



Derivatives Weekly Statistics Report

From: 25/04/2011 To: 29/04/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	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
26/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	AL7T On 05-May-11			Index Future	376.55	376.3810	376.5490	376.3810	30.00
26/04/2011	AL7T On 04-August-11			Index Future	381.97	381.7910	381.9690	381.7910	0.00
26/04/2011	ALBI On 05-May-11			Index Future	346.38	346.1980	346.3780	346.1980	939.00
26/04/2011	ALBI On 04-August-11			Index Future	351.36	351.1740	351.3630	351.1740	131.00
26/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	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
26/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CRD1 On 05-May-11			Index Future	156.64	156.5510	156.6440	156.5510	2.00
26/04/2011	CRD1 On 04-August-11			Index Future	158.81	158.7160	158.8120	158.7160	0.00
26/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	GOVI On 05-May-11			GOVI	347.38	347.2050	347.3780	347.2050	205.00
26/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	16320	2	2	2	0.00
26/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	16120	2	2	2	0.00
26/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	16220	2	2	2	0.00
26/04/2011	GOVI On 04-August-11			GOVI	352.38	352.1950	352.3780	352.1950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	43780	4	4	4	0.00
26/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	43880	4	4	4	0.00
26/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	43680	4	4	4	0.00
26/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
26/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2011	IGOV On 05-May-11			Index Future	150.71	150.1660	150.7120	150.1660	65.00
26/04/2011	IGOV On 04-August-11			Index Future	152.88	152.3240	152.8810	152.3240	0.00
26/04/2011	ILBI On 05-May-11			Index Future	408.16	406.6770	408.1600	406.6770	336.00
26/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.4100	94.3990	94.4100	3,001.00
26/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.62	94.3900	94.3770	94.3900	3,890.00
26/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.64	94.3400	94.3620	94.3400	2,000.00
26/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.70	94.2500	94.2960	94.2500	0.00
26/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1300	94.1910	94.1300	14,700.00
26/04/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.97	94.0000	94.0260	94.0000	0.00
26/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.27	93.7000	93.7270	93.7000	5,591.00
26/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.63	93.3100	93.3720	93.3100	1,090.00
26/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.09	92.8400	92.9140	92.8400	2,890.00
26/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.56	92.4300	92.4450	92.4300	44,710.00

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26/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.92	92.0900	92.0830	92.0900	490.00
26/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.17	91.7800	91.8300	91.7800	290.00
26/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
26/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
26/04/2011	OTH1 On 05-May-11			Index Future	340.61	340.4030	340.6070	340.4030	3.00
26/04/2011	OTH1 On 04-August-11			Index Future	345.51	345.2960	345.5100	345.2960	0.00
26/04/2011	R157 On 05-May-11			Bond Future	7.64	123.3484	123.3690	123.3484	705.00
26/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	569	1	1	1	0.00
26/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	730	1	1	1	0.00
26/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	427	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	307	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	262	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	176	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	69	0	0	0	0.00
26/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	113	0	0	0	0.00
26/04/2011	R157 On 04-August-11			Bond Future	7.78	125.1438	125.1670	125.1438	1,960.00
26/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	566	1	1	1	1,000.00
26/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	637	1	1	1	0.00
26/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	502	1	1	1	0.00
26/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	256	0	0	0	1,320.00
26/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	714	1	1	1	440.00
26/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1077	1	1	1	0.00
26/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2059	2	2	2	0.00

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26/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	435	0	0	0	1,320.00
26/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	988	1	1	1	440.00
26/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1402	1	1	1	0.00
26/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1777	2	2	2	0.00
26/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2517	3	3	3	0.00
26/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1520	2	2	2	0.00
26/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1645	2	2	2	0.00
26/04/2011	R157 On 03-November-11			Bond Future	7.93	120.1162	120.1416	120.1162	3,684.00
26/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2107	2	2	2	0.00
26/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2224	2	2	2	0.00
26/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1993	2	2	2	0.00
26/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1032	1	1	1	0.00
26/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	905	1	1	1	0.00
26/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	967	1	1	1	0.00
26/04/2011	R157 On 02-February-12			Bond Future	8.12	121.8562	121.8799	121.8562	0.00
26/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2523	3	3	3	0.00
26/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2417	2	2	2	0.00
26/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2631	3	3	3	0.00
26/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1177	1	1	1	0.00
26/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1297	1	1	1	0.00
26/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1236	1	1	1	0.00
26/04/2011	R186 On 05-May-11			Bond Future	8.65	119.7060	119.7438	119.7060	12,490.00
26/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1343	1	1	1	0.00
26/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1686	2	2	2	0.00
26/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1038	1	1	1	0.00
26/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
26/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	530	1	1	1	0.00
26/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6345	6	6	6	0.00
26/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	244	0	0	0	0.00
26/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	367	1	0	1	0.00
26/04/2011	R186 On 04-August-11			Bond Future	8.73	116.1576	116.1947	116.1576	17,576.00
26/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1018	1	1	1	0.00
26/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1145	1	1	1	0.00

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26/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	903	1	1	1	0.00
26/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1283	1	1	1	600.00
26/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2564	3	3	3	200.00
26/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3826	4	4	4	0.00
26/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8832	9	9	9	0.00
26/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	370	0	0	0	600.00
26/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	1850	2	2	2	200.00
26/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	2880	3	3	3	0.00
26/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6010	6	6	6	0.00
26/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	4923	5	5	5	0.00
26/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5271	5	5	5	0.00
26/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5633	6	6	6	0.00
26/04/2011	R186 On 03-November-11			Bond Future	8.82	117.8137	117.8501	117.8137	13,291.00
26/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4763	5	5	5	0.00
26/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4512	5	5	5	0.00
26/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	5020	5	5	5	0.00
26/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	2984	3	3	3	0.00
26/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3366	3	3	3	0.00
26/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3171	3	3	3	0.00
26/04/2011	R186 On 02-February-12			Bond Future	8.92	114.2289	114.2645	114.2289	2,500.00
26/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5303	5	5	5	0.00
26/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5541	6	6	6	0.00
26/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5071	5	5	5	0.00
26/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4769	5	5	5	0.00
26/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4356	4	4	4	0.00
26/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4558	5	5	5	0.00
26/04/2011	R189 On 05-May-11			Bond Future	209.04	208.8032	209.0438	208.8032	0.00
26/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1744	2	2	2	0.00
26/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1794	2	2	2	0.00
26/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1694	1	2	1	0.00
26/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00

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26/04/2011	R197 On 05-May-11			Bond Future	232.99	231.9156	232.9942	231.9156	0.00
26/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	994	0	1	0	0.00
26/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	944	0	1	0	0.00
26/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	1044	0	1	0	0.00
26/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 05-May-11			Bond Future	7.25	108.0384	108.0545	108.0384	484.00
26/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1603	2	2	2	0.00
26/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1445	1	1	1	0.00
26/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1761	2	2	2	0.00
26/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	1	0	0	0	0.00
26/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 04-August-11			Bond Future	7.37	105.2013	105.2193	105.2013	0.00
26/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	577	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	514	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	645	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	862	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1033	1	1	1	0.00
26/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	945	1	1	1	0.00
26/04/2011	R201 On 03-November-11			Bond Future	7.51	106.7005	106.7200	106.7005	0.00
26/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1901	2	2	2	0.00
26/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	2000	2	2	2	0.00
26/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1804	2	2	2	0.00
26/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	587	1	1	1	0.00
26/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	508	1	1	1	0.00
26/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	546	1	1	1	0.00
26/04/2011	R201 On 02-February-12			Bond Future	7.68	103.8353	103.8533	103.8353	0.00
26/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2156	2	2	2	0.00
26/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2067	2	2	2	0.00
26/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2246	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	651	1	1	1	0.00
26/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	725	1	1	1	0.00
26/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	688	1	1	1	0.00
26/04/2011	R202 On 05-May-11			Bond Future	0.33	168.1121	169.2560	168.1121	10,539.00
26/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42597	41	43	41	0.00
26/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43625	42	44	42	0.00
26/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41558	40	42	40	0.00
