



# Derivatives Weekly Statistics Report

From: 18/04/2011 To: 21/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	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
18/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	AL7T On 05-May-11			Index Future	374.62	375.8410	374.6180	375.8410	30.00
18/04/2011	AL7T On 04-August-11			Index Future	380.00	381.2350	379.9980	381.2350	0.00
18/04/2011	ALBI On 05-May-11			Index Future	344.54	345.6290	344.5410	345.6290	1,070.00
18/04/2011	ALBI On 04-August-11			Index Future	349.49	350.5890	349.4890	350.5890	0.00
18/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	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
18/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CRD1 On 05-May-11			Index Future	156.00	156.1680	155.9990	156.1680	2.00
18/04/2011	CRD1 On 04-August-11			Index Future	158.16	158.3270	158.1560	158.3270	0.00
18/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	GOVI On 05-May-11			GOVI	345.60	346.6470	345.5990	346.6470	205.00
18/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	33910	2	3	2	0.00
18/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	34110	2	3	2	0.00
18/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	34010	2	3	2	0.00
18/04/2011	GOVI On 04-August-11			GOVI	350.56	351.6220	350.5630	351.6220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	25630	4	3	4	0.00
18/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	25530	4	3	4	0.00
18/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	25730	4	3	4	0.00
18/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
18/04/2011	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2011	IGOV On 05-May-11			Index Future	150.44	150.1090	150.4380	150.1090	65.00
18/04/2011	IGOV On 04-August-11			Index Future	152.60	152.2640	152.5980	152.2640	0.00
18/04/2011	ILBI On 05-May-11			Index Future	406.98	406.2730	406.9820	406.2730	336.00
18/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4200	94.4230	94.4200	2,001.00
18/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3900	94.3920	94.3900	3,001.00
18/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3700	94.3730	94.3700	3,890.00
18/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.66	94.3200	94.3420	94.3200	2,000.00
18/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.76	94.2200	94.2430	94.2200	0.00
18/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.83	94.1100	94.1660	94.1100	14,700.00
18/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.29	93.6800	93.7110	93.6800	5,591.00
18/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.72	93.2300	93.2800	93.2300	1,090.00
18/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.19	92.7500	92.8070	92.7500	2,890.00
18/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.61	92.3400	92.3940	92.3400	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
18/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.96	91.9900	92.0410	91.9900	490.00
18/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.29	91.6700	91.7100	91.6700	0.00
18/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
18/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
18/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
18/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
18/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
18/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
18/04/2011	OTH1 On 05-May-11			Index Future	338.46	339.7620	338.4610	339.7620	3.00
18/04/2011	OTH1 On 04-August-11			Index Future	343.32	344.6380	343.3220	344.6380	0.00
18/04/2011	R157 On 05-May-11			Bond Future	7.76	123.1345	122.8924	123.1345	2,405.00
18/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	381	1	0	1	0.00
18/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	491	1	0	1	0.00
18/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	288	0	0	0	0.00
18/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	211	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	642	1	1	1	0.00
18/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	514	0	1	0	0.00
18/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	307	0	0	0	0.00
18/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	401	0	0	0	0.00
18/04/2011	R157 On 04-August-11			Bond Future	7.90	124.9234	124.6766	124.9234	0.00
18/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	450	1	0	1	0.00
18/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	509	1	1	1	0.00
18/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	397	0	0	0	0.00
18/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	198	0	0	0	1,320.00
18/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1752	2	2	2	0.00
18/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	573	1	1	1	440.00
18/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	881	1	1	1	0.00
18/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1282	1	1	1	440.00
18/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	619	1	1	1	1,320.00
18/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1751	2	2	2	0.00
18/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2162	2	2	2	0.00
18/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2950	3	3	3	0.00
18/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1883	2	2	2	0.00
18/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2019	2	2	2	0.00
18/04/2011	R157 On 03-November-11			Bond Future	8.07	119.8914	119.6419	119.8914	3,684.00
18/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1836	2	2	2	0.00
18/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1944	2	2	2	0.00
18/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1732	2	2	2	0.00
18/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1271	1	1	1	0.00
18/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1124	1	1	1	0.00
18/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1195	1	1	1	0.00
18/04/2011	R157 On 02-February-12			Bond Future	8.27	121.6298	121.3736	121.6298	0.00
18/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2245	2	2	2	0.00
18/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2347	3	2	3	0.00
18/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2146	2	2	2	0.00
18/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1532	1	2	1	0.00
18/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1399	1	1	1	0.00
18/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1464	1	1	1	0.00

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18/04/2011	R186 On 05-May-11			Bond Future	8.76	119.2071	118.6462	119.2071	29,349.00
18/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	976	1	1	1	0.00
18/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1217	2	1	2	0.00
18/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	767	1	1	1	0.00
18/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	2	0	0	0	5,500.00
18/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1356	1	1	1	0.00
18/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7445	7	7	7	0.00
18/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	873	1	1	1	0.00
18/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1097	1	1	1	0.00
18/04/2011	R186 On 04-August-11			Bond Future	8.86	115.6407	115.0815	115.6407	0.00
18/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	834	1	1	1	0.00
18/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	940	1	1	1	0.00
18/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	739	1	1	1	0.00
18/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1056	1	1	1	600.00
18/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7915	8	8	8	0.00
18/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2155	2	2	2	200.00
18/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3270	4	3	4	0.00
18/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2407	2	2	2	200.00
18/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	566	1	1	1	600.00
18/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3584	3	4	3	0.00
18/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6959	7	7	7	0.00
18/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5809	5	6	5	0.00
18/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6179	6	6	6	0.00
18/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6562	6	7	6	0.00
18/04/2011	R186 On 03-November-11			Bond Future	8.95	117.2887	116.7134	117.2887	13,291.00
18/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4209	5	4	5	0.00
18/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3979	4	4	4	0.00
18/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4446	5	4	5	0.00
18/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3547	3	4	3	0.00
18/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3970	4	4	4	0.00
18/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3754	4	4	4	0.00
18/04/2011	R186 On 02-February-12			Bond Future	9.05	113.6964	113.1150	113.6964	2,500.00
18/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4766	5	5	5	0.00

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18/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4550	5	5	5	0.00
18/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4988	5	5	5	0.00
18/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4953	5	5	5	0.00
18/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5397	5	5	5	0.00
18/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5171	5	5	5	0.00
18/04/2011	R189 On 05-May-11			Bond Future	208.77	208.7638	208.7687	208.7638	0.00
18/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1469	1	1	1	0.00
18/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1519	2	2	2	0.00
18/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1419	1	1	1	0.00
18/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11			Bond Future	232.58	231.6857	232.5795	231.6857	0.00
18/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	580	0	1	0	0.00
18/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	530	0	1	0	0.00
18/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	630	0	1	0	0.00
18/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R201 On 05-May-11			Bond Future	7.35	107.9096	107.7168	107.9096	484.00
18/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1275	1	1	1	0.00
18/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1124	1	1	1	0.00
18/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1429	2	1	2	0.00
18/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	6	0	0	0	0.00
18/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	17	0	0	0	0.00
18/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	10	0	0	0	0.00
18/04/2011	R201 On 04-August-11			Bond Future	7.49	105.0661	104.8713	105.0661	0.00
18/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	468	1	0	1	0.00
18/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	526	1	1	1	0.00
18/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	415	0	0	0	0.00
18/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1282	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
18/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1091	1	1	1	0.00
18/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1184	1	1	1	0.00
18/04/2011	R201 On 03-November-11			Bond Future	7.64	106.5582	106.3633	106.5582	0.00
18/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1683	2	2	2	0.00
18/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1775	2	2	2	0.00
18/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1593	2	2	2	0.00
18/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	733	1	1	1	0.00
18/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	640	1	1	1	0.00
18/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	685	1	1	1	0.00
18/04/2011	R201 On 02-February-12			Bond Future	7.81	103.6963	103.4960	103.6963	0.00
18/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1937	2	2	2	0.00
18/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2022	2	2	2	0.00
18/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1853	2	2	2	0.00
18/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	869	1	1	1	0.00
18/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	785	1	1	1	0.00
18/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	826	1	1	1	0.00
18/04/2011	R202 On 05-May-11			Bond Future	0.35	168.2875	168.5803	168.2875	10,539.00
18/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41921	42	42	42	0.00
18/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42949	43	43	43	0.00
18/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40882	41	41	41	0.00
18/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R203 On 05-May-11			Bond Future	8.28	101.4133	101.0774	101.4133	516.00
18/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	417	1	0	1	0.00
18/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	536	1	1	1	0.00
18/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	316	1	0	1	0.00
18/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	720	1	1	1	0.00
18/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	453	0	0	0	0.00
18/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	577	0	1	0	0.00
18/04/2011	R203 On 04-August-11			Bond Future	8.41	102.8859	102.5439	102.8859	0.00
18/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	587	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
18/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	521	1	1	1	0.00
18/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	658	1	1	1	0.00
18/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2368	2	2	2	0.00
18/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2710	2	3	2	0.00
18/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2536	2	3	2	0.00
18/04/2011	R203 On 03-November-11			Bond Future	8.55	100.1892	99.8424	100.1892	1,633.00
