	0.00
11/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	510	1	1	1	0.00
11/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	644	1	1	1	0.00
11/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3204	3	3	3	0.00
11/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3619	3	4	3	0.00
11/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3408	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R204 On 03-November-11			Bond Future	8.65	99.9460	99.6381	99.9460	2,034.00
11/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2536	3	3	3	0.00
11/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2397	3	2	3	0.00
11/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2678	3	3	3	0.00
11/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1919	2	2	2	0.00
11/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2146	2	2	2	0.00
11/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2031	2	2	2	0.00
11/04/2011	R204 On 02-February-12			Bond Future	8.78	97.3699	97.0574	97.3699	0.00
11/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3430	4	3	4	0.00
11/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3290	3	3	3	0.00
11/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3574	4	4	4	0.00
11/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2263	2	2	2	0.00
11/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2468	2	2	2	0.00
11/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2363	2	2	2	0.00
11/04/2011	R206 On 05-May-11			Bond Future	7.07	103.5786	103.4065	103.5786	0.00
11/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1052	1	1	1	0.00
11/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	938	1	1	1	0.00
11/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1167	1	1	1	0.00
11/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	8	0	0	0	0.00
11/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	18	0	0	0	0.00
11/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	12	0	0	0	0.00
11/04/2011	R206 On 04-August-11			Bond Future	7.22	101.3142	101.1401	101.3142	0.00
11/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	340	0	0	0	0.00
11/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	385	0	0	0	0.00
11/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	300	0	0	0	0.00
11/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	892	1	1	1	0.00
11/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	756	1	1	1	0.00
11/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	821	1	1	1	0.00
11/04/2011	R206 On 03-November-11			Bond Future	7.38	102.7537	102.5784	102.7537	0.00
11/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1195	1	1	1	0.00
11/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1262	1	1	1	0.00
11/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1130	1	1	1	0.00
11/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	504	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
11/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	439	0	0	0	0.00
11/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	470	0	0	0	0.00
11/04/2011	R206 On 02-February-12			Bond Future	7.59	100.4840	100.3051	100.4840	0.00
11/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1322	1	1	1	0.00
11/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1380	2	1	2	0.00
11/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1265	1	1	1	0.00
11/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	632	1	1	1	0.00
11/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	572	1	1	1	0.00
11/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	602	1	1	1	0.00
11/04/2011	R207 On 05-May-11			Bond Future	8.50	95.0705	94.7240	95.0705	1,020.00
11/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	720	1	1	1	0.00
11/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	874	1	1	1	0.00
11/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	584	1	1	1	0.00
11/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	867	1	1	1	0.00
11/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	581	0	1	0	0.00
11/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	714	1	1	1	0.00
11/04/2011	R207 On 04-August-11			Bond Future	8.61	92.8057	92.4575	92.8057	0.00
11/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	879	1	1	1	0.00
11/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	790	1	1	1	0.00
11/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	974	1	1	1	0.00
11/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2743	3	3	3	0.00
11/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3135	3	3	3	0.00
11/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2935	3	3	3	0.00
11/04/2011	R207 On 03-November-11			Bond Future	8.72	94.1260	93.7708	94.1260	600.00
11/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2493	3	2	3	0.00
11/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2353	3	2	3	0.00
11/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2637	3	3	3	0.00
11/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2224	2	2	2	0.00
11/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2484	2	2	2	0.00
11/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2351	2	2	2	0.00
11/04/2011	R207 On 02-February-12			Bond Future	8.84	91.8556	91.4946	91.8556	0.00
11/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3459	4	3	4	0.00
11/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3305	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3609	4	4	4	0.00
11/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2526	2	3	2	0.00
11/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2746	3	3	3	0.00
11/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2638	2	3	2	0.00
11/04/2011	R208 On 05-May-11			Bond Future	8.53	89.4501	89.0227	89.4501	190.00
11/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	690	1	1	1	0.00
11/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	555	1	1	1	0.00
11/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	843	1	1	1	0.00
11/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	691	1	1	1	0.00
11/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1013	1	1	1	0.00
11/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	842	1	1	1	0.00
11/04/2011	R208 On 04-August-11			Bond Future	8.63	90.7429	90.3135	90.7429	120.00
11/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	902	1	1	1	0.00
11/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1001	1	1	1	0.00
11/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	810	1	1	1	0.00
11/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3384	3	3	3	0.00
11/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2961	3	3	3	0.00
11/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3168	3	3	3	0.00
11/04/2011	R208 On 03-November-11			Bond Future	8.73	88.6391	88.2024	88.6391	5,899.00
11/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2597	3	3	3	0.00
11/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2751	3	3	3	0.00
11/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2448	3	2	3	0.00
11/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2611	2	3	2	0.00
11/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2334	2	2	2	0.00
11/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2469	2	2	2	0.00
11/04/2011	R208 On 02-February-12			Bond Future	8.84	89.9247	89.4814	89.9247	0.00
11/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3710	4	4	4	0.00
11/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3870	4	4	4	0.00
11/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3554	4	4	4	0.00
11/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2911	3	3	3	0.00
11/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2669	3	3	3	0.00
11/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2787	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R209 On 05-May-11			Bond Future	8.75	76.0294	75.5060	76.0294	21,100.00
11/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	319	1	0	1	0.00
11/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	418	1	0	1	0.00
11/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	238	0	0	0	0.00
11/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2687	2	3	2	0.00
11/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2031	2	2	2	0.00
11/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2348	2	2	2	0.00
11/04/2011	R209 On 04-August-11			Bond Future	8.82	77.1327	76.6003	77.1327	0.00
11/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1405	2	1	2	0.00
