



Derivatives Weekly Statistics Report

From: 16/05/2011 To: 20/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	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
16/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	AL7T On 04-August-11			Index Future	381.56	381.4160	381.5580	381.4160	30.00
16/05/2011	AL7T On 03-November-11			Index Future	387.30	387.1570	387.3020	387.1570	0.00
16/05/2011	ALBI On 04-August-11			Index Future	350.45	350.5000	350.4510	350.5000	1,019.00
16/05/2011	ALBI On 03-November-11			Index Future	355.73	355.7770	355.7270	355.7770	0.00
16/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	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
16/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	CRD1 On 04-August-11			Index Future	158.69	158.6490	158.6930	158.6490	2.00
16/05/2011	CRD1 On 03-November-11			Index Future	160.82	160.7740	160.8190	160.7740	0.00
16/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2011	GOVI On 04-August-11			GOVI	351.49	351.5160	351.4930	351.5160	179.00
16/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	34930	4	3	4	0.00
16/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	35030	4	4	4	0.00
16/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	34830	4	3	4	0.00
16/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 03-November-11			GOVI	356.78	356.8070	356.7840	356.8070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	0	0	0	0	0.00
16/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	2060	0	0	0	0.00
16/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	2260	0	0	0	0.00
16/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	2160	0	0	0	0.00
16/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2011	IGOV On 04-August-11			Index Future	154.48	154.3730	154.4820	154.3730	977.00
16/05/2011	IGOV On 03-November-11			Index Future	156.81	156.6970	156.8070	156.6970	0.00
16/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
16/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	3,001.00
16/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	3,890.00
16/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.67	94.3100	94.3300	94.3100	4,000.00
16/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.77	94.2100	94.2300	94.2100	0.00
16/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.0800	94.0900	94.0800	14,200.00
16/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	6.05	93.9400	93.9500	93.9400	0.00
16/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34	93.6800	93.6600	93.6800	5,591.00
16/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	1,090.00
16/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.16	92.8200	92.8400	92.8200	2,890.00
16/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.56	92.4100	92.4400	92.4100	44,710.00

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16/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.93	92.0300	92.0700	92.0300	490.00
16/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.23	91.7500	91.7700	91.7500	290.00
16/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
16/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
16/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
16/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
16/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
16/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
16/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
16/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
16/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
16/05/2011	OTH1 On 04-August-11			Index Future	344.45	344.6470	344.4510	344.6470	3.00
16/05/2011	OTH1 On 03-November-11			Index Future	349.64	349.8350	349.6360	349.8350	0.00
16/05/2011	R157 On 04-August-11			Bond Future	7.84	124.9157	124.9195	124.9157	3,760.00
16/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	359	0	0	0	1,000.00
16/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	417	0	0	0	0.00
16/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	307	0	0	0	0.00
16/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	127	0	0	0	1,320.00

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16/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	1752	2	2	2	0.00
16/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	481	0	0	0	440.00
16/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	802	1	1	1	0.00
16/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	960	1	1	1	440.00
16/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	376	0	0	0	1,320.00
16/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1416	1	1	1	0.00
16/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1829	2	2	2	0.00
16/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2636	3	3	3	0.00
16/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1548	2	2	2	0.00
16/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1685	2	2	2	0.00
16/05/2011	R157 On 03-November-11			Bond Future	7.98	119.9638	119.9711	119.9638	3,358.00
16/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	1794	2	2	2	0.00
16/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	1911	2	2	2	0.00
16/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1680	2	2	2	0.00
16/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	890	1	1	1	0.00
16/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	762	1	1	1	0.00
16/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	824	1	1	1	0.00
16/05/2011	R157 On 02-February-12			Bond Future	8.14	121.8021	121.8055	121.8021	0.00
16/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2249	2	2	2	0.00
16/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2142	2	2	2	0.00
16/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2359	2	2	2	0.00
16/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	980	1	1	1	0.00
16/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	1096	1	1	1	0.00
16/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	1036	1	1	1	0.00
16/05/2011	R157 On 03-May-12			Bond Future	8.32	116.8431	116.8463	116.8431	0.00
16/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1614	2	2	2	0.00
16/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1534	2	2	2	0.00
16/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1697	2	2	2	0.00
16/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1757	2	2	2	0.00
16/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1909	2	2	2	0.00
16/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1831	2	2	2	0.00