26/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R203 On 05-May-11			Bond Future	8.19	101.5402	101.5402	101.5402	516.00
26/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	531	1	1	1	0.00
26/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	697	1	1	1	0.00
26/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	389	0	0	0	0.00
26/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	330	0	0	0	0.00
26/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	152	0	0	0	0.00
26/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	229	0	0	0	0.00
26/04/2011	R203 On 04-August-11			Bond Future	8.31	103.0174	103.0174	103.0174	0.00
26/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	688	1	1	1	0.00
26/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	770	1	1	1	0.00
26/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	612	1	1	1	0.00
26/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2328	2	2	2	0.00
26/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2007	2	2	2	0.00
26/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2164	2	2	2	0.00
26/04/2011	R203 On 03-November-11			Bond Future	8.44	100.3247	100.3247	100.3247	1,633.00
26/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1977	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1857	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2101	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1623	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1830	2	2	2	0.00
26/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1724	2	2	2	0.00
26/04/2011	R203 On 02-February-12			Bond Future	8.59	101.7766	101.7766	101.7766	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2715	3	3	3	0.00
26/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2839	3	3	3	0.00
26/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2593	3	3	3	0.00
26/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2126	2	2	2	0.00
26/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	1943	2	2	2	0.00
26/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2033	2	2	2	0.00
26/04/2011	R204 On 05-May-11			Bond Future	8.33	101.2122	101.2397	101.2122	100.00
26/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1047	1	1	1	0.00
26/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	835	1	1	1	0.00
26/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1276	1	1	1	0.00
26/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	66	0	0	0	0.00
26/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	168	0	0	0	0.00
26/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	108	0	0	0	0.00
26/04/2011	R204 On 04-August-11			Bond Future	8.44	98.6570	98.6836	98.6570	0.00
26/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	601	1	1	1	0.00
26/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	531	1	1	1	0.00
26/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	677	1	1	1	0.00
26/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2797	3	3	3	0.00
26/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3200	3	3	3	0.00
26/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	2995	3	3	3	0.00
26/04/2011	R204 On 03-November-11			Bond Future	8.56	100.0592	100.0901	100.0592	2,034.00
26/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2706	3	3	3	0.00
26/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2857	3	3	3	0.00
26/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2560	3	3	3	0.00
26/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1857	2	2	2	0.00
26/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1646	2	2	2	0.00
26/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1749	2	2	2	0.00
26/04/2011	R204 On 02-February-12			Bond Future	8.69	97.4794	97.5043	97.4794	0.00
26/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3620	4	4	4	0.00
26/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3474	3	3	3	0.00
26/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3770	4	4	4	0.00
26/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2012	2	2	2	0.00
26/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2205	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2106	2	2	2	0.00
26/04/2011	R206 On 05-May-11			Bond Future	6.93	103.7366	103.7342	103.7366	0.00
26/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1368	1	1	1	0.00
26/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1487	1	1	1	0.00
26/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1248	1	1	1	0.00
26/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 04-August-11			Bond Future	7.06	101.4799	101.4799	101.4799	6,506.00
26/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	443	0	0	0	0.00
26/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	499	1	0	1	0.00
26/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	394	0	0	0	0.00
26/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	646	1	1	1	0.00
26/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	530	1	1	1	0.00
26/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	585	1	1	1	0.00
26/04/2011	R206 On 03-November-11			Bond Future	7.21	102.9233	102.9273	102.9233	0.00
26/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1408	1	1	1	0.00
26/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1336	1	1	1	0.00
26/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1481	1	1	1	0.00
26/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	309	0	0	0	0.00
26/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	361	0	0	0	0.00
26/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	334	0	0	0	0.00
26/04/2011	R206 On 02-February-12			Bond Future	7.40	100.6509	100.6509	100.6509	0.00
26/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1527	2	2	2	0.00
26/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1591	2	2	2	0.00
26/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1465	1	1	1	0.00
26/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	487	0	0	0	0.00
26/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	437	0	0	0	0.00
26/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	461	0	0	0	0.00
26/04/2011	R207 On 05-May-11			Bond Future	8.42	95.1690	95.1632	95.1690	6,260.00
26/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	698	1	1	1	0.00
26/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	523	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	900	1	1	1	0.00
26/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	168	0	0	0	0.00
26/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	367	0	0	0	0.00
26/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	253	0	0	0	0.00
26/04/2011	R207 On 04-August-11			Bond Future	8.53	92.9127	92.9127	92.9127	0.00
26/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	928	1	1	1	0.00
26/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	831	1	1	1	0.00
26/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1031	1	1	1	0.00
26/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2345	2	2	2	0.00
26/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2721	3	3	3	0.00
26/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2529	3	3	3	0.00
26/04/2011	R207 On 03-November-11			Bond Future	8.64	94.2356	94.2356	94.2356	600.00
26/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2653	3	3	3	0.00
26/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2806	3	3	3	0.00
26/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2505	3	3	3	0.00
26/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2171	2	2	2	0.00
26/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1928	2	2	2	0.00
26/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2047	2	2	2	0.00
26/04/2011	R207 On 02-February-12			Bond Future	8.76	91.9621	91.9621	91.9621	0.00
26/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3650	4	4	4	0.00
26/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3489	4	3	4	0.00
26/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3806	4	4	4	0.00
26/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2256	2	2	2	0.00
26/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2462	2	2	2	0.00
26/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2361	2	2	2	0.00
26/04/2011	R208 On 05-May-11			Bond Future	8.49	89.2605	89.2544	89.2605	190.00
26/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	509	1	1	1	0.00
26/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	685	1	1	1	0.00
26/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	363	0	0	0	0.00
26/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	589	1	1	1	0.00
26/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	301	0	0	0	0.00
26/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	430	1	0	1	0.00
26/04/2011	R208 On 04-August-11			Bond Future	8.58	90.5636	90.5577	90.5636	120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	871	1	1	1	0.00
26/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	973	1	1	1	0.00
26/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	777	1	1	1	0.00
26/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3107	3	3	3	0.00
26/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2688	3	3	3	0.00
26/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2893	3	3	3	0.00
26/04/2011	R208 On 03-November-11			Bond Future	8.69	88.4583	88.4524	88.4583	5,899.00
26/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2636	3	3	3	0.00
26/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2482	3	2	3	0.00
26/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2794	3	3	3	0.00
26/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2127	2	2	2	0.00
26/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2395	2	2	2	0.00
26/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2258	2	2	2	0.00
26/04/2011	R208 On 02-February-12			Bond Future	8.79	89.7368	89.7311	89.7368	0.00
26/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3771	4	4	4	0.00
26/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3934	4	4	4	0.00
26/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3611	4	4	4	0.00
26/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2719	3	3	3	0.00
26/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2483	3	2	3	0.00
26/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2599	3	3	3	0.00
26/04/2011	R209 On 05-May-11			Bond Future	8.80	75.0677	75.0915	75.0677	21,100.00
26/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	41	0	0	0	0.00
26/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	22	0	0	0	0.00
26/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	74	0	0	0	0.00
26/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2101	2	2	2	0.00
26/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2885	3	3	3	0.00
26/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2484	3	2	3	0.00
26/04/2011	R209 On 04-August-11			Bond Future	8.87	76.1599	76.1834	76.1599	0.00
26/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1115	1	1	1	0.00
26/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1244	1	1	1	0.00
26/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8878	9	9	9	0.00
26/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	995	1	1	1	0.00
26/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4405	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	178	0	0	0	0.00
26/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3820	4	4	4	0.00
26/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4106	4	4	4	0.00
26/04/2011	R209 On 03-November-11			Bond Future	8.94	74.1054	74.1286	74.1054	1,118.00
26/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2618	3	3	3	0.00
26/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2792	3	3	3	0.00
26/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2452	2	2	2	0.00
26/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4345	4	4	4	0.00
26/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3887	4	4	4	0.00
26/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4110	4	4	4	0.00
26/04/2011	R209 On 02-February-12			Bond Future	9.01	75.1754	75.1983	75.1754	0.00
26/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4176	4	4	4	0.00