11/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1549	2	2	2	0.00
11/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1270	1	1	1	0.00
11/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	9325	10	9	10	0.00
11/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	208	0	0	0	0.00
11/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4263	4	4	4	0.00
11/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3708	3	4	3	0.00
11/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	3979	4	4	4	0.00
11/04/2011	R209 On 03-November-11			Bond Future	8.89	75.0811	74.5477	75.0811	1,118.00
11/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2938	3	3	3	0.00
11/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2764	3	3	3	0.00
11/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	3121	3	3	3	0.00
11/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3797	4	4	4	0.00
11/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4238	4	4	4	0.00
11/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4011	4	4	4	0.00
11/04/2011	R209 On 02-February-12			Bond Future	8.96	76.1768	75.6272	76.1768	0.00
11/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4515	5	5	5	0.00
11/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4320	5	4	5	0.00
11/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4713	5	5	5	0.00
11/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4003	4	4	4	0.00
11/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4374	4	4	4	0.00
11/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4185	4	4	4	0.00
11/04/2011	R210 On 05-May-11			Bond Future	125.58	125.5749	125.5829	125.5749	278.00
11/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R210 On 05-May-11	126.05	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
11/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	367	0	0	0	0.00
11/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	467	0	0	0	0.00
11/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	417	0	0	0	0.00
11/04/2011	R211 On 05-May-11			Bond Future	1.62	105.4095	105.4710	105.4095	539.00
11/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2858	3	3	3	0.00
11/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2587	3	3	3	0.00
11/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3129	3	3	3	0.00
11/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R212 On 05-May-11			Bond Future	2.40	103.7652	104.0044	103.7652	2,532.00
11/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1976	2	2	2	0.00
11/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1002	1	1	1	0.00
11/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1487	2	1	2	0.00
11/04/2011	R213 On 05-May-11			Bond Future	8.83	84.9185	84.3508	84.9185	0.00
11/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6672	6	7	6	0.00
11/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7585	7	8	7	0.00
11/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7127	7	7	7	0.00
11/04/2011	R213 On 04-August-11			Bond Future	8.91	86.1526	85.5773	86.1526	0.00
11/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8168	8	8	8	0.00
11/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7259	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7712	7	8	7	0.00
11/04/2011	R213 On 03-November-11			Bond Future	8.99	83.8303	83.2557	83.8303	0.00
11/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2295	2	2	2	0.00
11/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1484	1	1	1	0.00
11/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1888	1	2	1	0.00
11/04/2011	R213 On 02-February-12			Bond Future	9.07	85.0537	84.4648	85.0537	0.00
11/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	941	0	1	0	0.00
11/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	162	0	0	0	0.00
11/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	550	0	1	0	0.00
11/04/2011	TRT1 On 05-May-11			Index Future	342.33	349.1020	342.3310	349.1020	100.00
11/04/2011	TRT1 On 04-August-11			Index Future	347.06	353.9220	347.0590	353.9220	0.00
12/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	AL7T On 05-May-11			Index Future	374.06	375.1790	374.0560	375.1790	30.00
12/04/2011	AL7T On 04-August-11			Index Future	379.42	380.5580	379.4200	380.5580	0.00
12/04/2011	ALBI On 05-May-11			Index Future	343.96	345.2540	343.9570	345.2540	1,070.00
12/04/2011	ALBI On 04-August-11			Index Future	348.89	350.2040	348.8890	350.2040	0.00
12/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	CRD1 On 05-May-11			Index Future	155.60	155.9280	155.5950	155.9280	2.00
12/04/2011	CRD1 On 04-August-11			Index Future	157.74	158.0810	157.7440	158.0810	0.00
12/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	GOVI On 05-May-11			GOVI	345.00	346.1960	345.0020	346.1960	205.00
12/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	40080	3	4	3	0.00
12/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	39880	3	4	3	0.00
12/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	39980	3	4	3	0.00
12/04/2011	GOVI On 04-August-11			GOVI	349.95	351.1600	349.9500	351.1600	0.00
12/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	19500	3	2	3	0.00
12/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	19600	3	2	3	0.00
12/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	19400	3	2	3	0.00
12/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
12/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2011	IGOV On 05-May-11			Index Future	150.28	150.2800	150.2780	150.2800	65.00
12/04/2011	IGOV On 04-August-11			Index Future	152.43	152.4350	152.4340	152.4350	0.00
12/04/2011	ILBI On 05-May-11			Index Future	406.54	406.5420	406.5380	406.5420	336.00
12/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4140	94.4160	94.4140	2,001.00
12/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3840	94.3870	94.3840	3,001.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3580	94.3680	94.3580	3,890.00
12/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.68	94.3020	94.3210	94.3020	2,000.00
12/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.77	94.1960	94.2280	94.1960	0.00
12/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.88	94.0860	94.1170	94.0860	14,700.00
12/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.31	93.6600	93.6910	93.6600	5,591.00
12/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.78	93.1850	93.2210	93.1850	1,090.00
12/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7050	92.7400	92.7050	2,890.00
12/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.67	92.2930	92.3350	92.2930	44,710.00
12/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.01	91.9460	91.9950	91.9460	490.00
12/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.33	91.6140	91.6700	91.6140	0.00
12/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
12/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
12/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
12/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
12/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
12/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	OTH1 On 05-May-11			Index Future	337.95	339.8040	337.9520	339.8040	3.00
12/04/2011	OTH1 On 04-August-11			Index Future	342.80	344.6750	342.7990	344.6750	0.00
12/04/2011	R157 On 05-May-11			Bond Future	7.81	122.8104	122.6713	122.8104	2,405.00
12/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	344	0	0	0	0.00
12/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	437	1	0	1	0.00
12/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	199	0	0	0	0.00
12/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	265	0	0	0	0.00
12/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	712	1	1	1	0.00
12/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	851	1	1	1	0.00
12/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	474	0	0	0	0.00
12/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	586	1	1	1	0.00
12/04/2011	R157 On 04-August-11			Bond Future	7.96	124.5918	124.4496	124.5918	0.00
12/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	412	0	0	0	0.00
12/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	467	1	0	1	0.00
12/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	364	0	0	0	0.00
12/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	182	0	0	0	1,320.00
12/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	526	1	1	1	440.00
12/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	812	1	1	1	0.00