18/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1769	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1658	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1883	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1887	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2113	2	2	2	0.00
18/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1999	2	2	2	0.00
18/04/2011	R203 On 02-February-12			Bond Future	8.71	101.6423	101.2883	101.6423	0.00
18/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2483	3	2	3	0.00
18/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2369	3	2	3	0.00
18/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2601	3	3	3	0.00
18/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2193	2	2	2	0.00
18/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2391	2	2	2	0.00
18/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2289	2	2	2	0.00
18/04/2011	R204 On 05-May-11			Bond Future	8.41	101.1025	100.7741	101.1025	100.00
18/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	844	1	1	1	0.00
18/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	682	1	1	1	0.00
18/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1024	1	1	1	0.00
18/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	279	0	0	0	0.00
18/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	480	0	0	0	0.00
18/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	370	0	0	0	0.00
18/04/2011	R204 On 04-August-11			Bond Future	8.53	98.5347	98.2061	98.5347	0.00
18/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	527	1	1	1	0.00
18/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	594	1	1	1	0.00
18/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	1	0	1	0.00
18/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3611	3	4	3	0.00
18/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3191	3	3	3	0.00
18/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3398	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
18/04/2011	R204 On 03-November-11			Bond Future	8.66	99.9357	99.6073	99.9357	2,034.00
18/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2480	3	2	3	0.00
18/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2622	3	3	3	0.00
18/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2342	3	2	3	0.00
18/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2122	2	2	2	0.00
18/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1893	2	2	2	0.00
18/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2005	2	2	2	0.00
18/04/2011	R204 On 02-February-12			Bond Future	8.79	97.3550	97.0178	97.3550	0.00
18/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3374	4	3	4	0.00
18/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3517	4	4	4	0.00
18/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3234	3	3	3	0.00
18/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2451	2	2	2	0.00
18/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2246	2	2	2	0.00
18/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2347	2	2	2	0.00
18/04/2011	R206 On 05-May-11			Bond Future	7.02	103.6734	103.5155	103.6734	0.00
18/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1151	1	1	1	0.00
18/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1270	1	1	1	0.00
18/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1034	1	1	1	0.00
18/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	5	0	0	0	0.00
18/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	2	0	0	0	0.00
18/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	2	0	0	0	0.00
18/04/2011	R206 On 04-August-11			Bond Future	7.17	101.4114	101.2525	101.4114	2,805.00
18/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	366	0	0	0	0.00
18/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	324	0	0	0	0.00
18/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	415	0	0	0	0.00
18/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	673	1	1	1	0.00
18/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	804	1	1	1	0.00
18/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	735	1	1	1	0.00
18/04/2011	R206 On 03-November-11			Bond Future	7.33	102.8534	102.6939	102.8534	0.00
18/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1259	1	1	1	0.00
18/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1192	1	1	1	0.00
18/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1328	1	1	1	0.00
18/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	389	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	450	0	0	0	0.00
18/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	419	0	0	0	0.00
18/04/2011	R206 On 02-February-12			Bond Future	7.53	100.5834	100.4185	100.5834	0.00
18/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1384	1	1	1	0.00
18/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1325	1	1	1	0.00
18/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1444	2	1	2	0.00
18/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	523	0	1	0	0.00
18/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	579	1	1	1	0.00
18/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	550	0	1	0	0.00
18/04/2011	R207 On 05-May-11			Bond Future	8.51	94.9953	94.6550	94.9953	6,260.00
18/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	573	1	1	1	0.00
18/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	443	1	0	1	0.00
18/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	723	1	1	1	0.00
18/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	499	0	0	0	0.00
18/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	795	1	1	1	0.00
18/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	636	1	1	1	0.00
18/04/2011	R207 On 04-August-11			Bond Future	8.62	92.7325	92.3903	92.7325	0.00
18/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	810	1	1	1	0.00
18/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	902	1	1	1	0.00
18/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	725	1	1	1	0.00
18/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3137	3	3	3	0.00
18/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2738	3	3	3	0.00
18/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2934	3	3	3	0.00
18/04/2011	R207 On 03-November-11			Bond Future	8.74	94.0548	93.7000	94.0548	600.00
18/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2415	3	2	3	0.00
18/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2558	3	3	3	0.00
18/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2276	2	2	2	0.00
18/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2478	2	2	2	0.00
18/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2216	2	2	2	0.00
18/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2344	2	2	2	0.00
18/04/2011	R207 On 02-February-12			Bond Future	8.86	91.7811	91.4205	91.7811	0.00
18/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3382	4	3	4	0.00
18/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3531	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
18/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3229	3	3	3	0.00
18/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2744	3	3	3	0.00
18/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2522	2	3	2	0.00
18/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2635	2	3	2	0.00
18/04/2011	R208 On 05-May-11			Bond Future	8.57	89.1202	88.7251	89.1202	190.00
18/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	441	1	0	1	0.00
18/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	572	1	1	1	0.00
18/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	332	1	0	1	0.00
18/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1088	1	1	1	0.00
18/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	718	1	1	1	0.00
18/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	891	1	1	1	0.00
18/04/2011	R208 On 04-August-11			Bond Future	8.68	90.4146	90.0169	90.4146	120.00
18/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	763	1	1	1	0.00
18/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	853	1	1	1	0.00
18/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	680	1	1	1	0.00
18/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3550	3	4	3	0.00
18/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3109	3	3	3	0.00
18/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3326	3	3	3	0.00
18/04/2011	R208 On 03-November-11			Bond Future	8.78	88.3011	87.9012	88.3011	5,899.00
18/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2399	3	2	3	0.00
18/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2256	2	2	2	0.00
18/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2547	3	3	3	0.00
18/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2432	2	2	2	0.00
18/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2720	3	3	3	0.00
18/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2573	2	3	2	0.00
18/04/2011	R208 On 02-February-12			Bond Future	8.89	89.5835	89.1763	89.5835	0.00
18/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3503	4	4	4	0.00
18/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3350	4	3	4	0.00
18/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3658	4	4	4	0.00
18/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2762	3	3	3	0.00
18/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3013	3	3	3	0.00
18/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2886	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
18/04/2011	R209 On 05-May-11			Bond Future	8.85	75.1789	74.7122	75.1789	21,100.00
18/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	97	0	0	0	0.00
18/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	64	0	0	0	0.00
18/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	144	0	0	0	0.00
18/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2551	2	3	2	0.00
18/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3307	3	3	3	0.00
18/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2920	3	3	3	0.00
18/04/2011	R209 On 04-August-11			Bond Future	8.92	76.2696	75.7935	76.2696	0.00
18/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1073	1	1	1	0.00
18/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1195	1	1	1	0.00
18/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8549	9	9	9	0.00
18/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	960	1	1	1	0.00
18/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4760	4	5	4	0.00
18/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	239	0	0	0	0.00
18/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4161	4	4	4	0.00
18/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4454	4	4	4	0.00
18/04/2011	R209 On 03-November-11			Bond Future	8.99	74.2136	73.7285	74.2136	1,118.00
18/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2508	3	3	3	0.00
18/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2676	3	3	3	0.00
18/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2350	3	2	3	0.00
18/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4643	4	5	4	0.00
18/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4171	4	4	4	0.00
18/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4400	4	4	4	0.00
18/04/2011	R209 On 02-February-12			Bond Future	9.07	75.2899	74.7961	75.2899	0.00
18/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4027	4	4	4	0.00
18/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4214	4	4	4	0.00
18/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3844	4	4	4	0.00
18/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4729	5	5	5	0.00
18/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4335	4	4	4	0.00
18/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4528	4	5	4	0.00
18/04/2011	R210 On 05-May-11			Bond Future	125.64	125.6272	125.6350	125.6272	278.00
18/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	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
18/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	315	0	0	0	0.00
18/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	415	0	0	0	0.00
18/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	365	0	0	0	0.00
18/04/2011	R211 On 05-May-11			Bond Future	1.61	105.5270	105.5326	105.5270	539.00
18/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2920	3	3	3	0.00
18/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3191	3	3	3	0.00
18/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2648	3	3	3	0.00
18/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11			Bond Future	2.43	103.8991	103.7175	103.8991	2,532.00
18/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2262	2	2	2	0.00
18/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1289	1	1	1	0.00
18/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1774	2	2	2	0.00
18/04/2011	R213 On 05-May-11			Bond Future	8.91	84.2299	83.7091	84.2299	0.00
18/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8227	8	8	8	0.00
18/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7314	7	7	7	0.00
18/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7769	7	8	7	0.00
18/04/2011	R213 On 04-August-11			Bond Future	8.99	85.4502	84.9215	85.4502	0.00
18/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7915	7	8	7	0.00
18/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8824	8	9	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
18/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8368	8	8	8	0.00
18/04/2011	R213 On 03-November-11			Bond Future	9.07	83.1228	82.5942	83.1228	0.00
18/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2956	2	3	2	0.00
18/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2146	2	2	2	0.00
18/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2549	2	3	2	0.00
18/04/2011	R213 On 02-February-12			Bond Future	9.16	84.3339	83.7908	84.3339	0.00
18/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1615	1	2	1	0.00
18/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	836	0	1	0	0.00
18/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1224	1	1	1	0.00
18/04/2011	TRT1 On 05-May-11			Index Future	341.52	342.5670	341.5210	342.5670	100.00