16/05/2011	R186 On 04-August-11			Bond Future	8.77	116.0836	115.8526	116.0836	21,627.00
16/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	668	1	1	1	0.00

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16/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	773	1	1	1	0.00
16/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	574	1	1	1	0.00
16/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	891	1	1	1	600.00
16/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	8386	9	8	9	0.00
16/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2066	2	2	2	200.00
16/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3300	3	3	3	0.00
16/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1666	2	2	2	200.00
16/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	266	0	0	0	600.00
16/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2724	3	3	3	0.00
16/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	6023	6	6	6	0.00
16/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4873	5	5	5	0.00
16/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	5241	5	5	5	0.00
16/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5625	5	6	5	0.00
16/05/2011	R186 On 03-November-11			Bond Future	8.85	117.8047	117.5779	117.8047	13,791.00
16/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4272	4	4	4	0.00
16/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	4530	5	5	5	0.00
16/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4021	4	4	4	0.00
16/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3095	3	3	3	5,600.00
16/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	3148	3	3	3	0.00
16/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	4033	4	4	4	0.00
16/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2766	3	3	3	0.00
16/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2952	3	3	3	0.00
16/05/2011	R186 On 02-February-12			Bond Future	8.94	114.3180	114.0866	114.3180	2,500.00
16/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	4807	5	5	5	0.00
16/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5046	5	5	5	0.00
16/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	4576	5	5	5	0.00
16/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4452	4	4	4	0.00
16/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	4039	4	4	4	0.00
16/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	4240	4	4	4	0.00
16/05/2011	R186 On 03-May-12			Bond Future	9.03	116.0581	115.8136	116.0581	0.00
16/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5006	5	5	5	0.00
16/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5239	5	5	5	0.00
16/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	4782	5	5	5	0.00

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16/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5439	5	5	5	0.00
16/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	5021	5	5	5	0.00
16/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	5224	5	5	5	0.00
16/05/2011	R189 On 04-August-11			Bond Future	212.47	212.4502	212.4707	212.4502	0.00
16/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	471	0	0	0	0.00
16/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	521	1	1	1	0.00
16/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	421	0	0	0	0.00
16/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R197 On 04-August-11			Bond Future	233.23	233.1956	233.2269	233.1956	0.00
16/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1727	2	2	2	0.00
16/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1677	2	2	2	0.00
16/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1777	2	2	2	0.00
16/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R201 On 04-August-11			Bond Future	7.42	105.0661	105.0871	105.0661	170.00
16/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	410	0	0	0	0.00
16/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	471	0	0	0	0.00
16/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	354	0	0	0	0.00
16/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	1005	1	1	1	0.00
16/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	820	1	1	1	0.00
16/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	910	1	1	1	0.00
16/05/2011	R201 On 03-November-11			Bond Future	7.54	106.6307	106.6502	106.6307	317.00
16/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1692	2	2	2	0.00
16/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1592	2	2	2	0.00
16/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	1794	2	2	2	0.00
16/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	372	0	0	0	0.00
16/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	445	0	0	0	0.00
16/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	407	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
16/05/2011	R201 On	02-February-12			Bond Future	7.67	103.8559	103.8740	103.8559	0.00
16/05/2011	R201 On	02-February-12	8.25	Call	Bond Future	2095	2	2	2	0.00
16/05/2011	R201 On	02-February-12	8.20	Call	Bond Future	2005	2	2	2	0.00
16/05/2011	R201 On	02-February-12	8.30	Call	Bond Future	2187	2	2	2	0.00
16/05/2011	R201 On	02-February-12	8.30	Put	Bond Future	572	1	1	1	0.00
16/05/2011	R201 On	02-February-12	8.20	Put	Bond Future	643	1	1	1	0.00
16/05/2011	R201 On	02-February-12	8.25	Put	Bond Future	606	1	1	1	0.00
16/05/2011	R201 On	03-May-12			Bond Future	7.83	105.4330	105.4543	105.4330	0.00
16/05/2011	R201 On	03-May-12	7.75	Call	Bond Future	1152	1	1	1	0.00
16/05/2011	R201 On	03-May-12	7.70	Call	Bond Future	1090	1	1	1	0.00
16/05/2011	R201 On	03-May-12	7.80	Call	Bond Future	1217	1	1	1	0.00
16/05/2011	R201 On	03-May-12	7.80	Put	Bond Future	1283	1	1	1	0.00
16/05/2011	R201 On	03-May-12	7.70	Put	Bond Future	1393	1	1	1	0.00
16/05/2011	R201 On	03-May-12	7.75	Put	Bond Future	1336	1	1	1	0.00
16/05/2011	R202 On	04-August-11			Bond Future	0.15	172.8787	172.9089	172.8787	10,128.00
16/05/2011	R202 On	04-August-11	1.00	Call	Bond Future	23394	23	23	23	0.00
16/05/2011	R202 On	04-August-11	1.05	Call	Bond Future	24654	25	25	25	0.00
16/05/2011	R202 On	04-August-11	0.95	Call	Bond Future	22122	22	22	22	0.00
16/05/2011	R202 On	04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On	04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On	04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On	03-November-11			Bond Future	0.07	175.4324	175.4626	175.4324	400.00
16/05/2011	R202 On	03-November-11	0.50	Call	Bond Future	12417	12	12	12	0.00
16/05/2011	R202 On	03-November-11	0.55	Call	Bond Future	13794	14	14	14	0.00
16/05/2011	R202 On	03-November-11	0.45	Call	Bond Future	11025	11	11	11	0.00