12/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1633	2	2	2	0.00
12/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	727	1	1	1	1,320.00
12/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1440	1	1	1	440.00
12/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1931	2	2	2	0.00
12/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2356	2	2	2	0.00
12/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	3161	3	3	3	0.00
12/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	2068	2	2	2	0.00
12/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2208	2	2	2	0.00
12/04/2011	R157 On 03-November-11			Bond Future	8.14	119.5552	119.4110	119.5552	3,732.00
12/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1728	2	2	2	0.00
12/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1629	2	2	2	0.00
12/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1832	2	2	2	0.00
12/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1243	1	1	1	0.00
12/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1399	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1318	1	1	1	0.00
12/04/2011	R157 On 02-February-12			Bond Future	8.34	121.2895	121.1450	121.2895	0.00
12/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2135	2	2	2	0.00
12/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2039	2	2	2	0.00
12/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2233	2	2	2	0.00
12/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1514	1	2	1	0.00
12/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1654	2	2	2	0.00
12/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1583	2	2	2	0.00
12/04/2011	R186 On 05-May-11			Bond Future	8.79	119.1977	118.3579	119.1977	29,349.00
12/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1009	1	1	1	0.00
12/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1231	2	1	2	1.00
12/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	5	0	0	0	5,500.00
12/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	814	1	1	1	0.00
12/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1691	1	2	1	0.00
12/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7736	7	8	7	0.00
12/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1175	1	1	1	0.00
12/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1418	1	1	1	0.00
12/04/2011	R186 On 04-August-11			Bond Future	8.89	115.6407	114.7807	115.6407	0.00
12/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	825	1	1	1	0.00
12/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	928	1	1	1	0.00
12/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	732	1	1	1	0.00
12/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1040	1	1	1	600.00
12/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2102	2	2	2	200.00
12/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3181	4	3	4	0.00
12/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7708	8	8	8	0.00
12/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	660	1	1	1	600.00
12/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2619	2	3	2	200.00
12/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3832	3	4	3	0.00
12/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7253	7	7	7	0.00
12/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6094	5	6	5	0.00
12/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6468	6	6	6	0.00
12/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6854	6	7	6	0.00
12/04/2011	R186 On 03-November-11			Bond Future	8.98	117.2796	116.4184	117.2796	13,291.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R186 On	03-November-11	9.00	Call	Bond Future	4113	5	4	5	0.00	
12/04/2011	R186 On	03-November-11	9.05	Call	Bond Future	4344	5	4	5	0.00	
12/04/2011	R186 On	03-November-11	8.95	Call	Bond Future	3887	4	4	4	0.00	
12/04/2011	R186 On	03-November-11	8.95	Put	Bond Future	4173	4	4	4	0.00	
12/04/2011	R186 On	03-November-11	9.05	Put	Bond Future	3740	3	4	3	0.00	
12/04/2011	R186 On	03-November-11	9.00	Put	Bond Future	3953	4	4	4	0.00	
12/04/2011	R186 On	02-February-12			Bond Future	9.08	113.6964	112.8171	113.6964	2,500.00	
12/04/2011	R186 On	02-February-12	9.00	Call	Bond Future	4667	5	5	5	0.00	
12/04/2011	R186 On	02-February-12	9.05	Call	Bond Future	4884	5	5	5	0.00	
12/04/2011	R186 On	02-February-12	8.95	Call	Bond Future	4455	5	4	5	0.00	
12/04/2011	R186 On	02-February-12	8.95	Put	Bond Future	5600	5	6	5	0.00	
12/04/2011	R186 On	02-February-12	9.05	Put	Bond Future	5147	5	5	5	0.00	
12/04/2011	R186 On	02-February-12	9.00	Put	Bond Future	5370	5	5	5	0.00	
12/04/2011	R189 On	05-May-11			Bond Future	208.74	208.7377	208.7422	208.7377	0.00	
12/04/2011	R189 On	05-May-11	207.30	Call	Bond Future	1442	1	1	1	0.00	
12/04/2011	R189 On	05-May-11	207.35	Call	Bond Future	1392	1	1	1	0.00	
12/04/2011	R189 On	05-May-11	207.25	Call	Bond Future	1492	1	1	1	0.00	
12/04/2011	R189 On	05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00	
12/04/2011	R189 On	05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00	
12/04/2011	R189 On	05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00	
12/04/2011	R197 On	05-May-11			Bond Future	231.84	231.8258	231.8394	231.8258	0.00	
12/04/2011	R197 On	05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00	
12/04/2011	R197 On	05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00	
12/04/2011	R197 On	05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00	
12/04/2011	R197 On	05-May-11	232.05	Put	Bond Future	211	0	0	0	0.00	
12/04/2011	R197 On	05-May-11	231.95	Put	Bond Future	111	0	0	0	0.00	
12/04/2011	R197 On	05-May-11	232.00	Put	Bond Future	161	0	0	0	0.00	
12/04/2011	R201 On	05-May-11			Bond Future	7.42	107.5917	107.4956	107.5917	484.00	
12/04/2011	R201 On	05-May-11	7.75	Call	Bond Future	1084	1	1	1	0.00	
12/04/2011	R201 On	05-May-11	7.80	Call	Bond Future	1228	1	1	1	0.00	
12/04/2011	R201 On	05-May-11	7.70	Call	Bond Future	944	1	1	1	0.00	

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	59	0	0	0	0.00
12/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	26	0	0	0	0.00
12/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	40	0	0	0	0.00
12/04/2011	R201 On 04-August-11			Bond Future	7.56	104.7397	104.6441	104.7397	0.00
12/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	410	0	0	0	0.00
12/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	363	0	0	0	0.00
12/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	462	1	0	1	0.00
12/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1254	1	1	1	0.00
12/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1457	1	1	1	0.00
12/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1353	1	1	1	0.00
12/04/2011	R201 On 03-November-11			Bond Future	7.72	106.2299	106.1327	106.2299	45.00
12/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1554	2	2	2	0.00
12/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1468	2	1	2	0.00
12/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1642	2	2	2	0.00
12/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	737	1	1	1	0.00
12/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	838	1	1	1	0.00
12/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	787	1	1	1	0.00
12/04/2011	R201 On 02-February-12			Bond Future	7.90	103.3627	103.2654	103.3627	0.00
12/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1805	2	2	2	0.00
12/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1725	2	2	2	0.00
12/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1887	2	2	2	0.00
12/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	880	1	1	1	0.00
12/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	971	1	1	1	0.00
12/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	925	1	1	1	0.00
12/04/2011	R202 On 05-May-11			Bond Future	0.35	168.7563	168.7856	168.7563	10,539.00
12/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42126	42	42	42	0.00
12/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43154	43	43	43	0.00
12/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41088	41	41	41	0.00
12/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R203 On 05-May-11			Bond Future	8.32	101.0871	100.8930	101.0871	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
12/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	417	1	0	1	0.00
12/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	325	0	0	0	0.00
12/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	524	1	1	1	0.00
12/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	626	1	1	1	0.00