18/04/2011	TRT1 On 04-August-11			Index Future	346.24	347.3020	346.2420	347.3020	0.00
19/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	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
19/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	AL7T On 05-May-11			Index Future	375.57	374.6180	375.5670	374.6180	30.00
19/04/2011	AL7T On 04-August-11			Index Future	380.96	379.9980	380.9630	379.9980	0.00
19/04/2011	ALBI On 05-May-11			Index Future	345.32	344.5410	345.3170	344.5410	939.00
19/04/2011	ALBI On 04-August-11			Index Future	350.28	349.4890	350.2780	349.4890	131.00
19/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	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
19/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	CRD1 On 05-May-11			Index Future	156.28	155.9990	156.2800	155.9990	2.00
19/04/2011	CRD1 On 04-August-11			Index Future	158.44	158.1560	158.4400	158.1560	0.00
19/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	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
19/04/2011	GOVI On 05-May-11			GOVI	346.37	345.5990	346.3730	345.5990	205.00
19/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	26370	3	3	3	0.00
19/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	26170	3	3	3	0.00
19/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	26270	3	3	3	0.00
19/04/2011	GOVI On 04-August-11			GOVI	351.35	350.5630	351.3500	350.5630	0.00
19/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	33500	3	3	3	0.00
19/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	33600	3	3	3	0.00
19/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	33400	3	3	3	0.00
19/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
19/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2011	IGOV On 05-May-11			Index Future	150.36	150.4380	150.3560	150.4380	65.00
19/04/2011	IGOV On 04-August-11			Index Future	152.52	152.5980	152.5160	152.5980	0.00
19/04/2011	ILBI On 05-May-11			Index Future	407.11	406.9820	407.1140	406.9820	336.00
19/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4230	94.4240	94.4230	2,001.00
19/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.3920	94.4110	94.3920	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
19/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3730	94.3930	94.3730	3,890.00
19/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3420	94.3660	94.3420	2,000.00
19/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.73	94.2430	94.2660	94.2430	0.00
19/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1660	94.1870	94.1660	14,700.00
19/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.26	93.7110	93.7420	93.7110	5,591.00
19/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.67	93.2800	93.3290	93.2800	1,090.00
19/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.15	92.8070	92.8550	92.8070	2,890.00
19/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.56	92.3940	92.4380	92.3940	44,710.00
19/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.90	92.0410	92.0960	92.0410	490.00
19/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.22	91.7100	91.7810	91.7100	290.00
19/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
19/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
19/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
19/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
19/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
19/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/04/2011	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
19/04/2011	OTH1 On 05-May-11			Index Future	339.25	338.4610	339.2510	338.4610	3.00
19/04/2011	OTH1 On 04-August-11			Index Future	344.13	343.3220	344.1250	343.3220	0.00
19/04/2011	R157 On 05-May-11			Bond Future	7.70	122.8924	123.1263	122.8924	2,405.00
19/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	496	0	0	0	0.00
19/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	626	0	1	0	0.00
19/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	288	0	0	0	0.00
19/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	383	0	0	0	0.00
19/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	375	1	0	1	0.00
19/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	485	1	0	1	0.00
19/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	208	0	0	0	0.00
19/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	283	0	0	0	0.00
19/04/2011	R157 On 04-August-11			Bond Future	7.84	124.6766	124.9157	124.6766	0.00
19/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	516	0	1	0	0.00
19/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	581	1	1	1	0.00
19/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	457	0	0	0	0.00
19/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	234	0	0	0	1,320.00
19/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	651	1	1	1	440.00
19/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	987	1	1	1	0.00
19/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1910	2	2	2	0.00
19/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	538	1	1	1	1,320.00
19/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1149	1	1	1	440.00
19/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1590	2	2	2	0.00
19/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1983	2	2	2	0.00
19/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2746	3	3	3	0.00
19/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1715	2	2	2	0.00
19/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1846	2	2	2	0.00
19/04/2011	R157 On 03-November-11			Bond Future	8.00	119.6419	119.8878	119.6419	3,684.00
19/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1977	2	2	2	0.00
19/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1868	2	2	2	0.00
19/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2089	2	2	2	0.00
19/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1023	1	1	1	0.00
19/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1161	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
19/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1091	1	1	1	0.00
19/04/2011	R157 On 02-February-12			Bond Future	8.19	121.3736	121.6231	121.3736	0.00
19/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2388	2	2	2	0.00
19/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2286	2	2	2	0.00
19/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2493	2	2	2	0.00
19/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1296	1	1	1	0.00
19/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1423	2	1	2	0.00
19/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1358	1	1	1	0.00
19/04/2011	R186 On 05-May-11			Bond Future	8.72	118.6462	119.0665	118.6462	29,349.00
19/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1163	1	1	1	0.00
19/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1435	1	1	1	0.00
19/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	2	0	0	0	5,500.00
19/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	924	1	1	1	0.00
19/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1093	1	1	1	0.00
19/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7025	7	7	7	0.00
19/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	671	1	1	1	0.00
19/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	864	1	1	1	0.00
19/04/2011	R186 On 04-August-11			Bond Future	8.81	115.0815	115.5120	115.0815	0.00
19/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	922	1	1	1	0.00
19/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1037	1	1	1	0.00
19/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	818	1	1	1	0.00
19/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1162	1	1	1	600.00
19/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2333	2	2	2	200.00
19/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3504	3	4	3	0.00
19/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8279	8	8	8	0.00
19/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	500	1	1	1	600.00
19/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2211	2	2	2	200.00
19/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3331	4	3	4	0.00
19/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6608	7	7	7	0.00
19/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5484	6	5	6	0.00
19/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5846	6	6	6	0.00
19/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6220	7	6	7	0.00
19/04/2011	R186 On 03-November-11			Bond Future	8.90	116.7134	117.1534	116.7134	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
19/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4439	4	4	4	0.00
19/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4683	4	5	4	0.00
19/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4200	4	4	4	0.00
19/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3751	4	4	4	0.00
19/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3344	4	3	4	0.00
19/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3544	4	4	4	0.00
19/04/2011	R186 On 02-February-12			Bond Future	9.00	113.1150	113.5551	113.1150	2,500.00
19/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4985	5	5	5	0.00
19/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5212	5	5	5	0.00
19/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4762	5	5	5	0.00
19/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5169	5	5	5	0.00
19/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4737	5	5	5	0.00
19/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4950	5	5	5	0.00
19/04/2011	R189 On 05-May-11			Bond Future	208.71	208.7687	208.7140	208.7687	0.00
19/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1414	1	1	1	0.00
19/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1364	1	1	1	0.00
19/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1464	2	1	2	0.00
19/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R197 On 05-May-11			Bond Future	232.65	232.5795	232.6453	232.5795	0.00
19/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	645	1	1	1	0.00
19/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	695	1	1	1	0.00
19/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	595	1	1	1	0.00
19/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R201 On 05-May-11			Bond Future	7.30	107.7168	107.9000	107.7168	484.00
19/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1452	1	1	1	0.00
19/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1608	1	2	1	0.00
19/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1298	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
19/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	8	0	0	0	0.00
19/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	2	0	0	0	0.00
19/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	4	0	0	0	0.00
19/04/2011	R201 On 04-August-11			Bond Future	7.43	104.8713	105.0571	104.8713	0.00
19/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	535	0	1	0	0.00
19/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	477	0	0	0	0.00
19/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	598	1	1	1	0.00
19/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	977	1	1	1	0.00
19/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1158	1	1	1	0.00
19/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1065	1	1	1	0.00
19/04/2011	R201 On 03-November-11			Bond Future	7.57	106.3633	106.5526	106.3633	0.00
19/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1805	2	2	2	0.00
19/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1711	2	2	2	0.00
19/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1900	2	2	2	0.00
19/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	575	1	1	1	0.00
19/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	661	1	1	1	0.00
19/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	618	1	1	1	0.00
19/04/2011	R201 On 02-February-12			Bond Future	7.74	103.4960	103.6886	103.4960	0.00
19/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2060	2	2	2	0.00
19/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1974	2	2	2	0.00
19/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2147	2	2	2	0.00
19/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	717	1	1	1	0.00
19/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	797	1	1	1	0.00
19/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	756	1	1	1	0.00
19/04/2011	R202 On 05-May-11			Bond Future	0.37	168.5803	168.0829	168.5803	10,539.00
19/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41423	42	41	42	0.00
19/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42451	43	42	43	0.00
19/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40385	41	40	41	0.00
19/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R203 On 05-May-11			Bond Future	8.23	101.0774	101.3499	101.0774	516.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	537	0	1	0	0.00
19/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	415	0	0	0	0.00
19/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	678	1	1	1	0.00
19/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	323	0	0	0	0.00
19/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	547	1	1	1	0.00
19/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	425	1	0	1	0.00
19/04/2011	R203 On 04-August-11			Bond Future	8.35	102.5439	102.8249	102.5439	0.00
19/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	666	1	1	1	0.00
19/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	744	1	1	1	0.00
19/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	593	1	1	1	0.00
19/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2501	3	3	3	0.00
19/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2173	2	2	2	0.00
19/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2334	3	2	3	0.00
19/04/2011	R203 On 03-November-11			Bond Future	8.49	99.8424	100.1305	99.8424	1,633.00