26/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3987	4	4	4	0.00
26/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4368	4	4	4	0.00
26/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4087	4	4	4	0.00
26/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4470	5	4	5	0.00
26/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4275	4	4	4	0.00
26/04/2011	R210 On 05-May-11			Bond Future	125.74	125.6942	125.7440	125.6942	278.00
26/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	206	0	0	0	0.00
26/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	306	0	0	0	0.00
26/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	256	0	0	0	0.00
26/04/2011	R211 On 05-May-11			Bond Future	1.57	105.7399	105.7736	105.7399	539.00
26/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3161	3	3	3	0.00
26/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3432	3	3	3	0.00
26/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2890	3	3	3	0.00
26/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	1	0	0	0	0.00
26/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	104.0907	104.0523	2,532.00
26/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1889	2	2	2	0.00
26/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	916	1	1	1	0.00
26/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1401	1	1	1	0.00
26/04/2011	R213 On 05-May-11			Bond Future	8.84	84.3266	84.3105	84.3266	0.00
26/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6712	7	7	7	0.00
26/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7625	8	8	8	0.00
26/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7167	7	7	7	0.00
26/04/2011	R213 On 04-August-11			Bond Future	8.91	85.5534	85.5375	85.5534	0.00
26/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8208	8	8	8	0.00
26/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7299	7	7	7	0.00
26/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7752	8	8	8	0.00
26/04/2011	R213 On 03-November-11			Bond Future	8.99	83.2322	83.2166	83.2322	0.00
26/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2334	2	2	2	0.00
26/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1523	2	2	2	0.00
26/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1927	2	2	2	0.00
26/04/2011	R213 On 02-February-12			Bond Future	9.08	84.4339	84.4185	84.4339	0.00
26/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	987	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	208	0	0	0	0.00
26/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	596	1	1	1	0.00
26/04/2011	TRT1 On 05-May-11			Index Future	343.29	343.1020	343.2920	343.1020	100.00
26/04/2011	TRT1 On 04-August-11			Index Future	348.04	347.8480	348.0430	347.8480	0.00
28/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	AL7T On 05-May-11			Index Future	376.74	376.5490	376.7440	376.5490	0.00
28/04/2011	AL7T On 04-August-11			Index Future	382.17	381.9690	382.1690	381.9690	30.00
28/04/2011	AL7T On 03-November-11			Index Future	387.68	387.4690	387.6750	387.4690	0.00
28/04/2011	ALBI On 05-May-11			Index Future	346.48	346.3780	346.4780	346.3780	858.00
28/04/2011	ALBI On 04-August-11			Index Future	351.47	351.3630	351.4670	351.3630	297.00
28/04/2011	ALBI On 03-November-11			Index Future	356.53	356.4230	356.5310	356.4230	40.00
28/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C207 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
28/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	CRD1 On 05-May-11			Index Future	156.67	156.6440	156.6650	156.6440	2.00
28/04/2011	CRD1 On 04-August-11			Index Future	158.84	158.8120	158.8350	158.8120	0.00
28/04/2011	CRD1 On 03-November-11			Index Future	160.96	161.0000	160.9570	161.0000	0.00
28/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	GOVI On 05-May-11			GOVI	347.48	347.3780	347.4760	347.3780	206.00
28/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	15340	2	2	2	0.00
28/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	15140	2	2	2	0.00
28/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	15240	2	2	2	0.00
28/04/2011	GOVI On 04-August-11			GOVI	352.48	352.3780	352.4800	352.3780	0.00
28/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	44800	4	4	4	0.00
28/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	44900	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
28/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	44700	4	4	4	0.00
28/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 03-November-11			GOVI	357.56	357.4530	357.5580	357.4530	0.00
28/04/2011	GOVI On 03-November-11	357.00	Call	GOVI	5580	0	1	0	0.00
28/04/2011	GOVI On 03-November-11	357.01	Call	GOVI	5480	0	1	0	0.00
28/04/2011	GOVI On 03-November-11	356.99	Call	GOVI	5680	0	1	0	0.00
28/04/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
28/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2011	IGOV On 05-May-11			Index Future	150.69	150.7120	150.6930	150.7120	67.00
28/04/2011	IGOV On 04-August-11			Index Future	152.86	152.8810	152.8630	152.8810	910.00
28/04/2011	IGOV On 03-November-11			Index Future	155.07	155.0000	155.0650	155.0000	0.00
28/04/2011	ILBI On 05-May-11			Index Future	408.03	408.1600	408.0290	408.1600	0.00
28/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.3990	94.4000	94.3990	3,001.00
28/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3770	94.3900	94.3770	3,890.00
28/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.64	94.3620	94.3600	94.3620	2,000.00
28/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.72	94.2960	94.2800	94.2960	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.88	94.1910	94.1200	94.1910	14,700.00
28/04/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.97	94.0260	94.0300	94.0260	0.00
28/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.21	93.7270	93.7900	93.7270	5,591.00
28/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.60	93.3720	93.4000	93.3720	1,090.00
28/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.06	92.9140	92.9400	92.9140	2,890.00
28/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.49	92.4450	92.5100	92.4450	44,710.00
28/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.85	92.0830	92.1500	92.0830	490.00
28/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.17	91.8300	91.8300	91.8300	290.00
28/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
28/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
28/04/2011	OTH1 On 05-May-11			Index Future	340.73	340.6070	340.7250	340.6070	3.00
28/04/2011	OTH1 On 04-August-11			Index Future	345.63	345.5100	345.6320	345.5100	0.00
28/04/2011	OTH1 On 03-November-11			Index Future	350.61	350.4850	350.6110	350.4850	0.00
28/04/2011	R157 On 05-May-11			Bond Future	7.63	123.3690	123.4184	123.3690	705.00
28/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	581	1	1	1	0.00
28/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	752	1	1	1	0.00
28/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	429	0	0	0	0.00
28/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	301	0	0	0	0.00
28/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	206	0	0	0	0.00
28/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	129	0	0	0	0.00
28/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	42	0	0	0	0.00
28/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	75	0	0	0	0.00
28/04/2011	R157 On 04-August-11			Bond Future	7.77	125.1670	125.2135	125.1670	1,960.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	573	1	1	1	1,000.00
28/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	645	1	1	1	0.00
28/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	508	1	1	1	0.00
28/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	258	0	0	0	1,320.00
28/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	723	1	1	1	440.00
28/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1091	1	1	1	0.00
28/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2085	2	2	2	0.00
28/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	415	0	0	0	1,320.00
28/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	956	1	1	1	440.00
28/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1364	1	1	1	0.00
28/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1736	2	2	2	0.00
28/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2473	3	2	3	0.00
28/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1482	2	1	2	0.00
28/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1605	2	2	2	0.00
28/04/2011	R157 On 03-November-11			Bond Future	7.92	120.1416	120.1888	120.1416	3,684.00
28/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2129	2	2	2	0.00
28/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2247	2	2	2	0.00
28/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	2015	2	2	2	0.00
28/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1007	1	1	1	0.00
28/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	880	1	1	1	0.00
28/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	941	1	1	1	0.00
28/04/2011	R157 On 02-February-12			Bond Future	8.10	121.8799	121.9239	121.8799	0.00
28/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2544	3	3	3	0.00
28/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2437	2	2	2	0.00
28/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2653	3	3	3	0.00
28/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1155	1	1	1	0.00
28/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1273	1	1	1	0.00
28/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1213	1	1	1	0.00
28/04/2011	R157 On 03-May-12			Bond Future	8.22	8.2350	117.1706	8.2350	0.00
28/04/2011	R157 On 03-May-12	8.25	Call	Bond Future	107	0	0	0	0.00
28/04/2011	R157 On 03-May-12	8.20	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R157 On 03-May-12	8.30	Call	Bond Future	265	0	0	0	0.00
28/04/2011	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R157 On 03-May-12	8.20	Put	Bond Future	50	0	0	0	0.00
28/04/2011	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R186 On 05-May-11			Bond Future	8.65	119.7438	119.7532	119.7438	12,490.00
28/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1273	1	1	1	0.00
28/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1629	2	2	2	0.00
28/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	958	1	1	1	0.00
28/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
28/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	440	1	0	1	0.00
28/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6336	6	6	6	0.00
28/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	178	0	0	0	0.00
28/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	287	0	0	0	0.00
28/04/2011	R186 On 04-August-11			Bond Future	8.73	116.1947	116.2039	116.1947	17,576.00
28/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	998	1	1	1	0.00
28/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1125	1	1	1	0.00
28/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	885	1	1	1	0.00
28/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1262	1	1	1	600.00
28/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2541	3	3	3	200.00
28/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3805	4	4	4	0.00
28/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8828	9	9	9	0.00
28/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	357	0	0	0	600.00
28/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	1820	2	2	2	200.00
28/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	2847	3	3	3	0.00
28/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	5983	6	6	6	0.00
28/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	4893	5	5	5	0.00
28/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5242	5	5	5	0.00
28/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5604	6	6	6	0.00
28/04/2011	R186 On 03-November-11			Bond Future	8.82	117.8501	117.8592	117.8501	13,291.00
28/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4748	5	5	5	0.00
28/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4497	5	4	5	0.00
28/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	5006	5	5	5	0.00