12/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	914	1	1	1	0.00
12/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	762	1	1	1	0.00
12/04/2011	R203 On 04-August-11			Bond Future	8.45	102.5486	102.3571	102.5486	0.00
12/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	565	1	1	1	0.00
12/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	633	1	1	1	0.00
12/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	502	1	1	1	0.00
12/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2878	3	3	3	0.00
12/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2530	2	3	2	0.00
12/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2701	3	3	3	0.00
12/04/2011	R203 On 03-November-11			Bond Future	8.59	99.8469	99.6494	99.8469	1,633.00
12/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1704	2	2	2	0.00
12/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1815	2	2	2	0.00
12/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1597	2	2	2	0.00
12/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2245	2	2	2	0.00
12/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2012	2	2	2	0.00
12/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2126	2	2	2	0.00
12/04/2011	R203 On 02-February-12			Bond Future	8.75	101.2969	101.0989	101.2969	0.00
12/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2410	3	2	3	0.00
12/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2525	3	3	3	0.00
12/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2298	2	2	2	0.00
12/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2509	2	3	2	0.00
12/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2306	2	2	2	0.00
12/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2406	2	2	2	0.00
12/04/2011	R204 On 05-May-11			Bond Future	8.45	100.8123	100.5995	100.8123	100.00
12/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	830	1	1	1	0.00
12/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	994	1	1	1	0.00
12/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	683	1	1	1	0.00
12/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	656	1	1	1	0.00
12/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	424	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	531	0	1	0	0.00
12/04/2011	R204 On 04-August-11			Bond Future	8.57	98.2431	98.0265	98.2431	0.00
12/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	517	1	1	1	0.00
12/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	458	1	0	1	0.00
12/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	582	1	1	1	0.00
12/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3359	3	3	3	0.00
12/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3784	4	4	4	0.00
12/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3568	3	4	3	0.00
12/04/2011	R204 On 03-November-11			Bond Future	8.69	99.6381	99.4181	99.6381	2,034.00
12/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2411	3	2	3	0.00
12/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2277	2	2	2	0.00
12/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2550	3	3	3	0.00
12/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2011	2	2	2	0.00
12/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2246	2	2	2	0.00
12/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2126	2	2	2	0.00
12/04/2011	R204 On 02-February-12			Bond Future	8.83	97.0574	96.8349	97.0574	0.00
12/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3299	3	3	3	0.00
12/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3162	3	3	3	0.00
12/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3440	4	3	4	0.00
12/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2352	2	2	2	0.00
12/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2562	2	3	2	0.00
12/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2455	2	2	2	0.00
12/04/2011	R206 On 05-May-11			Bond Future	7.09	103.4065	103.3483	103.4065	0.00
12/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	995	1	1	1	0.00
12/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	882	1	1	1	0.00
12/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1110	1	1	1	0.00
12/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	9	0	0	0	0.00
12/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	20	0	0	0	0.00
12/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	13	0	0	0	0.00
12/04/2011	R206 On 04-August-11			Bond Future	7.25	101.1401	101.0807	101.1401	0.00
12/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	316	0	0	0	0.00
12/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	360	0	0	0	0.00
12/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	279	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	931	1	1	1	0.00
12/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	790	1	1	1	0.00
12/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	857	1	1	1	0.00
12/04/2011	R206 On 03-November-11			Bond Future	7.42	102.5784	102.5168	102.5784	0.00
12/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1154	1	1	1	0.00
12/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1219	1	1	1	0.00
12/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1090	1	1	1	0.00
12/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	526	1	1	1	0.00
12/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	458	0	0	0	0.00
12/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	491	0	0	0	0.00
12/04/2011	R206 On 02-February-12			Bond Future	7.63	100.3051	100.2432	100.3051	0.00
12/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1282	1	1	1	0.00
12/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1339	1	1	1	0.00
12/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1226	1	1	1	0.00
12/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	655	1	1	1	0.00
12/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	593	1	1	1	0.00
12/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	624	1	1	1	0.00
12/04/2011	R207 On 05-May-11			Bond Future	8.54	94.7240	94.4710	94.7240	1,020.00
12/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	585	1	1	1	0.00
12/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	722	1	1	1	0.00
12/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	465	1	0	1	0.00
12/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1001	1	1	1	0.00
12/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	682	1	1	1	0.00
12/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	832	1	1	1	0.00
12/04/2011	R207 On 04-August-11			Bond Future	8.66	92.4575	92.2003	92.4575	0.00
12/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	792	1	1	1	0.00
12/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	709	1	1	1	0.00
12/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	880	1	1	1	0.00
12/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2906	3	3	3	0.00
12/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3311	3	3	3	0.00
12/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3106	3	3	3	0.00
12/04/2011	R207 On 03-November-11			Bond Future	8.77	93.7708	93.5096	93.7708	600.00
12/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2353	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2218	2	2	2	0.00
12/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2493	3	2	3	0.00
12/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2341	2	2	2	0.00
12/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2610	2	3	2	0.00
12/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2473	2	2	2	0.00
12/04/2011	R207 On 02-February-12			Bond Future	8.89	91.4946	91.2303	91.4946	0.00
12/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3308	3	3	3	0.00
12/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3157	3	3	3	0.00
12/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3454	4	3	4	0.00
12/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2636	3	3	3	0.00
12/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2862	3	3	3	0.00
12/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2751	3	3	3	0.00
12/04/2011	R208 On 05-May-11			Bond Future	8.59	89.0227	88.6585	89.0227	190.00
12/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	516	1	1	1	0.00
12/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	405	1	0	1	0.00
12/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	645	1	1	1	0.00
12/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	857	1	1	1	0.00
12/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1227	1	1	1	0.00
12/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1033	1	1	1	0.00