19/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1909	2	2	2	0.00
19/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2029	2	2	2	0.00
19/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1793	2	2	2	0.00
19/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1960	2	2	2	0.00
19/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1745	2	2	2	0.00
19/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1850	2	2	2	0.00
19/04/2011	R203 On 02-February-12			Bond Future	8.64	101.2883	101.5817	101.2883	0.00
19/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2636	2	3	2	0.00
19/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2758	3	3	3	0.00
19/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2517	2	3	2	0.00
19/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2245	2	2	2	0.00
19/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2056	2	2	2	0.00
19/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2149	2	2	2	0.00
19/04/2011	R204 On 05-May-11			Bond Future	8.37	100.7741	101.0312	100.7741	100.00
19/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1000	1	1	1	0.00
19/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1198	1	1	1	0.00
19/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	818	1	1	1	0.00
19/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	359	0	0	0	0.00
19/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	196	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
19/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	269	0	0	0	0.00
19/04/2011	R204 On 04-August-11			Bond Future	8.48	98.2061	98.4657	98.2061	0.00
19/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	585	1	1	1	0.00
19/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	519	0	1	0	0.00
19/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	658	1	1	1	0.00
19/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2996	3	3	3	0.00
19/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3405	4	3	4	0.00
19/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3197	3	3	3	0.00
19/04/2011	R204 On 03-November-11			Bond Future	8.61	99.6073	99.8689	99.6073	2,034.00
19/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2619	2	3	2	0.00
19/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2477	2	2	2	0.00
19/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2766	3	3	3	0.00
19/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1776	2	2	2	0.00
19/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1996	2	2	2	0.00
19/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1883	2	2	2	0.00
19/04/2011	R204 On 02-February-12			Bond Future	8.74	97.0178	97.2855	97.0178	0.00
19/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3524	3	4	3	0.00
19/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3381	3	3	3	0.00
19/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3671	4	4	4	0.00
19/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2132	2	2	2	0.00
19/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2331	2	2	2	0.00
19/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2229	2	2	2	0.00
19/04/2011	R206 On 05-May-11			Bond Future	6.97	103.5155	103.6539	103.5155	0.00
19/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1288	1	1	1	0.00
19/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1169	1	1	1	0.00
19/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1407	1	1	1	0.00
19/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	1	0	0	0	0.00
19/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	1	0	0	0	0.00
19/04/2011	R206 On 04-August-11			Bond Future	7.10	101.2525	101.3959	101.2525	2,805.00
19/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	423	0	0	0	0.00
19/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	477	0	0	0	0.00
19/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	376	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
19/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	712	1	1	1	0.00
19/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	592	1	1	1	0.00
19/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	649	1	1	1	0.00
19/04/2011	R206 On 03-November-11			Bond Future	7.25	102.6939	102.8394	102.6939	0.00
19/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1357	1	1	1	0.00
19/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1428	1	1	1	0.00
19/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1287	1	1	1	0.00
19/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	400	0	0	0	0.00
19/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	344	0	0	0	0.00
19/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	371	0	0	0	0.00
19/04/2011	R206 On 02-February-12			Bond Future	7.44	100.4185	100.5657	100.4185	0.00
19/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1479	1	1	1	0.00
19/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1541	1	2	1	0.00
19/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1419	1	1	1	0.00
19/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	526	1	1	1	0.00
19/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	473	1	0	1	0.00
19/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	498	1	0	1	0.00
19/04/2011	R207 On 05-May-11			Bond Future	8.47	94.6550	94.8913	94.6550	6,260.00
19/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	677	1	1	1	0.00
19/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	846	1	1	1	0.00
19/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	530	0	1	0	0.00
19/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	646	1	1	1	0.00
19/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	386	0	0	0	0.00
19/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	504	1	1	1	0.00
19/04/2011	R207 On 04-August-11			Bond Future	8.58	92.3903	92.6314	92.3903	0.00
19/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	881	1	1	1	0.00
19/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	791	1	1	1	0.00
19/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	979	1	1	1	0.00
19/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2574	3	3	3	0.00
19/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2962	3	3	3	0.00
19/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2764	3	3	3	0.00
19/04/2011	R207 On 03-November-11			Bond Future	8.69	93.7000	93.9454	93.7000	600.00
19/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2538	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
19/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2395	2	2	2	0.00
19/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2685	3	3	3	0.00
19/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2097	2	2	2	0.00
19/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2351	2	2	2	0.00
19/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2222	2	2	2	0.00
19/04/2011	R207 On 02-February-12			Bond Future	8.81	91.4205	91.6696	91.4205	0.00
19/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3517	3	4	3	0.00
19/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3360	3	3	3	0.00
19/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3669	4	4	4	0.00
19/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2411	3	2	3	0.00
19/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2626	3	3	3	0.00
19/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2521	3	3	3	0.00
19/04/2011	R208 On 05-May-11			Bond Future	8.52	88.7251	89.0288	88.7251	190.00
19/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	553	0	1	0	0.00
19/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	422	0	0	0	0.00
19/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	706	1	1	1	0.00
19/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	548	1	1	1	0.00
19/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	874	1	1	1	0.00
19/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	699	1	1	1	0.00
19/04/2011	R208 On 04-August-11			Bond Future	8.62	90.0169	90.3254	90.0169	120.00
19/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	849	1	1	1	0.00
19/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	946	1	1	1	0.00
19/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	759	1	1	1	0.00
19/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3321	4	3	4	0.00
19/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2894	3	3	3	0.00
19/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3103	3	3	3	0.00
19/04/2011	R208 On 03-November-11			Bond Future	8.73	87.9012	88.2140	87.9012	5,899.00
19/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2553	2	3	2	0.00
19/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2707	3	3	3	0.00
19/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2404	2	2	2	0.00
19/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2555	3	3	3	0.00
19/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2279	2	2	2	0.00
19/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2414	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
19/04/2011	R208 On 02-February-12			Bond Future	8.83	89.1763	89.4928	89.1763	0.00
19/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3673	4	4	4	0.00
19/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3833	4	4	4	0.00
19/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3516	3	4	3	0.00
19/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2862	3	3	3	0.00
19/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2620	3	3	3	0.00
19/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2739	3	3	3	0.00
19/04/2011	R209 On 05-May-11			Bond Future	8.85	74.7122	74.7358	74.7122	21,100.00
19/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	89	0	0	0	0.00
19/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	134	0	0	0	0.00
19/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	57	0	0	0	0.00
19/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3276	3	3	3	0.00
19/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2517	3	3	3	0.00
19/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2888	3	3	3	0.00
19/04/2011	R209 On 04-August-11			Bond Future	8.92	75.7935	75.8246	75.7935	0.00
19/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1073	1	1	1	0.00
19/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1195	1	1	1	0.00
19/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	960	1	1	1	0.00
19/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8573	9	9	9	0.00
19/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	232	0	0	0	0.00
19/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4729	5	5	5	0.00
19/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4129	4	4	4	0.00
19/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4423	4	4	4	0.00
19/04/2011	R209 On 03-November-11			Bond Future	8.99	73.7285	73.7592	73.7285	1,118.00
19/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2513	3	3	3	0.00
19/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2354	2	2	2	0.00
19/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2681	3	3	3	0.00
19/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4145	4	4	4	0.00
19/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4616	5	5	5	0.00
19/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4374	4	4	4	0.00
19/04/2011	R209 On 02-February-12			Bond Future	9.06	74.7961	74.8263	74.7961	0.00
19/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4035	4	4	4	0.00
19/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3852	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
19/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4222	4	4	4	0.00
19/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4313	4	4	4	0.00
19/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4707	5	5	5	0.00
19/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4506	5	5	5	0.00
19/04/2011	R210 On 05-May-11			Bond Future	125.67	125.6350	125.6721	125.6350	278.00
19/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	278	0	0	0	0.00
19/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	378	0	0	0	0.00
19/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	328	0	0	0	0.00
19/04/2011	R211 On 05-May-11			Bond Future	1.61	105.5326	105.5606	105.5326	539.00
19/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2948	3	3	3	0.00
19/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3219	3	3	3	0.00
19/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2676	3	3	3	0.00
19/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R212 On 05-May-11			Bond Future	2.41	103.7175	103.9374	103.7175	2,532.00
19/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2043	2	2	2	0.00
19/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1069	1	1	1	0.00
19/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1554	2	2	2	0.00
19/04/2011	R213 On 05-May-11			Bond Future	8.89	83.7091	83.9008	83.7091	0.00
19/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7122	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
19/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8035	8	8	8	0.00
19/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7577	8	8	8	0.00
19/04/2011	R213 On 04-August-11			Bond Future	8.97	84.9215	85.1182	84.9215	0.00
19/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8627	9	9	9	0.00
19/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7718	8	8	8	0.00
19/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8171	8	8	8	0.00
19/04/2011	R213 On 03-November-11			Bond Future	9.05	82.5942	82.7957	82.5942	0.00
19/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2755	3	3	3	0.00
19/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1944	2	2	2	0.00
19/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2348	3	2	3	0.00
19/04/2011	R213 On 02-February-12			Bond Future	9.13	83.7908	83.9967	83.7908	0.00
19/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1409	2	1	2	0.00
19/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	630	1	1	1	0.00