28/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	2961	3	3	3	0.00
28/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3342	3	3	3	0.00
28/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3147	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
28/04/2011	R186 On 02-February-12			Bond Future	8.92	114.2645	114.2734	114.2645	2,500.00
28/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5291	5	5	5	0.00
28/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5528	6	6	6	0.00
28/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5058	5	5	5	0.00
28/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4747	5	5	5	0.00
28/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4334	4	4	4	0.00
28/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4537	5	5	5	0.00
28/04/2011	R186 On 03-May-12			Bond Future	8.98	8.9820	116.1982	8.9820	0.00
28/04/2011	R186 On 03-May-12	9.00	Call	Bond Future	166	0	0	0	0.00
28/04/2011	R186 On 03-May-12	9.05	Call	Bond Future	602	0	1	0	0.00
28/04/2011	R186 On 03-May-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R186 On 03-May-12	8.95	Put	Bond Future	272	0	0	0	0.00
28/04/2011	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 05-May-11			Bond Future	209.06	209.0438	209.0644	209.0438	0.00
28/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1764	2	2	2	0.00
28/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1714	2	2	2	0.00
28/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1814	2	2	2	0.00
28/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 04-August-11			Bond Future	212.11	212.0000	212.1094	212.0000	0.00
28/04/2011	R189 On 04-August-11	212.00	Call	Bond Future	109	0	0	0	0.00
28/04/2011	R189 On 04-August-11	211.95	Call	Bond Future	159	0	0	0	0.00
28/04/2011	R189 On 04-August-11	212.05	Call	Bond Future	59	0	0	0	0.00
28/04/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 05-May-11			Bond Future	233.03	232.9942	233.0258	232.9942	0.00
28/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	1026	1	1	1	0.00
28/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	1076	1	1	1	0.00
28/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	976	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
28/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 04-August-11			Bond Future	231.53	231.5000	231.5313	231.5000	0.00
28/04/2011	R197 On 04-August-11	231.50	Call	Bond Future	31	0	0	0	0.00
28/04/2011	R197 On 04-August-11	231.55	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 04-August-11	231.45	Call	Bond Future	81	0	0	0	0.00
28/04/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 04-August-11	231.55	Put	Bond Future	19	0	0	0	0.00
28/04/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 05-May-11			Bond Future	7.24	108.0545	108.0900	108.0545	484.00
28/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1638	2	2	2	0.00
28/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1480	1	1	1	0.00
28/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1796	2	2	2	0.00
28/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 04-August-11			Bond Future	7.36	105.2193	105.2554	105.2193	0.00
28/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	585	1	1	1	0.00
28/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	521	1	1	1	0.00
28/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	654	1	1	1	0.00
28/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	835	1	1	1	0.00
28/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1004	1	1	1	0.00
28/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	916	1	1	1	0.00
28/04/2011	R201 On 03-November-11			Bond Future	7.50	106.7200	106.7535	106.7200	0.00
28/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1919	2	2	2	0.00
28/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	2019	2	2	2	0.00
28/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1822	2	2	2	0.00
28/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	571	1	1	1	0.00
28/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	493	1	0	1	0.00
28/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	531	1	1	1	0.00
28/04/2011	R201 On 02-February-12			Bond Future	7.66	103.8533	103.8894	103.8533	0.00
28/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2176	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
28/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2087	2	2	2	0.00
28/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2267	2	2	2	0.00
28/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	636	1	1	1	0.00
28/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	709	1	1	1	0.00
28/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	672	1	1	1	0.00
28/04/2011	R201 On 03-May-12			Bond Future	7.75	7.7640	105.6434	7.7640	0.00
28/04/2011	R201 On 03-May-12	7.75	Call	Bond Future	5	0	0	0	0.00
28/04/2011	R201 On 03-May-12	7.70	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 03-May-12	7.80	Call	Bond Future	123	0	0	0	0.00
28/04/2011	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 03-May-12	7.70	Put	Bond Future	114	0	0	0	0.00
28/04/2011	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 05-May-11			Bond Future	0.33	169.2560	169.2855	169.2560	451.00
28/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42626	43	43	43	0.00
28/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43654	44	44	44	0.00
28/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41588	42	42	42	0.00
28/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 04-August-11			Bond Future	0.28	0.2810	169.1606	0.2810	10,088.00
28/04/2011	R202 On 04-August-11	1.00	Call	Bond Future	19646	0	20	0	0.00
28/04/2011	R202 On 04-August-11	1.05	Call	Bond Future	20906	0	21	0	0.00
28/04/2011	R202 On 04-August-11	0.95	Call	Bond Future	18374	0	18	0	0.00
28/04/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R203 On 05-May-11			Bond Future	8.18	101.5402	101.5940	101.5402	516.00
28/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	526	1	1	1	0.00
28/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	703	1	1	1	0.00
28/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	376	0	0	0	0.00
28/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	264	0	0	0	0.00
28/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	104	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	170	0	0	0	0.00
28/04/2011	R203 On 04-August-11			Bond Future	8.30	103.0174	103.0739	103.0174	0.00
28/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	695	1	1	1	0.00
28/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	778	1	1	1	0.00
28/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	618	1	1	1	0.00
28/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2277	2	2	2	0.00
28/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	1958	2	2	2	0.00
28/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2114	2	2	2	0.00
28/04/2011	R203 On 03-November-11			Bond Future	8.43	100.3247	100.3835	100.3247	1,633.00
28/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1998	2	2	2	0.00
28/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1877	2	2	2	0.00
28/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2123	2	2	2	0.00
28/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1586	2	2	2	0.00
28/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1791	2	2	2	0.00
28/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1686	2	2	2	0.00
28/04/2011	R203 On 02-February-12			Bond Future	8.58	101.7766	101.8329	101.7766	0.00
28/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2738	3	3	3	0.00
28/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2863	3	3	3	0.00
28/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2615	3	3	3	0.00
28/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2092	2	2	2	0.00
28/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	1910	2	2	2	0.00
28/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2000	2	2	2	0.00
28/04/2011	R203 On 03-May-12			Bond Future	8.68	8.6930	99.3862	8.6930	0.00
28/04/2011	R203 On 03-May-12	8.75	Call	Bond Future	295	0	0	0	0.00
28/04/2011	R203 On 03-May-12	8.70	Call	Bond Future	87	0	0	0	0.00
28/04/2011	R203 On 03-May-12	8.80	Call	Bond Future	502	0	1	0	0.00
28/04/2011	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R204 On 05-May-11			Bond Future	8.32	101.2397	101.3001	101.2397	100.00
28/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1067	1	1	1	0.00
28/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	843	1	1	1	0.00
28/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1308	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
28/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	37	0	0	0	0.00
28/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	115	0	0	0	0.00
28/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	67	0	0	0	0.00
28/04/2011	R204 On 04-August-11			Bond Future	8.43	98.6836	98.7421	98.6836	0.00
28/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	604	1	1	1	0.00
28/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	534	1	1	1	0.00
28/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	682	1	1	1	0.00
28/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2743	3	3	3	0.00
28/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3144	3	3	3	0.00
28/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	2939	3	3	3	0.00
28/04/2011	R204 On 03-November-11			Bond Future	8.55	100.0901	100.1520	100.0901	2,034.00
28/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2731	3	3	3	0.00
28/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2883	3	3	3	0.00
28/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2583	3	3	3	0.00
28/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1819	2	2	2	0.00
28/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1610	2	2	2	0.00
28/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1712	2	2	2	0.00
28/04/2011	R204 On 02-February-12			Bond Future	8.68	97.5043	97.5691	97.5043	0.00
28/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3649	4	4	4	0.00
28/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3502	3	4	3	0.00
28/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3800	4	4	4	0.00
28/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	1978	2	2	2	0.00
28/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2168	2	2	2	0.00
28/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2070	2	2	2	0.00
28/04/2011	R204 On 03-May-12			Bond Future	8.77	8.7840	99.2167	8.7840	0.00
28/04/2011	R204 On 03-May-12	8.75	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R204 On 03-May-12	8.80	Call	Bond Future	145	0	0	0	0.00
28/04/2011	R204 On 03-May-12	8.70	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R204 On 03-May-12	8.70	Put	Bond Future	339	0	0	0	0.00
28/04/2011	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R204 On 03-May-12	8.75	Put	Bond Future	97	0	0	0	0.00
28/04/2011	R206 On 05-May-11			Bond Future	6.92	103.7342	103.7609	103.7342	0.00
28/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1394	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
28/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1514	1	2	1	0.00
28/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1275	1	1	1	0.00
28/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 04-August-11			Bond Future	7.05	101.4799	101.5065	101.4799	6,506.00
28/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	451	0	0	0	0.00
28/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	507	0	1	0	0.00
28/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	400	0	0	0	0.00
28/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	626	1	1	1	0.00
28/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	511	1	1	1	0.00
28/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	566	1	1	1	0.00
28/04/2011	R206 On 03-November-11			Bond Future	7.20	102.9273	102.9533	102.9273	0.00
28/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1423	1	1	1	0.00
28/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1351	1	1	1	0.00
28/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1497	1	1	1	0.00