12/04/2011	R208 On 04-August-11			Bond Future	8.69	90.3135	89.9459	90.3135	120.00
12/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	783	1	1	1	0.00
12/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	873	1	1	1	0.00
12/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	700	1	1	1	0.00
12/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3641	3	4	3	0.00
12/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3200	3	3	3	0.00
12/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3417	3	3	3	0.00
12/04/2011	R208 On 03-November-11			Bond Future	8.79	88.2024	87.8261	88.2024	5,899.00
12/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2399	3	2	3	0.00
12/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2546	3	3	3	0.00
12/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2257	2	2	2	0.00
12/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2796	3	3	3	0.00
12/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2506	2	3	2	0.00
12/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2648	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R208 On 02-February-12			Bond Future	8.90	89.4814	89.1030	89.4814	0.00
12/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3495	4	3	4	0.00
12/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3650	4	4	4	0.00
12/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3344	4	3	4	0.00
12/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3080	3	3	3	0.00
12/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2827	3	3	3	0.00
12/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2951	3	3	3	0.00
12/04/2011	R209 On 05-May-11			Bond Future	8.85	75.5060	74.7122	75.5060	21,100.00
12/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	165	0	0	0	0.00
12/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	227	0	0	0	0.00
12/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	118	0	0	0	0.00
12/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3361	3	3	3	0.00
12/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2634	2	3	2	0.00
12/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2988	2	3	2	0.00
12/04/2011	R209 On 04-August-11			Bond Future	8.92	76.6003	75.8013	76.6003	0.00
12/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1132	1	1	1	0.00
12/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1256	2	1	2	0.00
12/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1016	1	1	1	0.00
12/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8582	9	9	9	0.00
12/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	264	0	0	0	0.00
12/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4808	4	5	4	0.00
12/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4214	4	4	4	0.00
12/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4505	4	5	4	0.00
12/04/2011	R209 On 03-November-11			Bond Future	8.99	74.5477	73.7285	74.5477	1,118.00
12/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2557	3	3	3	0.00
12/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2398	3	2	3	0.00
12/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2725	3	3	3	0.00
12/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4220	4	4	4	0.00
12/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4691	4	5	4	0.00
12/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4449	4	4	4	0.00
12/04/2011	R209 On 02-February-12			Bond Future	9.07	75.6272	74.8036	75.6272	0.00
12/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4075	5	4	5	0.00
12/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3891	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4262	5	4	5	0.00
12/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4375	4	4	4	0.00
12/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4768	4	5	4	0.00
12/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4569	4	5	4	0.00
12/04/2011	R210 On 05-May-11			Bond Future	125.59	125.5829	125.5904	125.5829	278.00
12/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	360	0	0	0	0.00
12/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	460	0	0	0	0.00
12/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	410	0	0	0	0.00
12/04/2011	R211 On 05-May-11			Bond Future	1.62	105.4710	105.4766	105.4710	539.00
12/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2864	3	3	3	0.00
12/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3135	3	3	3	0.00
12/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2593	3	3	3	0.00
12/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R212 On 05-May-11			Bond Future	2.42	104.0044	103.8704	104.0044	2,532.00
12/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2110	2	2	2	0.00
12/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1136	1	1	1	0.00
12/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1621	1	2	1	0.00
12/04/2011	R213 On 05-May-11			Bond Future	8.92	84.3508	83.6294	84.3508	0.00
12/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7393	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8306	8	8	8	0.00
12/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7848	7	8	7	0.00
12/04/2011	R213 On 04-August-11			Bond Future	9.00	85.5773	84.8431	85.5773	0.00
12/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8902	8	9	8	0.00
12/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7994	7	8	7	0.00
12/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8446	8	8	8	0.00
12/04/2011	R213 On 03-November-11			Bond Future	9.08	83.2557	82.5092	83.2557	0.00
12/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3041	2	3	2	0.00
12/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2231	1	2	1	0.00
12/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2634	2	3	2	0.00
12/04/2011	R213 On 02-February-12			Bond Future	9.17	84.4648	83.7071	84.4648	0.00
12/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1698	1	2	1	0.00
12/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	920	0	1	0	0.00
12/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1308	1	1	1	0.00
12/04/2011	TRT1 On 05-May-11			Index Future	340.87	342.3310	340.8720	342.3310	100.00
12/04/2011	TRT1 On 04-August-11			Index Future	345.58	347.0590	345.5800	347.0590	0.00
13/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	AL7T On 05-May-11			Index Future	373.38	374.0560	373.3780	374.0560	30.00
13/04/2011	AL7T On 04-August-11			Index Future	378.73	379.4200	378.7340	379.4200	0.00
13/04/2011	ALBI On 05-May-11			Index Future	343.39	343.9570	343.3940	343.9570	1,070.00
13/04/2011	ALBI On 04-August-11			Index Future	348.32	348.8890	348.3200	348.8890	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	CRD1 On 05-May-11			Index Future	155.47	155.5950	155.4740	155.5950	2.00
13/04/2011	CRD1 On 04-August-11			Index Future	157.62	157.7440	157.6220	157.7440	0.00
13/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	GOVI On 05-May-11			GOVI	344.47	345.0020	344.4740	345.0020	205.00
13/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	45360	4	5	4	0.00
13/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	45160	4	5	4	0.00
13/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	45260	4	5	4	0.00
13/04/2011	GOVI On 04-August-11			GOVI	349.42	349.9500	349.4150	349.9500	0.00
13/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	14150	2	1	2	0.00
13/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	14250	2	1	2	0.00
13/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	14050	2	1	2	0.00
13/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
13/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2011	IGOV On 05-May-11			Index Future	150.08	150.2780	150.0840	150.2780	65.00
13/04/2011	IGOV On 04-August-11			Index Future	152.24	152.4340	152.2370	152.4340	0.00
13/04/2011	ILBI On 05-May-11			Index Future	406.61	406.5380	406.6090	406.5380	336.00
13/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4160	94.4200	94.4160	2,001.00
13/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3870	94.3900	94.3870	3,001.00
13/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3680	94.3700	94.3680	3,890.00
13/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.68	94.3210	94.3200	94.3210	2,000.00
13/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.78	94.2280	94.2200	94.2280	0.00
13/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.1170	94.1100	94.1170	14,700.00
13/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.33	93.6910	93.6700	93.6910	5,591.00
13/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.80	93.2210	93.2000	93.2210	1,090.00