16/05/2011	R202 On	03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On	03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R202 On	03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R203 On	04-August-11			Bond Future	8.38	102.6749	102.7030	102.6749	824.00
16/05/2011	R203 On	04-August-11	8.00	Call	Bond Future	423	0	0	0	0.00
16/05/2011	R203 On	04-August-11	7.95	Call	Bond Future	363	0	0	0	0.00
16/05/2011	R203 On	04-August-11	8.05	Call	Bond Future	490	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	2041	2	2	2	0.00
16/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2393	2	2	2	0.00
16/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	2213	2	2	2	0.00
16/05/2011	R203 On 03-November-11			Bond Future	8.50	100.0404	100.0719	100.0404	1,631.00
16/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1639	2	2	2	0.00
16/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1759	2	2	2	0.00
16/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1525	2	2	2	0.00
16/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1751	2	2	2	0.00
16/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1534	2	2	2	0.00
16/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1639	2	2	2	0.00
16/05/2011	R203 On 02-February-12			Bond Future	8.63	101.5731	101.6034	101.5731	0.00
16/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2449	2	2	2	0.00
16/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2572	3	3	3	0.00
16/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2329	2	2	2	0.00
16/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	2035	2	2	2	0.00
16/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1849	2	2	2	0.00
16/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1940	2	2	2	0.00
16/05/2011	R203 On 03-May-12			Bond Future	8.78	98.9542	98.9873	98.9542	0.00
16/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2280	2	2	2	0.00
16/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2168	2	2	2	0.00
16/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2396	2	2	2	0.00
16/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2292	2	2	2	0.00
16/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2479	3	2	3	0.00
16/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2384	2	2	2	0.00
16/05/2011	R204 On 04-August-11			Bond Future	8.49	98.4551	98.4604	98.4551	0.00
16/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	363	0	0	0	0.00
16/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	424	0	0	0	0.00
16/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	310	0	0	0	0.00
16/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	3202	3	3	3	0.00
16/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2767	3	3	3	0.00
16/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2980	3	3	3	0.00
16/05/2011	R204 On 03-November-11			Bond Future	8.60	99.9203	99.9254	99.9203	2,134.00
16/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2361	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
16/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2215	2	2	2	0.00
16/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2512	3	3	3	0.00
16/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1465	1	1	1	0.00
16/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1677	2	2	2	0.00
16/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1568	2	2	2	0.00
16/05/2011	R204 On 02-February-12			Bond Future	8.71	97.4197	97.4246	97.4197	0.00
16/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3201	3	3	3	0.00
16/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3052	3	3	3	0.00
16/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3354	3	3	3	0.00
16/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1676	2	2	2	0.00
16/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1862	2	2	2	0.00
16/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1767	2	2	2	0.00
16/05/2011	R204 On 03-May-12			Bond Future	8.84	98.8988	98.9036	98.8988	0.00
16/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2521	3	3	3	0.00
16/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2651	3	3	3	0.00
16/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2398	2	2	2	0.00
16/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	3050	3	3	3	0.00
16/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2819	3	3	3	0.00
16/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2931	3	3	3	0.00
16/05/2011	R206 On 04-August-11			Bond Future	7.19	101.1885	101.2040	101.1885	9,866.00
16/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	250	0	0	0	0.00
16/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	211	0	0	0	0.00
16/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	292	0	0	0	0.00
16/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	599	1	1	1	0.00
16/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	739	1	1	1	0.00
16/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	668	1	1	1	0.00
16/05/2011	R206 On 03-November-11			Bond Future	7.32	102.6959	102.7118	102.6959	0.00
16/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1170	1	1	1	0.00
16/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1244	1	1	1	0.00
16/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1100	1	1	1	0.00
16/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	341	0	0	0	0.00
16/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	287	0	0	0	0.00
16/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	312	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
16/05/2011	R206 On 02-February-12			Bond Future	7.47	100.5053	100.5195	100.5053	0.00
16/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1360	1	1	1	0.00
16/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1423	1	1	1	0.00
16/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1299	1	1	1	0.00
16/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	452	0	0	0	0.00
16/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	401	0	0	0	0.00
16/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	425	0	0	0	0.00
16/05/2011	R206 On 03-May-12			Bond Future	7.68	102.0339	102.0479	102.0339	0.00
16/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	667	1	1	1	0.00
16/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	629	1	1	1	0.00
16/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	708	1	1	1	0.00
16/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	915	1	1	1	0.00
16/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	992	1	1	1	0.00
16/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	952	1	1	1	0.00