19/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1018	1	1	1	0.00
19/04/2011	TRT1 On 05-May-11			Index Future	342.29	341.5210	342.2890	341.5210	100.00
19/04/2011	TRT1 On 04-August-11			Index Future	347.02	346.2420	347.0220	346.2420	0.00
20/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	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
20/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	AL7T On 05-May-11			Index Future	376.16	375.5670	376.1620	375.5670	30.00
20/04/2011	AL7T On 04-August-11			Index Future	381.57	380.9630	381.5670	380.9630	0.00
20/04/2011	ALBI On 05-May-11			Index Future	345.95	345.3170	345.9510	345.3170	939.00
20/04/2011	ALBI On 04-August-11			Index Future	350.92	350.2780	350.9230	350.2780	131.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	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
20/04/2011	CRD1 On 05-May-11			Index Future	156.44	156.2800	156.4410	156.2800	2.00
20/04/2011	CRD1 On 04-August-11			Index Future	158.61	158.4400	158.6050	158.4400	0.00
20/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	GOVI On 05-May-11			GOVI	346.96	346.3730	346.9600	346.3730	205.00
20/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	20300	3	2	3	0.00
20/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	20500	3	2	3	0.00
20/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	20400	3	2	3	0.00
20/04/2011	GOVI On 04-August-11			GOVI	351.95	351.3500	351.9460	351.3500	0.00
20/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	39460	3	4	3	0.00
20/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	39360	3	4	3	0.00
20/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	39560	3	4	3	0.00
20/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
20/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2011	IGOV On 05-May-11			Index Future	150.34	150.3560	150.3370	150.3560	65.00
20/04/2011	IGOV On 04-August-11			Index Future	152.50	152.5160	152.4980	152.5160	0.00
20/04/2011	ILBI On 05-May-11			Index Future	406.98	407.1140	406.9830	407.1140	336.00
20/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/04/2011	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
20/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4240	94.4250	94.4240	0.00
20/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.4110	94.4110	94.4110	3,001.00
20/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3930	94.3930	94.3930	3,890.00
20/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3660	94.3690	94.3660	2,000.00
20/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.73	94.2660	94.2670	94.2660	0.00
20/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.82	94.1870	94.1830	94.1870	14,700.00
20/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.29	93.7420	93.7140	93.7420	5,591.00
20/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.68	93.3290	93.3210	93.3290	1,090.00
20/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.14	92.8550	92.8600	92.8550	2,890.00
20/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.55	92.4380	92.4480	92.4380	44,710.00
20/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.90	92.0960	92.1000	92.0960	490.00
20/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.23	91.7810	91.7750	91.7810	290.00
20/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
20/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
20/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
20/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
20/04/2011	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
20/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
20/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/04/2011	OTH1 On 05-May-11			Index Future	340.14	339.2510	340.1390	339.2510	3.00
20/04/2011	OTH1 On 04-August-11			Index Future	345.03	344.1250	345.0270	344.1250	0.00
20/04/2011	R157 On 05-May-11			Bond Future	7.66	123.1263	123.2825	123.1263	705.00
20/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	582	0	1	0	0.00
20/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	725	1	1	1	0.00
20/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	455	0	0	0	0.00
20/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	346	0	0	0	0.00
20/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	387	0	0	0	0.00
20/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	291	0	0	0	0.00
20/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	151	0	0	0	0.00
20/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	212	0	0	0	0.00
20/04/2011	R157 On 04-August-11			Bond Future	7.80	124.9157	125.0742	124.9157	1,960.00
20/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	562	1	1	1	1,000.00
20/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	632	1	1	1	0.00
20/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	500	0	1	0	0.00
20/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	259	0	0	0	1,320.00
20/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2018	2	2	2	0.00
20/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	706	1	1	1	440.00
20/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1060	1	1	1	0.00
20/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1064	1	1	1	440.00
20/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	487	1	0	1	1,320.00
20/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1487	2	1	2	0.00
20/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1868	2	2	2	0.00
20/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2613	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
20/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1608	2	2	2	0.00
20/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1734	2	2	2	0.00
20/04/2011	R157 On 03-November-11			Bond Future	7.96	119.8878	120.0472	119.8878	3,684.00
20/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2070	2	2	2	0.00
20/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2185	2	2	2	0.00
20/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1958	2	2	2	0.00
20/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1092	1	1	1	0.00
20/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	960	1	1	1	0.00
20/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1024	1	1	1	0.00
20/04/2011	R157 On 02-February-12			Bond Future	8.15	121.6231	121.7852	121.6231	0.00
20/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2483	2	2	2	0.00
20/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2590	2	3	2	0.00
20/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2378	2	2	2	0.00
20/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1353	1	1	1	0.00
20/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1231	1	1	1	0.00
20/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1291	1	1	1	0.00
20/04/2011	R186 On 05-May-11			Bond Future	8.67	119.0665	119.5550	119.0665	12,490.00
20/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1420	1	1	1	0.00
20/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1728	1	2	1	0.00
20/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1144	1	1	1	0.00
20/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	3	0	0	0	5,500.00
20/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	824	1	1	1	0.00
20/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6537	7	7	7	0.00
20/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	475	1	0	1	0.00
20/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	632	1	1	1	0.00
20/04/2011	R186 On 04-August-11			Bond Future	8.76	115.5120	116.0003	115.5120	17,576.00
20/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1032	1	1	1	0.00
20/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1157	1	1	1	0.00
20/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	918	1	1	1	0.00
20/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1293	1	1	1	600.00
20/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8700	8	9	8	0.00
20/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2549	2	3	2	200.00
20/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3783	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
20/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2001	2	2	2	200.00
20/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	432	1	0	1	600.00
20/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3059	3	3	3	0.00
20/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6220	7	6	7	0.00
20/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5127	5	5	5	0.00
20/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5477	6	5	6	0.00
20/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5842	6	6	6	0.00
20/04/2011	R186 On 03-November-11			Bond Future	8.85	117.1534	117.6504	117.1534	13,291.00
20/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4708	4	5	4	0.00
20/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4461	4	4	4	0.00
20/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4962	5	5	5	0.00
20/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3126	3	3	3	0.00
20/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3515	4	4	4	0.00
20/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3316	4	3	4	0.00
20/04/2011	R186 On 02-February-12			Bond Future	8.94	113.5551	114.0688	113.5551	2,500.00
20/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5249	5	5	5	0.00
20/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5019	5	5	5	0.00
20/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5484	5	5	5	0.00
20/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4495	5	4	5	0.00
20/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4912	5	5	5	0.00
20/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4700	5	5	5	0.00
20/04/2011	R189 On 05-May-11			Bond Future	208.80	208.7140	208.7989	208.7140	0.00
20/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1499	1	1	1	0.00
20/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1549	1	2	1	0.00
20/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1449	1	1	1	0.00
20/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R197 On 05-May-11			Bond Future	232.67	232.6453	232.6712	232.6453	0.00
20/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	671	1	1	1	0.00
20/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	621	1	1	1	0.00
20/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	721	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
20/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R201 On 05-May-11			Bond Future	7.27	107.9000	107.9868	107.9000	484.00
20/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1537	1	2	1	0.00
20/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1381	1	1	1	0.00
20/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1694	2	2	2	0.00
20/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	1	0	0	0	0.00
20/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	4	0	0	0	0.00
20/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	2	0	0	0	0.00
20/04/2011	R201 On 04-August-11			Bond Future	7.40	105.0571	105.1472	105.0571	0.00
20/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	568	1	1	1	0.00
20/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	634	1	1	1	0.00
20/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	507	0	1	0	0.00
20/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1098	1	1	1	0.00
20/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	923	1	1	1	0.00
20/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1008	1	1	1	0.00
20/04/2011	R201 On 03-November-11			Bond Future	7.54	106.5526	106.6446	106.5526	0.00
20/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1864	2	2	2	0.00
20/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1962	2	2	2	0.00
20/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1769	2	2	2	0.00
20/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	627	1	1	1	0.00
20/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	545	1	1	1	0.00
20/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	585	1	1	1	0.00
20/04/2011	R201 On 02-February-12			Bond Future	7.70	103.6886	103.7812	103.6886	0.00
20/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2119	2	2	2	0.00
20/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2208	2	2	2	0.00
20/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2032	2	2	2	0.00
20/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	762	1	1	1	0.00
20/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	685	1	1	1	0.00
20/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	723	1	1	1	0.00
20/04/2011	R202 On 05-May-11			Bond Future	0.37	168.0829	168.1121	168.0829	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
20/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41453	41	41	41	0.00
20/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42481	42	42	42	0.00
20/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40414	40	40	40	0.00
20/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R203 On 05-May-11			Bond Future	8.20	101.3499	101.4620	101.3499	516.00
20/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	585	1	1	1	0.00
20/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	735	1	1	1	0.00
20/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	453	0	0	0	0.00
20/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	473	1	0	1	0.00
20/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	268	0	0	0	0.00
20/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	361	0	0	0	0.00
20/04/2011	R203 On 04-August-11			Bond Future	8.33	102.8249	102.9375	102.8249	0.00
20/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	696	1	1	1	0.00
20/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	621	1	1	1	0.00
20/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	777	1	1	1	0.00
20/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2094	2	2	2	0.00
20/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2416	3	2	3	0.00