28/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	299	0	0	0	0.00
28/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	350	0	0	0	0.00
28/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	323	0	0	0	0.00
28/04/2011	R206 On 02-February-12			Bond Future	7.38	100.6509	100.6776	100.6509	0.00
28/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1543	2	2	2	0.00
28/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1606	2	2	2	0.00
28/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1480	1	1	1	0.00
28/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	475	0	0	0	0.00
28/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	426	0	0	0	0.00
28/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	450	0	0	0	0.00
28/04/2011	R206 On 03-May-12			Bond Future	7.47	7.4900	102.3764	7.4900	0.00
28/04/2011	R206 On 03-May-12	7.50	Call	Bond Future	44	0	0	0	0.00
28/04/2011	R206 On 03-May-12	7.45	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 03-May-12	7.55	Call	Bond Future	122	0	0	0	0.00
28/04/2011	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 03-May-12	7.45	Put	Bond Future	34	0	0	0	0.00
28/04/2011	R206 On 03-May-12	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
28/04/2011	R207 On 05-May-11			Bond Future	8.41	95.1632	95.2618	95.1632	6,260.00
28/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	719	1	1	1	0.00
28/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	529	1	1	1	0.00
28/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	938	1	1	1	0.00
28/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	107	0	0	0	0.00
28/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	274	0	0	0	0.00
28/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	176	0	0	0	0.00
28/04/2011	R207 On 04-August-11			Bond Future	8.51	92.9127	93.0086	92.9127	0.00
28/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	947	1	1	1	0.00
28/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	848	1	1	1	0.00
28/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1053	1	1	1	0.00
28/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2271	2	2	2	0.00
28/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2642	3	3	3	0.00
28/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2452	3	2	3	0.00
28/04/2011	R207 On 03-November-11			Bond Future	8.62	94.2356	94.3290	94.2356	600.00
28/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2693	3	3	3	0.00
28/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2848	3	3	3	0.00
28/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2543	3	3	3	0.00
28/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2116	2	2	2	0.00
28/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1877	2	2	2	0.00
28/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	1993	2	2	2	0.00
28/04/2011	R207 On 02-February-12			Bond Future	8.74	91.9621	92.0581	91.9621	0.00
28/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3696	4	4	4	0.00
28/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3534	3	4	3	0.00
28/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3854	4	4	4	0.00
28/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2208	2	2	2	0.00
28/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2411	2	2	2	0.00
28/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2311	2	2	2	0.00
28/04/2011	R207 On 03-May-12			Bond Future	8.82	8.8410	93.6099	8.8410	0.00
28/04/2011	R207 On 03-May-12	8.75	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R207 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R207 On 03-May-12	8.70	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R207 On 03-May-12	8.70	Put	Bond Future	637	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R207 On 03-May-12	8.80	Put	Bond Future	114	0	0	0	0.00
28/04/2011	R207 On 03-May-12	8.75	Put	Bond Future	375	0	0	0	0.00
28/04/2011	R208 On 05-May-11			Bond Future	8.48	89.2544	89.3216	89.2544	190.00
28/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	490	1	0	1	0.00
28/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	677	1	1	1	0.00
28/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	338	0	0	0	0.00
28/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	497	1	0	1	0.00
28/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	226	0	0	0	0.00
28/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	343	0	0	0	0.00
28/04/2011	R208 On 04-August-11			Bond Future	8.57	90.5577	90.6233	90.5577	120.00
28/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	878	1	1	1	0.00
28/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	981	1	1	1	0.00
28/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	782	1	1	1	0.00
28/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3046	3	3	3	0.00
28/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2631	3	3	3	0.00
28/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2834	3	3	3	0.00
28/04/2011	R208 On 03-November-11			Bond Future	8.67	88.4524	88.5224	88.4524	5,899.00
28/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2661	3	3	3	0.00
28/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2506	2	3	2	0.00
28/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2821	3	3	3	0.00
28/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2084	2	2	2	0.00
28/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2349	2	2	2	0.00
28/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2213	2	2	2	0.00
28/04/2011	R208 On 02-February-12			Bond Future	8.78	89.7311	89.7993	89.7311	0.00
28/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3799	4	4	4	0.00
28/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3963	4	4	4	0.00
28/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3638	4	4	4	0.00
28/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2677	3	3	3	0.00
28/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2444	2	2	2	0.00
28/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2558	3	3	3	0.00
28/04/2011	R208 On 03-May-12			Bond Future	8.86	8.8680	87.9147	8.8680	0.00
28/04/2011	R208 On 03-May-12	9.00	Call	Bond Future	802	0	1	0	0.00
28/04/2011	R208 On 03-May-12	8.95	Call	Bond Future	527	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R208 On 03-May-12	9.05	Call	Bond Future	1076	0	1	0	0.00
28/04/2011	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R209 On 05-May-11			Bond Future	8.78	75.0915	75.2187	75.0915	21,100.00
28/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	28	0	0	0	0.00
28/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	13	0	0	0	0.00
28/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	55	0	0	0	0.00
28/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	1955	2	2	2	0.00
28/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2749	3	3	3	0.00
28/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2344	2	2	2	0.00
28/04/2011	R209 On 04-August-11			Bond Future	8.85	76.1834	76.3167	76.1834	0.00
28/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1137	1	1	1	0.00
28/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1269	1	1	1	0.00
28/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8995	9	9	9	0.00
28/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1015	1	1	1	0.00
28/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4292	4	4	4	0.00
28/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	161	0	0	0	0.00
28/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3711	4	4	4	0.00
28/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	3995	4	4	4	0.00
28/04/2011	R209 On 03-November-11			Bond Future	8.92	74.1286	74.2524	74.1286	1,118.00
28/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2657	3	3	3	0.00
28/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2834	3	3	3	0.00
28/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2489	2	2	2	0.00
28/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4258	4	4	4	0.00
28/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3805	4	4	4	0.00
28/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4025	4	4	4	0.00
28/04/2011	R209 On 02-February-12			Bond Future	9.00	75.1983	75.3281	75.1983	0.00
28/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4229	4	4	4	0.00
28/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4038	4	4	4	0.00
28/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4423	4	4	4	0.00
28/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4012	4	4	4	0.00
28/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4391	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
28/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4198	4	4	4	0.00
28/04/2011	R209 On 03-May-12			Bond Future	9.05	9.0650	73.4530	9.0650	0.00
28/04/2011	R209 On 03-May-12	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R209 On 03-May-12	9.05	Call	Bond Future	23	0	0	0	0.00
28/04/2011	R209 On 03-May-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R209 On 03-May-12	8.95	Put	Bond Future	740	0	1	0	0.00
28/04/2011	R209 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R209 On 03-May-12	9.00	Put	Bond Future	357	0	0	0	0.00
28/04/2011	R210 On 05-May-11			Bond Future	125.76	125.7440	125.7613	125.7440	33.00
28/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	189	0	0	0	0.00
28/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	289	0	0	0	0.00
28/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	239	0	0	0	0.00
28/04/2011	R210 On 04-August-11			Bond Future	105.90	106.0000	105.9011	106.0000	250.00
28/04/2011	R210 On 04-August-11	106.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 04-August-11	105.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 04-August-11	106.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 04-August-11	106.05	Put	Bond Future	149	0	0	0	0.00
28/04/2011	R210 On 04-August-11	105.95	Put	Bond Future	49	0	0	0	0.00
28/04/2011	R210 On 04-August-11	106.00	Put	Bond Future	99	0	0	0	0.00
28/04/2011	R211 On 05-May-11			Bond Future	1.54	105.7736	105.9028	105.7736	539.00
28/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3290	3	3	3	0.00
28/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3561	3	4	3	0.00
28/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	3019	3	3	3	0.00
28/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 04-August-11			Bond Future	1.35	1.3690	106.1367	1.3690	0.00
28/04/2011	R211 On 04-August-11	1.50	Call	Bond Future	834	0	1	0	0.00
28/04/2011	R211 On 04-August-11	1.55	Call	Bond Future	1103	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R211 On 04-August-11	1.45	Call	Bond Future	564	0	1	0	0.00
28/04/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 05-May-11			Bond Future	2.39	104.0907	104.1098	104.0907	490.00
28/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1870	2	2	2	0.00
28/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	896	1	1	1	0.00
28/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1382	1	1	1	0.00
28/04/2011	R212 On 04-August-11			Bond Future	2.31	2.3070	104.1845	2.3070	2,542.00
28/04/2011	R212 On 04-August-11	2.50	Call	Bond Future	1819	0	2	0	0.00
28/04/2011	R212 On 04-August-11	2.45	Call	Bond Future	1354	0	1	0	0.00
28/04/2011	R212 On 04-August-11	2.55	Call	Bond Future	2282	0	2	0	0.00
28/04/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 05-May-11			Bond Future	8.83	84.3105	84.3508	84.3105	0.00
28/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6672	7	7	7	0.00
28/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7585	8	8	8	0.00
28/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7127	7	7	7	0.00
28/04/2011	R213 On 04-August-11			Bond Future	8.91	85.5375	85.5852	85.5375	0.00
28/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8160	8	8	8	0.00
28/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7251	7	7	7	0.00
28/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7704	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R213 On 03-November-11			Bond Future	8.99	83.2166	83.2635	83.2166	0.00
28/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2287	2	2	2	0.00
28/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1476	2	1	2	0.00
28/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1880	2	2	2	0.00