16/05/2011	R207 On 04-August-11			Bond Future	8.56	92.7213	92.7269	92.7213	5,725.00
16/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	627	1	1	1	0.00
16/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	718	1	1	1	0.00
16/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	543	1	1	1	0.00
16/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2619	3	3	3	0.00
16/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	2218	2	2	2	0.00
16/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2414	2	2	2	0.00
16/05/2011	R207 On 03-November-11			Bond Future	8.66	94.0986	94.1095	94.0986	600.00
16/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2236	2	2	2	0.00
16/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2088	2	2	2	0.00
16/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2390	2	2	2	0.00
16/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1638	2	2	2	0.00
16/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1880	2	2	2	0.00
16/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1756	2	2	2	0.00
16/05/2011	R207 On 02-February-12			Bond Future	8.77	91.9035	91.9089	91.9035	0.00
16/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3335	3	3	3	0.00
16/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3180	3	3	3	0.00
16/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3492	4	3	4	0.00
16/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1995	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
16/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2207	2	2	2	0.00
16/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	2099	2	2	2	0.00
16/05/2011	R207 On 03-May-12			Bond Future	8.88	93.2988	93.3092	93.2988	0.00
16/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2613	3	3	3	0.00
16/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2748	3	3	3	0.00
16/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2484	2	2	2	0.00
16/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3421	3	3	3	0.00
16/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	3163	3	3	3	0.00
16/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3289	3	3	3	0.00
16/05/2011	R208 On 04-August-11			Bond Future	8.58	90.5875	90.5577	90.5875	100.00
16/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	639	1	1	1	0.00
16/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	734	1	1	1	0.00
16/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	553	1	1	1	0.00
16/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2883	3	3	3	0.00
16/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2449	2	2	2	0.00
16/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2661	3	3	3	0.00
16/05/2011	R208 On 03-November-11			Bond Future	8.68	88.5399	88.5107	88.5399	5,999.00
16/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2394	2	2	2	0.00
16/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2557	3	3	3	0.00
16/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2239	2	2	2	0.00
16/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	2093	2	2	2	0.00
16/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1832	2	2	2	0.00
16/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1958	2	2	2	0.00
16/05/2011	R208 On 02-February-12			Bond Future	8.77	89.8961	89.8677	89.8961	0.00
16/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3551	4	4	4	0.00
16/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	3720	4	4	4	0.00
16/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3385	3	3	3	0.00
16/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2356	2	2	2	0.00
16/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	2132	2	2	2	0.00
16/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2242	2	2	2	0.00
16/05/2011	R208 On 03-May-12			Bond Future	8.87	87.8646	87.8368	87.8646	0.00
16/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3564	4	4	4	0.00
16/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3403	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
16/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	3728	4	4	4	0.00
16/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2729	3	3	3	0.00
16/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2954	3	3	3	0.00
16/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2840	3	3	3	0.00
16/05/2011	R209 On 04-August-11			Bond Future	9.00	75.4609	75.1919	75.4609	0.00
16/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	593	1	1	1	0.00
16/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	685	1	1	1	0.00
16/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	7848	8	8	8	0.00
16/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	511	1	1	1	0.00
16/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4913	5	5	5	0.00
16/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	139	0	0	0	0.00
16/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	4252	4	4	4	0.00
16/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	4576	4	5	4	0.00
16/05/2011	R209 On 03-November-11			Bond Future	9.07	73.4384	73.1652	73.4384	1,318.00
16/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	1884	2	2	2	0.00
16/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	1738	2	2	2	0.00
16/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2036	2	2	2	0.00
16/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	4094	4	4	4	0.00
16/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4594	4	5	4	0.00
16/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	4339	4	4	4	0.00
16/05/2011	R209 On 02-February-12			Bond Future	9.13	74.5625	74.2853	74.5625	0.00
16/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3305	3	3	3	0.00
16/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3130	3	3	3	0.00
16/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	3486	4	3	4	0.00
16/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	4118	4	4	4	0.00
16/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4526	4	5	4	0.00
16/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	4317	4	4	4	0.00
16/05/2011	R209 On 03-May-12			Bond Future	9.21	72.5537	72.2727	72.5537	0.00
16/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	3569	4	4	4	0.00
16/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	3745	4	4	4	0.00
16/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3400	4	3	4	0.00
16/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	5320	5	5	5	0.00
16/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4903	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	5106	5	5	5	0.00
16/05/2011	R210 On 04-August-11			Bond Future	130.01	129.9886	130.0059	129.9886	425.00