20/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2252	2	2	2	0.00
20/04/2011	R203 On 03-November-11			Bond Future	8.46	100.1305	100.2433	100.1305	1,633.00
20/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1963	2	2	2	0.00
20/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1844	2	2	2	0.00
20/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2085	2	2	2	0.00
20/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1689	2	2	2	0.00
20/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1898	2	2	2	0.00
20/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1792	2	2	2	0.00
20/04/2011	R203 On 02-February-12			Bond Future	8.61	101.5817	101.6942	101.5817	0.00
20/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2694	3	3	3	0.00
20/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2573	3	3	3	0.00
20/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2817	3	3	3	0.00
20/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2003	2	2	2	0.00
20/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2189	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
20/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2094	2	2	2	0.00
20/04/2011	R204 On 05-May-11			Bond Future	8.34	101.0312	101.1518	101.0312	100.00
20/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1071	1	1	1	0.00
20/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	880	1	1	1	0.00
20/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1279	1	1	1	0.00
20/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	157	0	0	0	0.00
20/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	300	0	0	0	0.00
20/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	220	0	0	0	0.00
20/04/2011	R204 On 04-August-11			Bond Future	8.46	98.4657	98.5932	98.4657	0.00
20/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	613	1	1	1	0.00
20/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	689	1	1	1	0.00
20/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	544	1	1	1	0.00
20/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3303	3	3	3	0.00
20/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2899	3	3	3	0.00
20/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3097	3	3	3	0.00
20/04/2011	R204 On 03-November-11			Bond Future	8.58	99.8689	99.9975	99.8689	2,034.00
20/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2687	3	3	3	0.00
20/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2835	3	3	3	0.00
20/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2542	2	3	2	0.00
20/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1932	2	2	2	0.00
20/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1716	2	2	2	0.00
20/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1822	2	2	2	0.00
20/04/2011	R204 On 02-February-12			Bond Future	8.71	97.2855	97.4147	97.2855	0.00
20/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3596	4	4	4	0.00
20/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3744	4	4	4	0.00
20/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3451	3	3	3	0.00
20/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2271	2	2	2	0.00
20/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2076	2	2	2	0.00
20/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2172	2	2	2	0.00
20/04/2011	R206 On 05-May-11			Bond Future	6.94	103.6539	103.7074	103.6539	0.00
20/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1341	1	1	1	0.00
20/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1461	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
20/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1222	1	1	1	0.00
20/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	1	0	0	0	0.00
20/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	1	0	0	0	0.00
20/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R206 On 04-August-11			Bond Future	7.08	101.3959	101.4512	101.3959	6,506.00
20/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	445	0	0	0	0.00
20/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	396	0	0	0	0.00
20/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	500	0	1	0	0.00
20/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	560	1	1	1	0.00
20/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	677	1	1	1	0.00
20/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	615	1	1	1	0.00
20/04/2011	R206 On 03-November-11			Bond Future	7.23	102.8394	102.8953	102.8394	0.00
20/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1395	1	1	1	0.00
20/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1324	1	1	1	0.00
20/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1467	1	1	1	0.00
20/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	327	0	0	0	0.00
20/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	381	0	0	0	0.00
20/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	353	0	0	0	0.00
20/04/2011	R206 On 02-February-12			Bond Future	7.41	100.5657	100.6225	100.5657	0.00
20/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1516	1	2	1	0.00
20/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1455	1	1	1	0.00
20/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1579	2	2	2	0.00
20/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	454	0	0	0	0.00
20/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	505	1	1	1	0.00
20/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	478	0	0	0	0.00
20/04/2011	R207 On 05-May-11			Bond Future	8.43	94.8913	95.1052	94.8913	6,260.00
20/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	783	1	1	1	0.00
20/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	618	1	1	1	0.00
20/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	969	1	1	1	0.00
20/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	295	0	0	0	0.00
20/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	520	1	1	1	0.00
20/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	396	1	0	1	0.00
20/04/2011	R207 On 04-August-11			Bond Future	8.54	92.6314	92.8507	92.6314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	949	1	1	1	0.00
20/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1053	1	1	1	0.00
20/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	853	1	1	1	0.00
20/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2805	3	3	3	0.00
20/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2429	3	2	3	0.00
20/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2612	3	3	3	0.00
20/04/2011	R207 On 03-November-11			Bond Future	8.65	93.9454	94.1698	93.9454	600.00
20/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2653	3	3	3	0.00
20/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2805	3	3	3	0.00
20/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2506	2	3	2	0.00
20/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2238	2	2	2	0.00
20/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1993	2	2	2	0.00
20/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2112	2	2	2	0.00
20/04/2011	R207 On 02-February-12			Bond Future	8.77	91.6696	91.8929	91.6696	0.00
20/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3641	4	4	4	0.00
20/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3796	4	4	4	0.00
20/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3481	3	3	3	0.00
20/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2524	3	3	3	0.00
20/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2315	2	2	2	0.00
20/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2421	3	2	3	0.00
20/04/2011	R208 On 05-May-11			Bond Future	8.49	89.0288	89.2239	89.0288	190.00
20/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	629	1	1	1	0.00
20/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	798	1	1	1	0.00
20/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	484	0	0	0	0.00
20/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	741	1	1	1	0.00
20/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	445	1	0	1	0.00
20/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	580	1	1	1	0.00
20/04/2011	R208 On 04-August-11			Bond Future	8.59	90.3254	90.5219	90.3254	120.00
20/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	905	1	1	1	0.00
20/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1007	1	1	1	0.00
20/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	810	1	1	1	0.00
20/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3175	3	3	3	0.00
20/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2758	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
20/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2963	3	3	3	0.00
20/04/2011	R208 On 03-November-11			Bond Future	8.69	88.2140	88.4175	88.2140	5,899.00
20/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2655	3	3	3	0.00
20/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2502	2	3	2	0.00
20/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2813	3	3	3	0.00
20/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2181	2	2	2	0.00
20/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2450	3	2	3	0.00
20/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2312	2	2	2	0.00
20/04/2011	R208 On 02-February-12			Bond Future	8.80	89.4928	89.6970	89.4928	0.00
20/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3784	4	4	4	0.00
20/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3624	4	4	4	0.00
20/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3947	4	4	4	0.00
20/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2530	3	3	3	0.00
20/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2766	3	3	3	0.00
20/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2646	3	3	3	0.00
20/04/2011	R209 On 05-May-11			Bond Future	8.81	74.7358	75.0281	74.7358	21,100.00
20/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	107	0	0	0	0.00
20/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	69	0	0	0	0.00
20/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	161	0	0	0	0.00
20/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2252	3	2	3	0.00
20/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2996	3	3	3	0.00
20/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2614	3	3	3	0.00
20/04/2011	R209 On 04-August-11			Bond Future	8.88	75.8246	76.1129	75.8246	0.00
20/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1153	1	1	1	0.00
20/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1282	1	1	1	0.00
20/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8836	9	9	9	0.00
20/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1032	1	1	1	0.00
20/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4513	5	5	5	0.00
20/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	206	0	0	0	0.00
20/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3928	4	4	4	0.00
20/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4215	4	4	4	0.00
20/04/2011	R209 On 03-November-11			Bond Future	8.95	73.7592	74.0514	73.7592	1,118.00
20/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2634	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
20/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2807	3	3	3	0.00
20/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2469	2	2	2	0.00
20/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4439	5	4	5	0.00
20/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3979	4	4	4	0.00
20/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4203	4	4	4	0.00
20/04/2011	R209 On 02-February-12			Bond Future	9.02	74.8263	75.1298	74.8263	0.00
20/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4184	4	4	4	0.00
20/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4376	4	4	4	0.00
20/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3997	4	4	4	0.00
20/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4548	5	5	5	0.00
20/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4163	4	4	4	0.00
20/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4352	5	4	5	0.00
20/04/2011	R210 On 05-May-11			Bond Future	125.69	125.6721	125.6867	125.6721	278.00
20/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	263	0	0	0	0.00
20/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	363	0	0	0	0.00
20/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	313	0	0	0	0.00
20/04/2011	R211 On 05-May-11			Bond Future	1.59	105.5606	105.6502	105.5606	539.00
20/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3038	3	3	3	0.00
20/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3308	3	3	3	0.00
20/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2766	3	3	3	0.00
20/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R212 On 05-May-11			Bond Future	2.41	103.9374	103.9469	103.9374	2,532.00
20/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2033	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
20/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1059	1	1	1	0.00
20/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1545	2	2	2	0.00
20/04/2011	R213 On 05-May-11			Bond Future	8.84	83.9008	84.2782	83.9008	0.00
20/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7658	8	8	8	0.00
20/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6745	7	7	7	0.00
20/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7199	8	7	8	0.00
20/04/2011	R213 On 04-August-11			Bond Future	8.92	85.1182	85.5058	85.1182	0.00
20/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7331	8	7	8	0.00
20/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8239	9	8	9	0.00
20/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7783	8	8	8	0.00
20/04/2011	R213 On 03-November-11			Bond Future	9.00	82.7957	83.1775	82.7957	0.00
20/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2373	3	2	3	0.00
20/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1562	2	2	2	0.00
20/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1966	2	2	2	0.00
20/04/2011	R213 On 02-February-12			Bond Future	9.08	83.9967	84.3877	83.9967	0.00
20/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1018	1	1	1	0.00