28/04/2011	R213 On 02-February-12			Bond Future	9.07	84.4185	84.4648	84.4185	0.00
28/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	941	1	1	1	0.00
28/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	162	0	0	0	0.00
28/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	550	1	1	1	0.00
28/04/2011	R213 On 03-May-12			Bond Future	9.13	9.1340	82.3499	9.1340	0.00
28/04/2011	R213 On 03-May-12	9.25	Call	Bond Future	929	0	1	0	0.00
28/04/2011	R213 On 03-May-12	9.30	Call	Bond Future	1302	0	1	0	0.00
28/04/2011	R213 On 03-May-12	9.20	Call	Bond Future	553	0	1	0	0.00
28/04/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
28/04/2011	TRT1 On 05-May-11			Index Future	343.43	343.2920	343.4280	343.2920	100.00
28/04/2011	TRT1 On 04-August-11			Index Future	348.18	348.0430	348.1830	348.0430	0.00
28/04/2011	TRT1 On 03-November-11			Index Future	352.84	352.6910	352.8360	352.6910	0.00
29/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0703 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
29/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	AL7T On 05-May-11			Index Future	376.55	376.7440	376.5480	376.7440	0.00
29/04/2011	AL7T On 04-August-11			Index Future	381.97	382.1690	381.9720	382.1690	30.00
29/04/2011	AL7T On 03-November-11			Index Future	387.48	387.6750	387.4750	387.6750	0.00
29/04/2011	ALBI On 05-May-11			Index Future	346.26	346.4780	346.2560	346.4780	819.00
29/04/2011	ALBI On 04-August-11			Index Future	351.24	351.4670	351.2430	351.4670	336.00
29/04/2011	ALBI On 03-November-11			Index Future	356.30	356.5310	356.3040	356.5310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	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
29/04/2011	CRD1 On 05-May-11			Index Future	156.59	156.6650	156.5900	156.6650	2.00
29/04/2011	CRD1 On 04-August-11			Index Future	158.76	158.8350	158.7590	158.8350	0.00
29/04/2011	CRD1 On 03-November-11			Index Future	160.88	160.9570	160.8810	160.9570	0.00
29/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2011	GOVI On 05-May-11			GOVI	347.26	347.4760	347.2580	347.4760	206.00
29/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
29/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
29/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
29/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	17320	2	2	2	0.00
29/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	17520	2	2	2	0.00
29/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	17420	2	2	2	0.00
29/04/2011	GOVI On 04-August-11			GOVI	352.26	352.4800	352.2600	352.4800	0.00
29/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	42600	4	4	4	0.00
29/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	42500	4	4	4	0.00
29/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	42700	4	4	4	0.00
29/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
29/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
29/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
29/04/2011	GOVI On 03-November-11			GOVI	357.34	357.5580	357.3350	357.5580	0.00
29/04/2011	GOVI On 03-November-11	357.00	Call	GOVI	3350	1	0	1	0.00
29/04/2011	GOVI On 03-November-11	357.01	Call	GOVI	3250	1	0	1	0.00
29/04/2011	GOVI On 03-November-11	356.99	Call	GOVI	3450	1	0	1	0.00
29/04/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
29/04/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
29/04/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
29/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2011	IGOV On 05-May-11			Index Future	150.68	150.6930	150.6780	150.6930	67.00
29/04/2011	IGOV On 04-August-11			Index Future	152.85	152.8630	152.8490	152.8630	910.00
29/04/2011	IGOV On 03-November-11			Index Future	155.05	155.0650	155.0510	155.0650	0.00
29/04/2011	ILBI On 05-May-11			Index Future	408.13	408.0290	408.1250	408.0290	0.00
29/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.4000	94.4050	94.4000	3,001.00
29/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	3,890.00
29/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.65	94.3600	94.3540	94.3600	2,000.00
29/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.72	94.2800	94.2840	94.2800	0.00
29/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.86	94.1200	94.1370	94.1200	14,700.00
29/04/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.95	94.0300	94.0480	94.0300	0.00
29/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.22	93.7900	93.7840	93.7900	5,591.00
29/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.60	93.4000	93.4020	93.4000	1,090.00
29/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	2,890.00
29/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.49	92.5100	92.5140	92.5100	44,710.00
29/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.84	92.1500	92.1570	92.1500	490.00
29/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.17	91.8300	91.8350	91.8300	290.00
29/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
29/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
29/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
29/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
29/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
29/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
29/04/2011	OTH1 On 05-May-11			Index Future	340.48	340.7250	340.4840	340.7250	3.00
29/04/2011	OTH1 On 04-August-11			Index Future	345.39	345.6320	345.3890	345.6320	0.00
29/04/2011	OTH1 On 03-November-11			Index Future	350.37	350.6110	350.3650	350.6110	0.00
29/04/2011	R157 On 05-May-11			Bond Future	7.65	123.4184	123.3401	123.4184	705.00
29/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	506	1	1	1	0.00
29/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	674	1	1	1	0.00
29/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	240	0	0	0	0.00
29/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	360	0	0	0	0.00
29/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	138	0	0	0	0.00
29/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	224	0	0	0	0.00
29/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	42	0	0	0	0.00
29/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	79	0	0	0	0.00
29/04/2011	R157 On 04-August-11			Bond Future	7.79	125.2135	125.1361	125.2135	1,960.00
29/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	542	1	1	1	1,000.00
29/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	611	1	1	1	0.00
29/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	479	1	0	1	0.00
29/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	240	0	0	0	1,320.00
29/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2023	2	2	2	0.00
29/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	687	1	1	1	440.00
29/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1045	1	1	1	0.00
29/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	987	1	1	1	440.00
29/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	430	0	0	0	1,320.00
29/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1406	1	1	1	0.00
29/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1785	2	2	2	0.00
29/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2532	2	3	2	0.00
29/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1525	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1652	2	2	2	0.00
29/04/2011	R157 On 03-November-11			Bond Future	7.94	120.1888	120.1125	120.1888	3,684.00
29/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2077	2	2	2	0.00
29/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1964	2	2	2	0.00
29/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2194	2	2	2	0.00
29/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	904	1	1	1	0.00
29/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1032	1	1	1	0.00
29/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	966	1	1	1	0.00
29/04/2011	R157 On 02-February-12			Bond Future	8.13	121.9239	121.8461	121.9239	0.00
29/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2493	3	2	3	0.00
29/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2601	3	3	3	0.00
29/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2387	2	2	2	0.00
29/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1301	1	1	1	0.00
29/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1181	1	1	1	0.00
29/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1240	1	1	1	0.00
29/04/2011	R157 On 03-May-12			Bond Future	8.24	117.1706	117.0886	117.1706	0.00
29/04/2011	R157 On 03-May-12	8.25	Call	Bond Future	25	0	0	0	0.00
29/04/2011	R157 On 03-May-12	8.20	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R157 On 03-May-12	8.30	Call	Bond Future	183	0	0	0	0.00
29/04/2011	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R157 On 03-May-12	8.20	Put	Bond Future	132	0	0	0	0.00
29/04/2011	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R186 On 05-May-11			Bond Future	8.66	119.7532	119.6588	119.7532	12,490.00
29/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1163	1	1	1	0.00
29/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1519	2	2	2	0.00
29/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
29/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	852	1	1	1	0.00
29/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	429	0	0	0	0.00
29/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6430	6	6	6	0.00
29/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	162	0	0	0	0.00
29/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	272	0	0	0	0.00
29/04/2011	R186 On 04-August-11			Bond Future	8.74	116.2039	116.1113	116.2039	17,576.00
29/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	964	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
29/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1087	1	1	1	0.00
29/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	853	1	1	1	0.00
29/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1222	1	1	1	600.00
29/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8738	9	9	9	0.00
29/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2482	3	2	3	200.00
29/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3734	4	4	4	0.00
29/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	1841	2	2	2	200.00
29/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	359	0	0	0	600.00
29/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	2881	3	3	3	0.00
29/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6044	6	6	6	0.00
29/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	4945	5	5	5	0.00
29/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5296	5	5	5	0.00
29/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5663	6	6	6	0.00
29/04/2011	R186 On 03-November-11			Bond Future	8.83	117.8592	117.7683	117.8592	13,291.00
29/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4685	5	5	5	0.00
29/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4941	5	5	5	0.00
29/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4436	4	4	4	0.00
29/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3372	3	3	3	0.00
29/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	2987	3	3	3	0.00
29/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3175	3	3	3	0.00
29/04/2011	R186 On 02-February-12			Bond Future	8.93	114.2734	114.1755	114.2734	2,500.00
29/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5229	5	5	5	0.00
29/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4997	5	5	5	0.00
29/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5465	6	5	6	0.00
29/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4369	4	4	4	0.00
29/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4784	5	5	5	0.00
29/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4573	5	5	5	0.00
29/04/2011	R186 On 03-May-12			Bond Future	8.99	116.1982	116.1106	116.1982	0.00
29/04/2011	R186 On 03-May-12	9.00	Call	Bond Future	79	0	0	0	0.00
29/04/2011	R186 On 03-May-12	9.05	Call	Bond Future	515	1	1	1	0.00
29/04/2011	R186 On 03-May-12	8.95	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R186 On 03-May-12	8.95	Put	Bond Future	360	0	0	0	0.00