16/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24006	24	24	24	0.00
16/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24056	24	24	24	0.00
16/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	23956	24	24	24	0.00
16/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 04-August-11			Bond Future	1.16	107.1315	107.1425	107.1315	0.00
16/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1839	2	2	2	0.00
16/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2108	2	2	2	0.00
16/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1570	2	2	2	0.00
16/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 03-November-11			Bond Future	0.92	108.7257	108.7417	108.7257	539.00
16/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1756	2	2	2	0.00
16/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2017	2	2	2	0.00
16/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1494	1	1	1	0.00
16/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 04-August-11			Bond Future	2.16	105.6067	105.6259	105.6067	2,772.00
16/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3261	3	3	3	0.00
16/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2795	3	3	3	0.00
16/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3724	4	4	4	0.00
16/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 03-November-11			Bond Future	2.05	107.1845	107.1940	107.1845	240.00
16/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4205	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
16/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4658	5	5	5	0.00
16/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3749	4	4	4	0.00
16/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 04-August-11			Bond Future	9.00	85.0946	84.8117	85.0946	0.00
16/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	8025	8	8	8	0.00
16/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8934	9	9	9	0.00
16/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	8478	8	8	8	0.00
16/05/2011	R213 On 03-November-11			Bond Future	9.08	82.8190	82.5401	82.8190	0.00
16/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	3010	3	3	3	0.00
16/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	2200	2	2	2	0.00
16/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	2603	2	3	2	0.00
16/05/2011	R213 On 02-February-12			Bond Future	9.16	84.0884	83.7984	84.0884	0.00
16/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	1607	1	2	1	0.00
16/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	828	1	1	1	0.00
16/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	1216	1	1	1	0.00
16/05/2011	R213 On 03-May-12			Bond Future	9.24	81.8267	81.5332	81.8267	0.00
16/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	112	0	0	0	0.00
16/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	486	1	0	1	0.00
16/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	263	0	0	0	0.00
16/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
16/05/2011	R213 On 03-May-12	9.25	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
16/05/2011	TRT1 On 04-August-11			Index Future	347.13	347.1650	347.1330	347.1650	100.00
16/05/2011	TRT1 On 03-November-11			Index Future	351.78	351.8140	351.7820	351.8140	0.00
17/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	5706 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
17/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	AL7T On 04-August-11			Index Future	383.41	381.5580	383.4080	381.5580	30.00
17/05/2011	AL7T On 03-November-11			Index Future	389.18	387.3020	389.1800	387.3020	0.00
17/05/2011	ALBI On 04-August-11			Index Future	352.10	350.4510	352.0960	350.4510	1,019.00
17/05/2011	ALBI On 03-November-11			Index Future	357.40	355.7270	357.3960	355.7270	0.00
17/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	CRD1 On 04-August-11			Index Future	159.22	158.6930	159.2150	158.6930	2.00
17/05/2011	CRD1 On 03-November-11			Index Future	161.35	160.8190	161.3480	160.8190	0.00
17/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2011	GOVI On 04-August-11			GOVI	353.10	351.4930	353.0970	351.4930	179.00
17/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	50970	3	5	3	0.00
17/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	50870	3	5	3	0.00
17/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	51070	4	5	4	0.00
17/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 03-November-11			GOVI	358.41	356.7840	358.4120	356.7840	0.00
17/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	14120	0	1	0	0.00
17/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	14020	0	1	0	0.00
17/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	14220	0	1	0	0.00
17/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
17/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2011	IGOV On 04-August-11			Index Future	154.46	154.4820	154.4570	154.4820	977.00
17/05/2011	IGOV On 03-November-11			Index Future	156.78	156.8070	156.7820	156.8070	0.00
17/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
17/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4300	94.4250	94.4300	0.00
17/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.3700	94.4000	94.3700	3,890.00
17/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3300	94.3700	94.3300	4,000.00
17/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.70	94.2300	94.3000	94.2300	0.00
17/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.78	94.0900	94.2200	94.0900	14,200.00
17/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.95	93.9500	94.0500	93.9500	0.00
17/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.26	93.6600	93.7400	93.6600	5,591.00
17/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.68	93.2300	93.3200	93.2300	1,090.00
17/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.06	92.8400	92.9400	92.8400	2,890.00
17/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.42	92.4400	92.5800	92.4400	44,710.00
17/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.77	92.0700	92.2300	92.0700	490.00
17/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.02	91.7700	91.9800	91.7700	290.00
17/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
17/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
17/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2011	OTH1 On 04-August-11			Index Future	346.32	344.4510	346.3160	344.4510	3.00
17/05/2011	OTH1 On 03-November-11			Index Future	351.53	349.6360	351.5300	349.6360	0.00
17/05/2011	R157 On 04-August-11			Bond Future	7.75	124.9195	125.2678	124.9195	6,655.00