20/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	239	1	0	1	0.00
20/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	627	1	1	1	0.00
20/04/2011	TRT1 On 05-May-11			Index Future	342.85	342.2890	342.8500	342.2890	100.00
20/04/2011	TRT1 On 04-August-11			Index Future	347.59	347.0220	347.5930	347.0220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	AL7T On 05-May-11			Index Future	376.38	376.1620	376.3810	376.1620	30.00
21/04/2011	AL7T On 04-August-11			Index Future	381.79	381.5670	381.7910	381.5670	0.00
21/04/2011	ALBI On 05-May-11			Index Future	346.20	345.9510	346.1980	345.9510	939.00
21/04/2011	ALBI On 04-August-11			Index Future	351.17	350.9230	351.1740	350.9230	131.00
21/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C211 On 31-January-17			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
21/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	CRD1 On 05-May-11			Index Future	156.55	156.4410	156.5510	156.4410	2.00
21/04/2011	CRD1 On 04-August-11			Index Future	158.72	158.6050	158.7160	158.6050	0.00
21/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	GOVI On 05-May-11			GOVI	347.21	346.9600	347.2050	346.9600	205.00
21/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	17850	2	2	2	0.00
21/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	18050	2	2	2	0.00
21/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	17950	2	2	2	0.00
21/04/2011	GOVI On 04-August-11			GOVI	352.20	351.9460	352.1950	351.9460	0.00
21/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	41950	4	4	4	0.00
21/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	41850	4	4	4	0.00
21/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	42050	4	4	4	0.00
21/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
21/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2011	IGOV On 05-May-11			Index Future	150.17	150.3370	150.1660	150.3370	65.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	IGOV On 04-August-11			Index Future	152.32	152.4980	152.3240	152.4980	0.00
21/04/2011	ILBI On 05-May-11			Index Future	406.68	406.9830	406.6770	406.9830	336.00
21/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.4110	94.4100	94.4110	3,001.00
21/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3930	94.3900	94.3930	3,890.00
21/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.66	94.3690	94.3400	94.3690	2,000.00
21/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.75	94.2670	94.2500	94.2670	0.00
21/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.87	94.1830	94.1300	94.1830	14,700.00
21/04/2011	JBAF On 19-October-11			Jibar Tradeable Future	6.00	5.9860	94.0000	5.9860	0.00
21/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.30	93.7140	93.7000	93.7140	5,591.00
21/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.69	93.3210	93.3100	93.3210	1,090.00
21/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.16	92.8600	92.8400	92.8600	2,890.00
21/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.57	92.4480	92.4300	92.4480	44,710.00
21/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.91	92.1000	92.0900	92.1000	490.00
21/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.22	91.7750	91.7800	91.7750	290.00
21/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
21/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
21/04/2011	OTH1 On 05-May-11			Index Future	340.40	340.1390	340.4030	340.1390	3.00
21/04/2011	OTH1 On 04-August-11			Index Future	345.30	345.0270	345.2960	345.0270	0.00
21/04/2011	R157 On 05-May-11			Bond Future	7.64	123.2825	123.3484	123.2825	705.00
21/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	615	1	1	1	0.00
21/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	764	1	1	1	0.00
21/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	366	0	0	0	0.00
21/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	482	0	0	0	0.00
21/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	252	0	0	0	0.00
21/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	341	0	0	0	0.00
21/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	124	0	0	0	0.00
21/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	179	0	0	0	0.00
21/04/2011	R157 On 04-August-11			Bond Future	7.78	125.0742	125.1438	125.0742	1,960.00
21/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	581	1	1	1	1,000.00
21/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	652	1	1	1	0.00
21/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	517	1	1	1	0.00
21/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	268	0	0	0	1,320.00
21/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2064	2	2	2	0.00
21/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	729	1	1	1	440.00
21/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1090	1	1	1	0.00
21/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1024	1	1	1	440.00
21/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	463	0	0	0	1,320.00
21/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1440	1	1	1	0.00
21/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1815	2	2	2	0.00
21/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2552	3	3	3	0.00
21/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1558	2	2	2	0.00
21/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1683	2	2	2	0.00
21/04/2011	R157 On 03-November-11			Bond Future	7.94	120.0472	120.1162	120.0472	3,684.00
21/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2109	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
21/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1996	2	2	2	0.00
21/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2225	2	2	2	0.00
21/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	931	1	1	1	0.00
21/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1061	1	1	1	0.00
21/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	994	1	1	1	0.00
21/04/2011	R157 On 02-February-12			Bond Future	8.12	121.7852	121.8562	121.7852	0.00
21/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2523	2	3	2	0.00
21/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2631	3	3	3	0.00
21/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2418	2	2	2	0.00
21/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1322	1	1	1	0.00
21/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1201	1	1	1	0.00
21/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1260	1	1	1	0.00
21/04/2011	R186 On 05-May-11			Bond Future	8.65	119.5550	119.7060	119.5550	12,490.00
21/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1486	1	1	1	0.00
21/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1807	2	2	2	0.00
21/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	3	0	0	0	5,500.00
21/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1197	1	1	1	0.00
21/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	726	1	1	1	0.00
21/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6386	7	6	7	0.00
21/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	403	0	0	0	0.00
21/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	547	1	1	1	0.00
21/04/2011	R186 On 04-August-11			Bond Future	8.74	116.0003	116.1576	116.0003	17,576.00
21/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1062	1	1	1	0.00
21/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1190	1	1	1	0.00
21/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	946	1	1	1	0.00
21/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1330	1	1	1	600.00
21/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8832	9	9	9	0.00
21/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2612	3	3	3	200.00
21/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3867	4	4	4	0.00
21/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	1928	2	2	2	200.00
21/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	407	0	0	0	600.00
21/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	2965	3	3	3	0.00
21/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6090	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5007	5	5	5	0.00
21/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5353	5	5	5	0.00
21/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5714	6	6	6	0.00
21/04/2011	R186 On 03-November-11			Bond Future	8.83	117.6504	117.8137	117.6504	13,291.00
21/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4792	5	5	5	0.00
21/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	5049	5	5	5	0.00
21/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4542	4	5	4	0.00
21/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3433	4	3	4	0.00
21/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3049	3	3	3	0.00
21/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3236	3	3	3	0.00
21/04/2011	R186 On 02-February-12			Bond Future	8.92	114.0688	114.2289	114.0688	2,500.00
21/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5327	5	5	5	0.00
21/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5095	5	5	5	0.00
21/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5564	5	6	5	0.00
21/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4415	4	4	4	0.00
21/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4828	5	5	5	0.00
21/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4618	5	5	5	0.00
21/04/2011	R189 On 05-May-11			Bond Future	208.80	208.7989	208.8032	208.7989	0.00
21/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1503	1	2	1	0.00
21/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1453	1	1	1	0.00
21/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1553	2	2	2	0.00
21/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R197 On 05-May-11			Bond Future	231.92	232.6712	231.9156	232.6712	0.00
21/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	1	0	1	0.00
21/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	1	0	1	0.00
21/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	1	0	1	0.00
21/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	134	0	0	0	0.00
21/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	34	0	0	0	0.00
21/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	84	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
21/04/2011	R201 On 05-May-11			Bond Future	7.25	107.9868	108.0384	107.9868	484.00
21/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1588	2	2	2	0.00
21/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1745	2	2	2	0.00
21/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1431	1	1	1	0.00
21/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	3	0	0	0	0.00
21/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	1	0	0	0	0.00
21/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	1	0	0	0	0.00
21/04/2011	R201 On 04-August-11			Bond Future	7.38	105.1472	105.2013	105.1472	0.00
21/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	587	1	1	1	0.00
21/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	655	1	1	1	0.00
21/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	524	1	1	1	0.00
21/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1061	1	1	1	0.00
21/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	890	1	1	1	0.00
21/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	973	1	1	1	0.00
21/04/2011	R201 On 03-November-11			Bond Future	7.52	106.6446	106.7005	106.6446	0.00
21/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1900	2	2	2	0.00
21/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1804	2	2	2	0.00
21/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1998	2	2	2	0.00
21/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	526	1	1	1	0.00
21/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	606	1	1	1	0.00
21/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	565	1	1	1	0.00
21/04/2011	R201 On 02-February-12			Bond Future	7.68	103.7812	103.8353	103.7812	0.00
21/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2154	2	2	2	0.00
21/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2243	2	2	2	0.00
21/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2066	2	2	2	0.00
21/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	742	1	1	1	0.00
21/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	666	1	1	1	0.00
21/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	704	1	1	1	0.00
21/04/2011	R202 On 05-May-11			Bond Future	0.37	168.1121	168.1121	168.1121	10,539.00
21/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41453	41	41	41	0.00
21/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42481	42	42	42	0.00
21/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40414	40	40	40	0.00
21/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R203 On 05-May-11			Bond Future	8.19	101.4620	101.5402	101.4620	516.00
21/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	616	1	1	1	0.00
21/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	477	0	0	0	0.00
21/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	774	1	1	1	0.00
21/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	229	0	0	0	0.00
21/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	418	0	0	0	0.00
21/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	314	0	0	0	0.00
21/04/2011	R203 On 04-August-11			Bond Future	8.31	102.9375	103.0174	102.9375	0.00
21/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	717	1	1	1	0.00
21/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	640	1	1	1	0.00
21/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	800	1	1	1	0.00
21/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2037	2	2	2	0.00
21/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2356	2	2	2	0.00
21/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2193	2	2	2	0.00
21/04/2011	R203 On 03-November-11			Bond Future	8.44	100.2433	100.3247	100.2433	1,633.00
21/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	2001	2	2	2	0.00