13/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.29	92.7400	92.7100	92.7400	2,890.00
13/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3350	92.3100	92.3350	44,710.00
13/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.04	91.9950	91.9600	91.9950	490.00
13/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.36	91.6700	91.6400	91.6700	0.00
13/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
13/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
13/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
13/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
13/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
13/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
13/04/2011	OTH1 On 05-May-11			Index Future	337.20	337.9520	337.2040	337.9520	3.00
13/04/2011	OTH1 On 04-August-11			Index Future	342.04	342.7990	342.0410	342.7990	0.00
13/04/2011	R157 On 05-May-11			Bond Future	7.82	122.6713	122.6263	122.6713	2,405.00
13/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	316	0	0	0	0.00
13/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	406	0	0	0	0.00
13/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	178	0	0	0	0.00
13/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	240	0	0	0	0.00
13/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	732	1	1	1	0.00
13/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	875	1	1	1	0.00
13/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	488	0	0	0	0.00
13/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	603	1	1	1	0.00
13/04/2011	R157 On 04-August-11			Bond Future	7.98	124.4496	124.4035	124.4496	0.00
13/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	397	0	0	0	0.00
13/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	450	0	0	0	0.00
13/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	350	0	0	0	0.00
13/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	173	0	0	0	1,320.00
13/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	508	1	1	1	440.00
13/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	789	1	1	1	0.00
13/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1600	2	2	2	0.00
13/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	740	1	1	1	1,320.00
13/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1464	1	1	1	440.00
13/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1959	2	2	2	0.00
13/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2388	2	2	2	0.00
13/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	3198	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	2097	2	2	2	0.00
13/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2239	2	2	2	0.00
13/04/2011	R157 On 03-November-11			Bond Future	8.15	119.4110	119.3642	119.4110	3,732.00
13/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1699	2	2	2	0.00
13/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1600	2	2	2	0.00
13/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1802	2	2	2	0.00
13/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1260	1	1	1	0.00
13/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1417	1	1	1	0.00
13/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1336	1	1	1	0.00
13/04/2011	R157 On 02-February-12			Bond Future	8.35	121.1450	121.0947	121.1450	0.00
13/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2104	2	2	2	0.00
13/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2009	2	2	2	0.00
13/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2201	2	2	2	0.00
13/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1532	2	2	2	0.00
13/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1674	2	2	2	0.00
13/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1602	2	2	2	0.00
13/04/2011	R186 On 05-May-11			Bond Future	8.81	118.3579	118.2003	118.3579	29,349.00
13/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	914	1	1	1	0.00
13/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1126	1	1	1	1.00
13/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	3	0	0	0	5,500.00
13/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	729	1	1	1	0.00
13/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1764	2	2	2	0.00
13/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7892	8	8	8	0.00
13/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1228	1	1	1	0.00
13/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1481	1	1	1	0.00
13/04/2011	R186 On 04-August-11			Bond Future	8.91	114.7807	114.6262	114.7807	0.00
13/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	783	1	1	1	0.00
13/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	883	1	1	1	0.00
13/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	694	1	1	1	0.00
13/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	992	1	1	1	600.00
13/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2026	2	2	2	200.00
13/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3085	3	3	3	0.00
13/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7570	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	677	1	1	1	600.00
13/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2677	3	3	3	200.00
13/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3910	4	4	4	0.00
13/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7370	7	7	7	0.00
13/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6200	6	6	6	0.00
13/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6578	6	7	6	0.00
13/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6967	7	7	7	0.00
13/04/2011	R186 On 03-November-11			Bond Future	9.00	116.4184	116.2491	116.4184	13,291.00
13/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4015	4	4	4	0.00
13/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4243	4	4	4	0.00
13/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3792	4	4	4	0.00
13/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4247	4	4	4	0.00
13/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3808	4	4	4	0.00
13/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4024	4	4	4	0.00
13/04/2011	R186 On 02-February-12			Bond Future	9.10	112.8171	112.6512	112.8171	2,500.00
13/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4576	5	5	5	0.00
13/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4791	5	5	5	0.00
13/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4366	4	4	4	0.00
13/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5677	6	6	6	0.00
13/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5220	5	5	5	0.00
13/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5445	5	5	5	0.00
13/04/2011	R189 On 05-May-11			Bond Future	208.75	208.7422	208.7549	208.7422	0.00
13/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1455	1	1	1	0.00
13/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1405	1	1	1	0.00
13/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1505	1	2	1	0.00
13/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R197 On 05-May-11			Bond Future	231.66	231.8394	231.6591	231.8394	0.00
13/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R197 On 05-May-11	232.05	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
13/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	391	0	0	0	0.00
13/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	291	0	0	0	0.00
13/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	341	0	0	0	0.00
13/04/2011	R201 On 05-May-11			Bond Future	7.42	107.4956	107.5084	107.4956	484.00
13/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1092	1	1	1	0.00
13/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1238	1	1	1	0.00
13/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	951	1	1	1	0.00
13/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	53	0	0	0	0.00
13/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	24	0	0	0	0.00
13/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	36	0	0	0	0.00
13/04/2011	R201 On 04-August-11			Bond Future	7.56	104.6441	104.6590	104.6441	0.00
13/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	412	0	0	0	0.00
13/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	365	0	0	0	0.00
13/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	464	0	0	0	0.00
13/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1241	1	1	1	0.00
13/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1444	1	1	1	0.00
13/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1340	1	1	1	0.00
13/04/2011	R201 On 03-November-11			Bond Future	7.72	106.1327	106.1466	106.1327	45.00