17/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	459	0	0	0	1,000.00
17/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	528	0	1	0	0.00
17/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	397	0	0	0	0.00
17/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	172	0	0	0	1,320.00
17/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2011	2	2	2	0.00
17/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	603	0	1	0	440.00
17/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	973	1	1	1	0.00
17/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	783	1	1	1	440.00
17/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	286	0	0	0	1,320.00
17/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1190	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
17/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1571	2	2	2	0.00
17/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2332	3	2	3	0.00
17/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1310	2	1	2	0.00
17/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1437	2	1	2	0.00
17/05/2011	R157 On 03-November-11			Bond Future	7.88	119.9711	120.3233	119.9711	3,358.00
17/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2019	2	2	2	0.00
17/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	1897	2	2	2	0.00
17/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2143	2	2	2	0.00
17/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	642	1	1	1	0.00
17/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	754	1	1	1	0.00
17/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	697	1	1	1	0.00
17/05/2011	R157 On 02-February-12			Bond Future	8.03	121.8055	122.1647	121.8055	0.00
17/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2478	2	2	2	0.00
17/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2593	2	3	2	0.00
17/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2365	2	2	2	0.00
17/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	960	1	1	1	0.00
17/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	854	1	1	1	0.00
17/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	906	1	1	1	0.00
17/05/2011	R157 On 03-May-12			Bond Future	8.20	116.8463	117.2116	116.8463	0.00
17/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1796	2	2	2	0.00
17/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1710	2	2	2	0.00
17/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	1884	2	2	2	0.00
17/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1578	2	2	2	0.00
17/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1719	2	2	2	0.00
17/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1648	2	2	2	0.00
17/05/2011	R186 On 04-August-11			Bond Future	8.69	115.8526	116.6407	115.8526	21,627.00
17/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	836	1	1	1	0.00
17/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	962	1	1	1	0.00
17/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	725	1	1	1	0.00
17/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1100	1	1	1	600.00
17/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9106	8	9	8	0.00
17/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2439	2	2	2	200.00
17/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	3792	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1370	2	1	2	200.00
17/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	198	0	0	0	600.00
17/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2309	3	2	3	0.00
17/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5386	6	5	6	0.00
17/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4294	5	4	5	0.00
17/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4642	5	5	5	0.00
17/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	5005	6	5	6	0.00
17/05/2011	R186 On 03-November-11			Bond Future	8.77	117.5779	118.3789	117.5779	13,791.00
17/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	4735	4	5	4	0.00
17/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5008	5	5	5	0.00
17/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3478	3	3	3	5,600.00
17/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4469	4	4	4	0.00
17/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2794	3	3	3	0.00
17/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3615	4	4	4	0.00
17/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2443	3	2	3	0.00
17/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2614	3	3	3	0.00
17/05/2011	R186 On 02-February-12			Bond Future	8.85	114.0866	114.8997	114.0866	2,500.00
17/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5249	5	5	5	0.00
17/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5005	5	5	5	0.00
17/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5500	5	6	5	0.00
17/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3680	4	4	4	0.00
17/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	4068	4	4	4	0.00
17/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3869	4	4	4	0.00
17/05/2011	R186 On 03-May-12			Bond Future	8.93	115.8136	116.6463	115.8136	0.00
17/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5438	5	5	5	0.00
17/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	5683	5	6	5	0.00
17/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5204	5	5	5	0.00
17/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	5028	5	5	5	0.00
17/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4633	5	5	5	0.00
17/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4824	5	5	5	0.00
17/05/2011	R189 On 04-August-11			Bond Future	212.54	212.4707	212.5352	212.4707	0.00
17/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	535	0	1	0	0.00
17/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	585	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
17/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	485	0	0	0	0.00
17/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R197 On 04-August-11			Bond Future	233.32	233.2269	233.3241	233.2269	0.00
17/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1824	2	2	2	0.00
17/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1774	2	2	2	0.00
17/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1874	2	2	2	0.00
17/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R201 On 04-August-11			Bond Future	7.32	105.0871	105.3728	105.0871	170.00
17/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	524	0	1	0	0.00
17/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	596	0	1	0	0.00
17/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	458	0	0	0	0.00