29/04/2011	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2011	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R189 On 05-May-11			Bond Future	208.93	209.0644	208.9341	209.0644	0.00
29/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1634	2	2	2	0.00
29/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1684	2	2	2	0.00
29/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1584	2	2	2	0.00
29/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R189 On 04-August-11			Bond Future	211.98	212.1094	211.9780	212.1094	0.00
29/04/2011	R189 On 04-August-11	212.00	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R189 On 04-August-11	211.95	Call	Bond Future	28	0	0	0	0.00
29/04/2011	R189 On 04-August-11	212.05	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R189 On 04-August-11	212.05	Put	Bond Future	72	0	0	0	0.00
29/04/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R189 On 04-August-11	212.00	Put	Bond Future	22	0	0	0	0.00
29/04/2011	R197 On 05-May-11			Bond Future	233.06	233.0258	233.0575	233.0258	0.00
29/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	1057	1	1	1	0.00
29/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	1007	1	1	1	0.00
29/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	1107	1	1	1	0.00
29/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R197 On 04-August-11			Bond Future	231.56	231.5313	231.5644	231.5313	0.00
29/04/2011	R197 On 04-August-11	231.50	Call	Bond Future	64	0	0	0	0.00
29/04/2011	R197 On 04-August-11	231.55	Call	Bond Future	14	0	0	0	0.00
29/04/2011	R197 On 04-August-11	231.45	Call	Bond Future	114	0	0	0	0.00
29/04/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R201 On 05-May-11			Bond Future	7.26	108.0900	108.0287	108.0900	484.00
29/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1577	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
29/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1735	2	2	2	0.00
29/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1419	1	1	1	0.00
29/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R201 On 04-August-11			Bond Future	7.38	105.2554	105.1953	105.2554	0.00
29/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	556	1	1	1	0.00
29/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	622	1	1	1	0.00
29/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	494	1	0	1	0.00
29/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1037	1	1	1	0.00
29/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	863	1	1	1	0.00
29/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	948	1	1	1	0.00
29/04/2011	R201 On 03-November-11			Bond Future	7.52	106.7535	106.6921	106.7535	0.00
29/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1874	2	2	2	0.00
29/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1777	2	2	2	0.00
29/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1973	2	2	2	0.00
29/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	509	0	1	0	0.00
29/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	588	1	1	1	0.00
29/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	547	1	1	1	0.00
29/04/2011	R201 On 02-February-12			Bond Future	7.69	103.8894	103.8250	103.8894	0.00
29/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2130	2	2	2	0.00
29/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2220	2	2	2	0.00
29/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2042	2	2	2	0.00
29/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	729	1	1	1	0.00
29/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	654	1	1	1	0.00
29/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	690	1	1	1	0.00
29/04/2011	R201 On 03-May-12			Bond Future	7.78	105.6434	105.5772	105.6434	0.00
29/04/2011	R201 On 03-May-12	7.75	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R201 On 03-May-12	7.70	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R201 On 03-May-12	7.80	Call	Bond Future	57	0	0	0	0.00
29/04/2011	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R201 On 03-May-12	7.70	Put	Bond Future	180	0	0	0	0.00
29/04/2011	R201 On 03-May-12	7.75	Put	Bond Future	62	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2011	R202 On 05-May-11			Bond Future	0.33	169.2855	169.3150	169.2855	451.00
29/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42656	43	43	43	0.00
29/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43684	44	44	44	0.00
29/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41617	42	42	42	0.00
29/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R202 On 04-August-11			Bond Future	0.28	169.1606	169.1606	169.1606	10,088.00
29/04/2011	R202 On 04-August-11	1.00	Call	Bond Future	19646	20	20	20	0.00
29/04/2011	R202 On 04-August-11	1.05	Call	Bond Future	20906	21	21	21	0.00
29/04/2011	R202 On 04-August-11	0.95	Call	Bond Future	18374	18	18	18	0.00
29/04/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R203 On 05-May-11			Bond Future	8.19	101.5940	101.5500	101.5940	516.00
29/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	476	1	0	1	0.00
29/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	328	0	0	0	0.00
29/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	651	1	1	1	0.00
29/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	96	0	0	0	0.00
29/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	260	0	0	0	0.00
29/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	164	0	0	0	0.00
29/04/2011	R203 On 04-August-11			Bond Future	8.31	103.0739	103.0315	103.0739	0.00
29/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	675	1	1	1	0.00
29/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	600	1	1	1	0.00
29/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	757	1	1	1	0.00
29/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	1980	2	2	2	0.00
29/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2301	2	2	2	0.00
29/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2137	2	2	2	0.00
29/04/2011	R203 On 03-November-11			Bond Future	8.44	100.3835	100.3383	100.3835	1,633.00
29/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1969	2	2	2	0.00
29/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2093	2	2	2	0.00
29/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1849	2	2	2	0.00
29/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1808	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
29/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1602	2	2	2	0.00
29/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1703	2	2	2	0.00
29/04/2011	R203 On 02-February-12			Bond Future	8.59	101.8329	101.7852	101.8329	0.00
29/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2707	3	3	3	0.00
29/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2585	3	3	3	0.00
29/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2832	3	3	3	0.00
29/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	1927	2	2	2	0.00
29/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2110	2	2	2	0.00
29/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2016	2	2	2	0.00
29/04/2011	R203 On 03-May-12			Bond Future	8.69	99.3862	99.3404	99.3862	0.00
29/04/2011	R203 On 03-May-12	8.75	Call	Bond Future	249	0	0	0	0.00
29/04/2011	R203 On 03-May-12	8.70	Call	Bond Future	42	0	0	0	0.00
29/04/2011	R203 On 03-May-12	8.80	Call	Bond Future	457	1	0	1	0.00
29/04/2011	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R204 On 05-May-11			Bond Future	8.33	101.3001	101.2232	101.3001	100.00
29/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	985	1	1	1	0.00
29/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1226	1	1	1	0.00
29/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	762	1	1	1	0.00
29/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	111	0	0	0	0.00
29/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	32	0	0	0	0.00
29/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	62	0	0	0	0.00
29/04/2011	R204 On 04-August-11			Bond Future	8.45	98.7421	98.6676	98.7421	0.00
29/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	578	1	1	1	0.00
29/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	653	1	1	1	0.00
29/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	510	1	1	1	0.00
29/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3195	3	3	3	0.00
29/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2789	3	3	3	0.00
29/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	2988	3	3	3	0.00
29/04/2011	R204 On 03-November-11			Bond Future	8.57	100.1520	100.0747	100.1520	2,034.00
29/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2680	3	3	3	0.00
29/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2534	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
29/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2831	3	3	3	0.00
29/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1635	2	2	2	0.00
29/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1847	2	2	2	0.00
29/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1738	2	2	2	0.00
29/04/2011	R204 On 02-February-12			Bond Future	8.70	97.5691	97.4893	97.5691	0.00
29/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3596	4	4	4	0.00
29/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3746	4	4	4	0.00
29/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3450	4	3	4	0.00
29/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2196	2	2	2	0.00
29/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2003	2	2	2	0.00
29/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2097	2	2	2	0.00
29/04/2011	R204 On 03-May-12			Bond Future	8.79	99.2167	99.1347	99.2167	0.00
29/04/2011	R204 On 03-May-12	8.75	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R204 On 03-May-12	8.80	Call	Bond Future	63	0	0	0	0.00
29/04/2011	R204 On 03-May-12	8.70	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R204 On 03-May-12	8.70	Put	Bond Future	421	0	0	0	0.00
29/04/2011	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R204 On 03-May-12	8.75	Put	Bond Future	179	0	0	0	0.00
29/04/2011	R206 On 05-May-11			Bond Future	6.94	103.7609	103.7147	103.7609	0.00
29/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1348	1	1	1	0.00
29/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1228	1	1	1	0.00
29/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1468	2	1	2	0.00
29/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R206 On 04-August-11			Bond Future	7.07	101.5065	101.4600	101.5065	6,506.00
29/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	427	0	0	0	0.00
29/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	378	0	0	0	0.00
29/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	482	1	0	1	0.00
29/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	533	1	1	1	0.00
29/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	650	1	1	1	0.00
29/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	589	1	1	1	0.00
29/04/2011	R206 On 03-November-11			Bond Future	7.22	102.9533	102.9073	102.9533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1388	1	1	1	0.00
29/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1461	1	1	1	0.00
29/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1317	1	1	1	0.00
29/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	362	0	0	0	0.00
29/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	309	0	0	0	0.00
29/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	334	0	0	0	0.00
29/04/2011	R206 On 02-February-12			Bond Future	7.41	100.6776	100.6278	100.6776	0.00
29/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1507	2	2	2	0.00
29/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1445	1	1	1	0.00
29/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1570	2	2	2	0.00
29/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	439	0	0	0	0.00
29/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	490	0	0	0	0.00
29/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	464	0	0	0	0.00
29/04/2011	R206 On 03-May-12			Bond Future	7.50	102.3764	102.3281	102.3764	0.00
29/04/2011	R206 On 03-May-12	7.50	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R206 On 03-May-12	7.45	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R206 On 03-May-12	7.55	Call	Bond Future	73	0	0	0	0.00