13/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1560	2	2	2	0.00
13/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1473	1	1	1	0.00
13/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1648	2	2	2	0.00
13/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	729	1	1	1	0.00
13/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	829	1	1	1	0.00
13/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	779	1	1	1	0.00
13/04/2011	R201 On 02-February-12			Bond Future	7.90	103.2654	103.2782	103.2654	0.00
13/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1811	2	2	2	0.00
13/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1731	2	2	2	0.00
13/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1893	2	2	2	0.00
13/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	873	1	1	1	0.00
13/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	964	1	1	1	0.00
13/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	918	1	1	1	0.00
13/04/2011	R202 On 05-May-11			Bond Future	0.37	168.7856	168.2582	168.7856	10,539.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41599	42	42	42	0.00
13/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42627	43	43	43	0.00
13/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40560	41	41	41	0.00
13/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R203 On 05-May-11			Bond Future	8.33	100.8930	100.8397	100.8930	517.00
13/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	383	0	0	0	0.00
13/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	296	0	0	0	0.00
13/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	487	1	0	1	0.00
13/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	642	1	1	1	0.00
13/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	938	1	1	1	0.00
13/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	781	1	1	1	0.00
13/04/2011	R203 On 04-August-11			Bond Future	8.46	102.3571	102.3012	102.3571	0.00
13/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	545	1	1	1	0.00
13/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	612	1	1	1	0.00
13/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	484	1	0	1	0.00
13/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2916	3	3	3	0.00
13/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2565	3	3	3	0.00
13/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2737	3	3	3	0.00
13/04/2011	R203 On 03-November-11			Bond Future	8.61	99.6494	99.5957	99.6494	1,633.00
13/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1674	2	2	2	0.00
13/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1784	2	2	2	0.00
13/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1568	2	2	2	0.00
13/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2270	2	2	2	0.00
13/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2035	2	2	2	0.00
13/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2150	2	2	2	0.00
13/04/2011	R203 On 02-February-12			Bond Future	8.76	101.0989	101.0388	101.0989	0.00
13/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2375	2	2	2	0.00
13/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2489	3	2	3	0.00
13/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2264	2	2	2	0.00
13/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2535	3	3	3	0.00
13/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2330	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2431	2	2	2	0.00
13/04/2011	R204 On 05-May-11			Bond Future	8.47	100.5995	100.4797	100.5995	100.00
13/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	748	1	1	1	0.00
13/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	905	1	1	1	0.00
13/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	609	1	1	1	0.00
13/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	702	1	1	1	0.00
13/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	455	0	0	0	0.00
13/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	569	1	1	1	0.00
13/04/2011	R204 On 04-August-11			Bond Future	8.59	98.0265	97.9052	98.0265	0.00
13/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	485	1	0	1	0.00
13/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	428	0	0	0	0.00
13/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	547	1	1	1	0.00
13/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3445	3	3	3	0.00
13/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3875	4	4	4	0.00
13/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3657	4	4	4	0.00
13/04/2011	R204 On 03-November-11			Bond Future	8.72	99.4181	99.3008	99.4181	2,034.00
13/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2344	2	2	2	0.00
13/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2212	2	2	2	0.00
13/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2480	3	2	3	0.00
13/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2058	2	2	2	0.00
13/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2299	2	2	2	0.00
13/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2176	2	2	2	0.00
13/04/2011	R204 On 02-February-12			Bond Future	8.85	96.8349	96.7116	96.8349	0.00
13/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3225	3	3	3	0.00
13/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3090	3	3	3	0.00
13/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3364	3	3	3	0.00
13/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2399	2	2	2	0.00
13/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2613	3	3	3	0.00
13/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2504	2	3	2	0.00
13/04/2011	R206 On 05-May-11			Bond Future	7.09	103.3483	103.3580	103.3483	0.00
13/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1003	1	1	1	0.00
13/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	890	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1118	1	1	1	0.00
13/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	7	0	0	0	0.00
13/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	18	0	0	0	0.00
13/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	12	0	0	0	0.00
13/04/2011	R206 On 04-August-11			Bond Future	7.24	101.0807	101.0917	101.0807	2,805.00
13/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	318	0	0	0	0.00
13/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	362	0	0	0	0.00
13/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	280	0	0	0	0.00
13/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	921	1	1	1	0.00
13/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	781	1	1	1	0.00
13/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	848	1	1	1	0.00
13/04/2011	R206 On 03-November-11			Bond Future	7.41	102.5168	102.5267	102.5168	0.00
13/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1158	1	1	1	0.00
13/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1224	1	1	1	0.00
13/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1094	1	1	1	0.00
13/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	520	1	1	1	0.00
13/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	453	0	0	0	0.00
13/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	485	0	0	0	0.00
13/04/2011	R206 On 02-February-12			Bond Future	7.62	100.2432	100.2521	100.2432	0.00
13/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1286	1	1	1	0.00
13/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1343	1	1	1	0.00
13/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1230	1	1	1	0.00
13/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	651	1	1	1	0.00
13/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	588	1	1	1	0.00
13/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	619	1	1	1	0.00
13/04/2011	R207 On 05-May-11			Bond Future	8.56	94.4710	94.3735	94.4710	1,020.00
13/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	527	1	1	1	0.00
13/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	658	1	1	1	0.00
13/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	414	0	0	0	0.00
13/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1047	1	1	1	0.00
13/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	715	1	1	1	0.00
13/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	872	1	1	1	0.00
13/04/2011	R207 On 04-August-11			Bond Future	8.68	92.2003	92.0999	92.2003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	755	1	1	1	0.00
13/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	676	1	1	1	0.00
13/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	841	1	1	1	0.00
13/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2968	3	3	3	0.00