17/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	823	1	1	1	0.00
17/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	659	1	1	1	0.00
17/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	738	1	1	1	0.00
17/05/2011	R201 On 03-November-11			Bond Future	7.43	106.6502	106.9438	106.6502	695.00
17/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	1907	2	2	2	0.00
17/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2015	2	2	2	0.00
17/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1801	2	2	2	0.00
17/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	360	0	0	0	0.00
17/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	299	0	0	0	0.00
17/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	329	0	0	0	0.00
17/05/2011	R201 On 02-February-12			Bond Future	7.55	103.8740	104.1683	103.8740	0.00
17/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2303	2	2	2	0.00
17/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2398	2	2	2	0.00
17/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2208	2	2	2	0.00
17/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	551	1	1	1	0.00
17/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	488	1	0	1	0.00
17/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	520	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
17/05/2011	R201 On 03-May-12			Bond Future	7.70	105.4543	105.7547	105.4543	0.00
17/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1301	1	1	1	0.00
17/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1234	1	1	1	0.00
17/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1371	1	1	1	0.00
17/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1137	1	1	1	0.00
17/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1236	1	1	1	0.00
17/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1185	1	1	1	0.00
17/05/2011	R202 On 04-August-11			Bond Future	0.15	172.9089	172.9692	172.9089	10,128.00
17/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23455	23	23	23	0.00
17/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24714	25	25	25	0.00
17/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22182	22	22	22	0.00
17/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 03-November-11			Bond Future	0.07	175.4626	175.5533	175.4626	400.00
17/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12508	12	13	12	0.00
17/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13885	14	14	14	0.00
17/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11116	11	11	11	0.00
17/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R203 On 04-August-11			Bond Future	8.29	102.7030	103.1398	102.7030	824.00
17/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	543	0	1	0	0.00
17/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	470	0	0	0	0.00
17/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	623	0	1	0	0.00
17/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1737	2	2	2	0.00
17/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2063	2	2	2	0.00
17/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1896	2	2	2	0.00
17/05/2011	R203 On 03-November-11			Bond Future	8.40	100.0719	100.5148	100.0719	1,631.00
17/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1869	2	2	2	0.00
17/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1745	2	2	2	0.00
17/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	1999	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
17/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1331	2	1	2	0.00
17/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1528	2	2	2	0.00
17/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1426	2	1	2	0.00
17/05/2011	R203 On 02-February-12			Bond Future	8.53	101.6034	102.0501	101.6034	0.00
17/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2697	2	3	2	0.00
17/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2569	2	3	2	0.00
17/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2827	3	3	3	0.00
17/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1657	2	2	2	0.00
17/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1829	2	2	2	0.00
17/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1742	2	2	2	0.00
17/05/2011	R203 On 03-May-12			Bond Future	8.67	98.9873	99.4445	98.9873	0.00
17/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2514	2	3	2	0.00
17/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2396	2	2	2	0.00
17/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2637	2	3	2	0.00
17/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2076	2	2	2	0.00
17/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2250	2	2	2	0.00
17/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2160	2	2	2	0.00
17/05/2011	R204 On 04-August-11			Bond Future	8.39	98.4604	98.9501	98.4604	0.00
17/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	471	0	0	0	0.00
17/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	545	0	1	0	0.00
17/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	405	0	0	0	0.00
17/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2807	3	3	3	0.00
17/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2398	3	2	3	0.00
17/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2598	3	3	3	0.00
17/05/2011	R204 On 03-November-11			Bond Future	8.50	99.9254	100.4257	99.9254	2,134.00
17/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2653	2	3	2	0.00
17/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2814	3	3	3	0.00
17/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2497	2	2	2	0.00
17/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1459	2	1	2	0.00
17/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1267	1	1	1	0.00
17/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1360	2	1	2	0.00
17/05/2011	R204 On 02-February-12			Bond Future	8.61	97.4246	97.9288	97.4246	0.00
17/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3510	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3670	3	4	3	0.00
17/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3353	3	3	3	0.00
17/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1659	2	2	2	0.00
17/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1488	2	1	2	0.00
17/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1572	2	2	2	0.00
17/05/2011	R204 On 03-May-12			Bond Future	8.73	98.9036	99.4197	98.9036	0.00
17/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2778	3	3	3	0.00
17/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2914	3	3	3	0.00
17/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2647	2	3	2	0.00