21/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2124	2	2	2	0.00
21/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1881	2	2	2	0.00
21/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1854	2	2	2	0.00
21/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1646	2	2	2	0.00
21/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1748	2	2	2	0.00
21/04/2011	R203 On 02-February-12			Bond Future	8.59	101.6942	101.7766	101.6942	0.00
21/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2735	3	3	3	0.00
21/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2613	3	3	3	0.00
21/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2860	3	3	3	0.00
21/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	1964	2	2	2	0.00
21/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2146	2	2	2	0.00
21/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2053	2	2	2	0.00
21/04/2011	R204 On 05-May-11			Bond Future	8.33	101.1518	101.2122	101.1518	100.00
21/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1102	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
21/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1315	1	1	1	0.00
21/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	905	1	1	1	0.00
21/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	265	0	0	0	0.00
21/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	132	0	0	0	0.00
21/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	190	0	0	0	0.00
21/04/2011	R204 On 04-August-11			Bond Future	8.45	98.5932	98.6570	98.5932	0.00
21/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	624	1	1	1	0.00
21/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	701	1	1	1	0.00
21/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	554	1	1	1	0.00
21/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3249	3	3	3	0.00
21/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2848	3	3	3	0.00
21/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3044	3	3	3	0.00
21/04/2011	R204 On 03-November-11			Bond Future	8.57	99.9975	100.0592	99.9975	2,034.00
21/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2717	3	3	3	0.00
21/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2571	3	3	3	0.00
21/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2866	3	3	3	0.00
21/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1685	2	2	2	0.00
21/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1899	2	2	2	0.00
21/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1790	2	2	2	0.00
21/04/2011	R204 On 02-February-12			Bond Future	8.70	97.4147	97.4794	97.4147	0.00
21/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3629	4	4	4	0.00
21/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3779	4	4	4	0.00
21/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3483	3	3	3	0.00
21/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2239	2	2	2	0.00
21/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2046	2	2	2	0.00
21/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2140	2	2	2	0.00
21/04/2011	R206 On 05-May-11			Bond Future	6.93	103.7074	103.7366	103.7074	0.00
21/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1370	1	1	1	0.00
21/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1251	1	1	1	0.00
21/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1490	1	1	1	0.00
21/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	1	0	0	0	0.00
21/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R206 On 04-August-11			Bond Future	7.06	101.4512	101.4799	101.4512	6,506.00
21/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	456	0	0	0	0.00
21/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	406	0	0	0	0.00
21/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	512	1	1	1	0.00
21/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	543	1	1	1	0.00
21/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	658	1	1	1	0.00
21/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	598	1	1	1	0.00
21/04/2011	R206 On 03-November-11			Bond Future	7.21	102.8953	102.9233	102.8953	0.00
21/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1413	1	1	1	0.00
21/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1486	1	1	1	0.00
21/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1342	1	1	1	0.00
21/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	371	0	0	0	0.00
21/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	318	0	0	0	0.00
21/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	343	0	0	0	0.00
21/04/2011	R206 On 02-February-12			Bond Future	7.40	100.6225	100.6509	100.6225	0.00
21/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1534	2	2	2	0.00
21/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1472	1	1	1	0.00
21/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1597	2	2	2	0.00
21/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	443	0	0	0	0.00
21/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	494	1	0	1	0.00
21/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	468	0	0	0	0.00
21/04/2011	R207 On 05-May-11			Bond Future	8.42	95.1052	95.1690	95.1052	6,260.00
21/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	804	1	1	1	0.00
21/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	996	1	1	1	0.00
21/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	634	1	1	1	0.00
21/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	472	1	0	1	0.00
21/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	258	0	0	0	0.00
21/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	353	0	0	0	0.00
21/04/2011	R207 On 04-August-11			Bond Future	8.53	92.8507	92.9127	92.8507	0.00
21/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	964	1	1	1	0.00
21/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1069	1	1	1	0.00
21/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	867	1	1	1	0.00
21/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2757	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
21/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2383	2	2	2	0.00
21/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2565	3	3	3	0.00
21/04/2011	R207 On 03-November-11			Bond Future	8.64	94.1698	94.2356	94.1698	600.00
21/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2684	3	3	3	0.00
21/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2535	3	3	3	0.00
21/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2836	3	3	3	0.00
21/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1958	2	2	2	0.00
21/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2201	2	2	2	0.00
21/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2078	2	2	2	0.00
21/04/2011	R207 On 02-February-12			Bond Future	8.76	91.8929	91.9621	91.8929	0.00
21/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3676	4	4	4	0.00
21/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3832	4	4	4	0.00
21/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3515	3	4	3	0.00
21/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2488	3	2	3	0.00
21/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2282	2	2	2	0.00
21/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2387	2	2	2	0.00
21/04/2011	R208 On 05-May-11			Bond Future	8.49	89.2239	89.2605	89.2239	190.00
21/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	628	1	1	1	0.00
21/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	480	0	0	0	0.00
21/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	800	1	1	1	0.00
21/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	410	0	0	0	0.00
21/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	700	1	1	1	0.00
21/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	543	1	1	1	0.00
21/04/2011	R208 On 04-August-11			Bond Future	8.58	90.5219	90.5636	90.5219	120.00
21/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	911	1	1	1	0.00
21/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1014	1	1	1	0.00
21/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	815	1	1	1	0.00
21/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3139	3	3	3	0.00
21/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2723	3	3	3	0.00
21/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2927	3	3	3	0.00
21/04/2011	R208 On 03-November-11			Bond Future	8.68	88.4175	88.4583	88.4175	5,899.00
21/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2671	3	3	3	0.00
21/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2829	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
21/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2517	3	3	3	0.00
21/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2424	2	2	2	0.00
21/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2156	2	2	2	0.00
21/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2288	2	2	2	0.00
21/04/2011	R208 On 02-February-12			Bond Future	8.79	89.6970	89.7368	89.6970	0.00
21/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3801	4	4	4	0.00
21/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3641	4	4	4	0.00
21/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3965	4	4	4	0.00
21/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2508	3	3	3	0.00
21/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2743	3	3	3	0.00
21/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2623	3	3	3	0.00
21/04/2011	R209 On 05-May-11			Bond Future	8.80	75.0281	75.0677	75.0281	21,100.00
21/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	99	0	0	0	0.00
21/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	151	0	0	0	0.00
21/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	62	0	0	0	0.00
21/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2949	3	3	3	0.00
21/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2202	2	2	2	0.00
21/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2566	3	3	3	0.00
21/04/2011	R209 On 04-August-11			Bond Future	8.87	76.1129	76.1599	76.1129	0.00
21/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1158	1	1	1	0.00
21/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1288	1	1	1	0.00
21/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1037	1	1	1	0.00
21/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8875	9	9	9	0.00
21/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	198	0	0	0	0.00
21/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4471	5	4	5	0.00
21/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3887	4	4	4	0.00
21/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4173	4	4	4	0.00
21/04/2011	R209 On 03-November-11			Bond Future	8.94	74.0514	74.1054	74.0514	1,118.00
21/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2650	3	3	3	0.00
21/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2484	2	2	2	0.00
21/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2824	3	3	3	0.00
21/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3942	4	4	4	0.00
21/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4400	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
21/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4165	4	4	4	0.00
21/04/2011	R209 On 02-February-12			Bond Future	9.02	75.1298	75.1754	75.1298	0.00
21/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4201	4	4	4	0.00
21/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4393	4	4	4	0.00
21/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4012	4	4	4	0.00
21/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4518	5	5	5	0.00
21/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4135	4	4	4	0.00
21/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4323	4	4	4	0.00
21/04/2011	R210 On 05-May-11			Bond Future	125.69	125.6867	125.6942	125.6867	278.00
21/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	256	0	0	0	0.00
21/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	356	0	0	0	0.00
21/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	306	0	0	0	0.00
21/04/2011	R211 On 05-May-11			Bond Future	1.57	105.6502	105.7399	105.6502	539.00
21/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3127	3	3	3	0.00
21/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3398	3	3	3	0.00
21/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2856	3	3	3	0.00
21/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R212 On 05-May-11			Bond Future	2.40	103.9469	104.0523	103.9469	2,532.00
21/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	2	2	0.00
21/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	1	1	0.00
21/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	2	1	2	0.00
21/04/2011	R213 On 05-May-11			Bond Future	8.83	84.2782	84.3266	84.2782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7609	8	8	8	0.00
21/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6696	7	7	7	0.00
21/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7151	7	7	7	0.00
21/04/2011	R213 On 04-August-11			Bond Future	8.91	85.5058	85.5534	85.5058	0.00
21/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7283	7	7	7	0.00
21/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8192	8	8	8	0.00
21/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7736	8	8	8	0.00
21/04/2011	R213 On 03-November-11			Bond Future	8.99	83.1775	83.2322	83.1775	0.00
21/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2318	2	2	2	0.00
21/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1508	2	2	2	0.00
21/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1911	2	2	2	0.00
21/04/2011	R213 On 02-February-12			Bond Future	9.08	84.3877	84.4339	84.3877	0.00
21/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	971	1	1	1	0.00
21/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	193	0	0	0	0.00
21/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	581	1	1	1	0.00
21/04/2011	TRT1 On 05-May-11			Index Future	343.10	342.8500	343.1020	342.8500	100.00
21/04/2011	TRT1 On 04-August-11			Index Future	347.85	347.5930	347.8480	347.5930	0.00