29/04/2011	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R206 On 03-May-12	7.45	Put	Bond Future	83	0	0	0	0.00
29/04/2011	R206 On 03-May-12	7.50	Put	Bond Future	5	0	0	0	0.00
29/04/2011	R207 On 05-May-11			Bond Future	8.42	95.2618	95.2095	95.2618	6,260.00
29/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	657	1	1	1	0.00
29/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	876	1	1	1	0.00
29/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	470	1	0	1	0.00
29/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	267	0	0	0	0.00
29/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	97	0	0	0	0.00
29/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	166	0	0	0	0.00
29/04/2011	R207 On 04-August-11			Bond Future	8.52	93.0086	92.9522	93.0086	0.00
29/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	919	1	1	1	0.00
29/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1023	1	1	1	0.00
29/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	822	1	1	1	0.00
29/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2672	3	3	3	0.00
29/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2297	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
29/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2481	2	2	2	0.00
29/04/2011	R207 On 03-November-11			Bond Future	8.63	94.3290	94.2795	94.3290	600.00
29/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2659	3	3	3	0.00
29/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2510	3	3	3	0.00
29/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2813	3	3	3	0.00
29/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1891	2	2	2	0.00
29/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2132	2	2	2	0.00
29/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2009	2	2	2	0.00
29/04/2011	R207 On 02-February-12			Bond Future	8.75	92.0581	91.9994	92.0581	0.00
29/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3656	4	4	4	0.00
29/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3813	4	4	4	0.00
29/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3495	4	3	4	0.00
29/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2431	2	2	2	0.00
29/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2225	2	2	2	0.00
29/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2330	2	2	2	0.00
29/04/2011	R207 On 03-May-12			Bond Future	8.83	93.6099	93.5580	93.6099	0.00
29/04/2011	R207 On 03-May-12	8.75	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R207 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R207 On 03-May-12	8.70	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R207 On 03-May-12	8.70	Put	Bond Future	689	1	1	1	0.00
29/04/2011	R207 On 03-May-12	8.80	Put	Bond Future	166	0	0	0	0.00
29/04/2011	R207 On 03-May-12	8.75	Put	Bond Future	427	0	0	0	0.00
29/04/2011	R208 On 05-May-11			Bond Future	8.48	89.3216	89.2972	89.3216	190.00
29/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	446	0	0	0	0.00
29/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	297	0	0	0	0.00
29/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	633	1	1	1	0.00
29/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	207	0	0	0	0.00
29/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	481	0	0	0	0.00
29/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	324	0	0	0	0.00
29/04/2011	R208 On 04-August-11			Bond Future	8.58	90.6233	90.5994	90.6233	120.00
29/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	862	1	1	1	0.00
29/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	964	1	1	1	0.00
29/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	768	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
29/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3056	3	3	3	0.00
29/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2638	3	3	3	0.00
29/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2842	3	3	3	0.00
29/04/2011	R208 On 03-November-11			Bond Future	8.68	88.5224	88.4932	88.5224	5,899.00
29/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2639	3	3	3	0.00
29/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2798	3	3	3	0.00
29/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2484	3	2	3	0.00
29/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2356	2	2	2	0.00
29/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2090	2	2	2	0.00
29/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2221	2	2	2	0.00
29/04/2011	R208 On 02-February-12			Bond Future	8.79	89.7993	89.7709	89.7993	0.00
29/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3777	4	4	4	0.00
29/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3616	4	4	4	0.00
29/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3941	4	4	4	0.00
29/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2450	2	2	2	0.00
29/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2684	3	3	3	0.00
29/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2565	3	3	3	0.00
29/04/2011	R208 On 03-May-12			Bond Future	8.86	87.9147	87.8869	87.9147	0.00
29/04/2011	R208 On 03-May-12	9.00	Call	Bond Future	774	1	1	1	0.00
29/04/2011	R208 On 03-May-12	8.95	Call	Bond Future	499	1	0	1	0.00
29/04/2011	R208 On 03-May-12	9.05	Call	Bond Future	1049	1	1	1	0.00
29/04/2011	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R209 On 05-May-11			Bond Future	8.80	75.2187	75.1074	75.2187	21,100.00
29/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	15	0	0	0	0.00
29/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	33	0	0	0	0.00
29/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	6	0	0	0	0.00
29/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2853	3	3	3	0.00
29/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2044	2	2	2	0.00
29/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2443	2	2	2	0.00
29/04/2011	R209 On 04-August-11			Bond Future	8.87	76.3167	76.1990	76.3167	0.00
29/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1090	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
29/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1218	1	1	1	0.00
29/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	971	1	1	1	0.00
29/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8881	9	9	9	0.00
29/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	165	0	0	0	0.00
29/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4365	4	4	4	0.00
29/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3778	4	4	4	0.00
29/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4065	4	4	4	0.00
29/04/2011	R209 On 03-November-11			Bond Future	8.94	74.2524	74.1363	74.2524	1,118.00
29/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2596	3	3	3	0.00
29/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2430	2	2	2	0.00
29/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2770	3	3	3	0.00
29/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3857	4	4	4	0.00
29/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4315	4	4	4	0.00
29/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4080	4	4	4	0.00
29/04/2011	R209 On 02-February-12			Bond Future	9.01	75.3281	75.2059	75.3281	0.00
29/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4157	4	4	4	0.00
29/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4350	4	4	4	0.00
29/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3968	4	4	4	0.00
29/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4443	4	4	4	0.00
29/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4061	4	4	4	0.00
29/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4249	4	4	4	0.00
29/04/2011	R209 On 03-May-12			Bond Future	9.06	73.4530	73.3320	73.4530	0.00
29/04/2011	R209 On 03-May-12	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R209 On 03-May-12	9.05	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R209 On 03-May-12	8.95	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R209 On 03-May-12	8.95	Put	Bond Future	861	1	1	1	0.00
29/04/2011	R209 On 03-May-12	9.05	Put	Bond Future	98	0	0	0	0.00
29/04/2011	R209 On 03-May-12	9.00	Put	Bond Future	478	0	0	0	0.00
29/04/2011	R210 On 05-May-11			Bond Future	125.78	125.7613	125.7789	125.7613	0.00
29/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	171	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	271	0	0	0	0.00
29/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	221	0	0	0	0.00
29/04/2011	R210 On 04-August-11			Bond Future	127.61	105.9011	127.6114	105.9011	278.00
29/04/2011	R210 On 04-August-11	106.00	Call	Bond Future	21611	0	22	0	0.00
29/04/2011	R210 On 04-August-11	105.95	Call	Bond Future	21661	0	22	0	0.00
29/04/2011	R210 On 04-August-11	106.05	Call	Bond Future	21561	0	22	0	0.00
29/04/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R211 On 05-May-11			Bond Future	1.54	105.9028	105.9140	105.9028	539.00
29/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3301	3	3	3	0.00
29/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3572	4	4	4	0.00
29/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	3030	3	3	3	0.00
29/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R211 On 04-August-11			Bond Future	1.34	106.1367	106.1476	106.1367	0.00
29/04/2011	R211 On 04-August-11	1.50	Call	Bond Future	844	1	1	1	0.00
29/04/2011	R211 On 04-August-11	1.55	Call	Bond Future	1114	1	1	1	0.00
29/04/2011	R211 On 04-August-11	1.45	Call	Bond Future	575	1	1	1	0.00
29/04/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R212 On 05-May-11			Bond Future	2.39	104.1098	104.1194	104.1098	240.00
29/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	887	1	1	1	0.00
29/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1860	2	2	2	0.00
29/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1372	1	1	1	0.00
29/04/2011	R212 On 04-August-11			Bond Future	2.30	104.1845	104.2034	104.1845	2,292.00
29/04/2011	R212 On 04-August-11	2.50	Call	Bond Future	1838	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
29/04/2011	R212 On 04-August-11	2.45	Call	Bond Future	1373	1	1	1	0.00
29/04/2011	R212 On 04-August-11	2.55	Call	Bond Future	2301	2	2	2	0.00
29/04/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 05-May-11			Bond Future	8.84	84.3508	84.2782	84.3508	0.00
29/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7658	8	8	8	0.00
29/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6745	7	7	7	0.00
29/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7199	7	7	7	0.00
29/04/2011	R213 On 04-August-11			Bond Future	8.92	85.5852	85.5058	85.5852	0.00
29/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7331	7	7	7	0.00
29/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8239	8	8	8	0.00
29/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7783	8	8	8	0.00
29/04/2011	R213 On 03-November-11			Bond Future	9.00	83.2635	83.1853	83.2635	0.00
29/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1555	1	2	1	0.00
29/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2365	2	2	2	0.00
29/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1958	2	2	2	0.00
29/04/2011	R213 On 02-February-12			Bond Future	9.08	84.4648	84.3877	84.4648	0.00
29/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1018	1	1	1	0.00
29/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	239	0	0	0	0.00
29/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	627	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
29/04/2011	R213 On 03-May-12			Bond Future	9.14	82.3499	82.2661	82.3499	0.00
29/04/2011	R213 On 03-May-12	9.25	Call	Bond Future	845	1	1	1	0.00
29/04/2011	R213 On 03-May-12	9.30	Call	Bond Future	1218	1	1	1	0.00
29/04/2011	R213 On 03-May-12	9.20	Call	Bond Future	470	1	0	1	0.00
29/04/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
29/04/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
29/04/2011	TRT1 On 05-May-11			Index Future	343.18	343.4280	343.1820	343.4280	100.00
29/04/2011	TRT1 On 04-August-11			Index Future	347.94	348.1830	347.9350	348.1830	0.00
29/04/2011	TRT1 On 03-November-11			Index Future	352.59	352.8360	352.5850	352.8360	0.00