13/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3379	3	3	3	0.00
13/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3169	3	3	3	0.00
13/04/2011	R207 On 03-November-11			Bond Future	8.79	93.5096	93.4119	93.5096	600.00
13/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2298	2	2	2	0.00
13/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2165	2	2	2	0.00
13/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2436	2	2	2	0.00
13/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2382	2	2	2	0.00
13/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2655	3	3	3	0.00
13/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2515	2	3	2	0.00
13/04/2011	R207 On 02-February-12			Bond Future	8.91	91.2303	91.1301	91.2303	0.00
13/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3249	3	3	3	0.00
13/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3099	3	3	3	0.00
13/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3393	3	3	3	0.00
13/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2675	3	3	3	0.00
13/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2904	3	3	3	0.00
13/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2792	3	3	3	0.00
13/04/2011	R208 On 05-May-11			Bond Future	8.61	88.6585	88.4952	88.6585	190.00
13/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	439	1	0	1	0.00
13/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	339	0	0	0	0.00
13/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	557	1	1	1	0.00
13/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	933	1	1	1	0.00
13/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1325	1	1	1	0.00
13/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1119	1	1	1	0.00
13/04/2011	R208 On 04-August-11			Bond Future	8.72	89.9459	89.7805	89.9459	120.00
13/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	730	1	1	1	0.00
13/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	816	1	1	1	0.00
13/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	651	1	1	1	0.00
13/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3758	4	4	4	0.00
13/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3309	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3529	3	4	3	0.00
13/04/2011	R208 On 03-November-11			Bond Future	8.82	87.8261	87.6589	87.8261	5,899.00
13/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2310	2	2	2	0.00
13/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2454	3	2	3	0.00
13/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2171	2	2	2	0.00
13/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2877	3	3	3	0.00
13/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2581	3	3	3	0.00
13/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2726	3	3	3	0.00
13/04/2011	R208 On 02-February-12			Bond Future	8.93	89.1030	88.9286	89.1030	0.00
13/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3395	3	3	3	0.00
13/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3548	4	4	4	0.00
13/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3247	3	3	3	0.00
13/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3157	3	3	3	0.00
13/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2899	3	3	3	0.00
13/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3025	3	3	3	0.00
13/04/2011	R209 On 05-May-11			Bond Future	8.89	74.7122	74.3750	74.7122	21,100.00
13/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	115	0	0	0	0.00
13/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	162	0	0	0	0.00
13/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	80	0	0	0	0.00
13/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3660	3	4	3	0.00
13/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2906	3	3	3	0.00
13/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3275	3	3	3	0.00
13/04/2011	R209 On 04-August-11			Bond Future	8.96	75.8013	75.4532	75.8013	0.00
13/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1020	1	1	1	0.00
13/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1135	1	1	1	0.00
13/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	913	1	1	1	0.00
13/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8260	9	8	9	0.00
13/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	290	0	0	0	0.00
13/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5053	5	5	5	0.00
13/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4441	4	4	4	0.00
13/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4741	5	5	5	0.00
13/04/2011	R209 On 03-November-11			Bond Future	9.04	73.7285	73.3852	73.7285	1,118.00
13/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2403	3	2	3	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R209 On	03-November-11	8.70	Call	Bond Future	2250	2	2	2	0.00
13/04/2011	R209 On	03-November-11	8.80	Call	Bond Future	2564	3	3	3	0.00
13/04/2011	R209 On	03-November-11	8.80	Put	Bond Future	4402	4	4	4	0.00
13/04/2011	R209 On	03-November-11	8.70	Put	Bond Future	4886	5	5	5	0.00
13/04/2011	R209 On	03-November-11	8.75	Put	Bond Future	4638	4	5	4	0.00
13/04/2011	R209 On	02-February-12			Bond Future	9.11	74.8036	74.4499	74.8036	0.00
13/04/2011	R209 On	02-February-12	9.00	Call	Bond Future	3889	4	4	4	0.00
13/04/2011	R209 On	02-February-12	8.95	Call	Bond Future	3711	4	4	4	0.00
13/04/2011	R209 On	02-February-12	9.05	Call	Bond Future	4071	4	4	4	0.00
13/04/2011	R209 On	02-February-12	9.05	Put	Bond Future	4538	4	5	4	0.00
13/04/2011	R209 On	02-February-12	8.95	Put	Bond Future	4942	5	5	5	0.00
13/04/2011	R209 On	02-February-12	9.00	Put	Bond Future	4737	5	5	5	0.00
13/04/2011	R210 On	05-May-11			Bond Future	125.61	125.5904	125.6123	125.5904	278.00
13/04/2011	R210 On	05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R210 On	05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R210 On	05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R210 On	05-May-11	125.95	Put	Bond Future	338	0	0	0	0.00
13/04/2011	R210 On	05-May-11	126.05	Put	Bond Future	438	0	0	0	0.00
13/04/2011	R210 On	05-May-11	126.00	Put	Bond Future	388	0	0	0	0.00
13/04/2011	R211 On	05-May-11			Bond Future	1.62	105.4766	105.4934	105.4766	539.00
13/04/2011	R211 On	05-May-11	2.14	Call	Bond Future	2881	3	3	3	0.00
13/04/2011	R211 On	05-May-11	2.19	Call	Bond Future	3151	3	3	3	0.00
13/04/2011	R211 On	05-May-11	2.09	Call	Bond Future	2609	3	3	3	0.00
13/04/2011	R211 On	05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R211 On	05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R211 On	05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R212 On	05-May-11			Bond Future	2.43	103.8704	103.7939	103.8704	2,532.00
13/04/2011	R212 On	05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R212 On	05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R212 On	05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R212 On	05-May-11	2.20	Put	Bond Future	2186	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1212	1	1	1	0.00
13/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1698	2	2	2	0.00
13/04/2011	R213 On 05-May-11			Bond Future	8.94	83.6294	83.4466	83.6294	0.00
13/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7576	7	8	7	0.00
13/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8489	8	8	8	0.00
13/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8031	8	8	8	0.00
13/04/2011	R213 On 04-August-11			Bond Future	9.02	84.8431	84.6630	84.8431	0.00
13/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9082	9	9	9	0.00
13/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8174	8	8	8	0.00
13/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8626	8	9	8	0.00
13/04/2011	R213 On 03-November-11			Bond Future	9.11	82.5092	82.3242	82.5092	0.00
13/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3226	3	3	3	0.00
13/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2416	2	2	2	0.00
13/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2819	3	3	3	0.00
13/04/2011	R213 On 02-February-12			Bond Future	9.20	83.7071	83.5175	83.7071	0.00
13/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1888	2	2	2	0.00
13/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1109	1	1	1	0.00
13/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1497	1	1	1	0.00
13/04/2011	TRT1 On 05-May-11			Index Future	340.40	340.8720	340.3990	340.8720	100.00
13/04/2011	TRT1 On 04-August-11			Index Future	345.10	345.5800	345.1020	345.5800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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