17/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2783	3	3	3	0.00
17/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2566	3	3	3	0.00
17/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2672	3	3	3	0.00
17/05/2011	R206 On 04-August-11			Bond Future	7.09	101.2040	101.4335	101.2040	9,866.00
17/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	337	0	0	0	0.00
17/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	289	0	0	0	0.00
17/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	388	0	0	0	0.00
17/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	465	1	0	1	0.00
17/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	588	1	1	1	0.00
17/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	525	1	1	1	0.00
17/05/2011	R206 On 03-November-11			Bond Future	7.20	102.7118	102.9433	102.7118	0.00
17/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1337	1	1	1	0.00
17/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1262	1	1	1	0.00
17/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1415	1	1	1	0.00
17/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	227	0	0	0	0.00
17/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	271	0	0	0	0.00
17/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	247	0	0	0	0.00
17/05/2011	R206 On 02-February-12			Bond Future	7.34	100.5195	100.7541	100.5195	0.00
17/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1523	1	2	1	0.00
17/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1458	1	1	1	0.00
17/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1589	1	2	1	0.00
17/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	332	0	0	0	0.00
17/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	377	0	0	0	0.00
17/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	354	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R206 On 03-May-12			Bond Future	7.53	102.0479	102.2875	102.0479	0.00
17/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	779	1	1	1	0.00
17/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	737	1	1	1	0.00
17/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	823	1	1	1	0.00
17/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	790	1	1	1	0.00
17/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	860	1	1	1	0.00
17/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	824	1	1	1	0.00
17/05/2011	R207 On 04-August-11			Bond Future	8.49	92.7269	93.1555	92.7269	5,725.00
17/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	758	1	1	1	0.00
17/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	863	1	1	1	0.00
17/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	663	1	1	1	0.00
17/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2310	3	2	3	0.00
17/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1934	2	2	2	0.00
17/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2117	2	2	2	0.00
17/05/2011	R207 On 03-November-11			Bond Future	8.58	94.1095	94.5435	94.1095	600.00
17/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2476	2	2	2	0.00
17/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2639	2	3	2	0.00
17/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2319	2	2	2	0.00
17/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1677	2	2	2	0.00
17/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1453	2	1	2	0.00
17/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1562	2	2	2	0.00
17/05/2011	R207 On 02-February-12			Bond Future	8.68	91.9089	92.3523	91.9089	0.00
17/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3596	3	4	3	0.00
17/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3760	3	4	3	0.00
17/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3435	3	3	3	0.00
17/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	2018	2	2	2	0.00
17/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1820	2	2	2	0.00
17/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1917	2	2	2	0.00
17/05/2011	R207 On 03-May-12			Bond Future	8.79	93.3092	93.7555	93.3092	0.00
17/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2828	3	3	3	0.00
17/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	2970	3	3	3	0.00
17/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2692	2	3	2	0.00
17/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3183	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
17/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2939	3	3	3	0.00
17/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	3057	3	3	3	0.00
17/05/2011	R208 On 04-August-11			Bond Future	8.50	90.5577	91.0727	90.5577	100.00
17/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	795	1	1	1	0.00
17/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	905	1	1	1	0.00
17/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	694	1	1	1	0.00
17/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2509	3	3	3	0.00
17/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2105	2	2	2	0.00
17/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2302	3	2	3	0.00
17/05/2011	R208 On 03-November-11			Bond Future	8.59	88.5107	89.0316	88.5107	5,999.00
17/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2681	2	3	2	0.00
17/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2515	2	3	2	0.00
17/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2855	3	3	3	0.00
17/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1609	2	2	2	0.00
17/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1848	2	2	2	0.00
17/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1724	2	2	2	0.00
17/05/2011	R208 On 02-February-12			Bond Future	8.68	89.8677	90.3937	89.8677	0.00
17/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3862	4	4	4	0.00
17/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3689	3	4	3	0.00
17/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4039	4	4	4	0.00
17/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1925	2	2	2	0.00
17/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2134	2	2	2	0.00
17/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2027	2	2	2	0.00
17/05/2011	R208 On 03-May-12			Bond Future	8.77	87.8368	88.3725	87.8368	0.00
17/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3863	4	4	4	0.00
17/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3695	3	4	3	0.00
17/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4035	4	4	4	0.00
17/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2501	3	3	3	0.00
17/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2711	3	3	3	0.00
17/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2603	3	3	3	0.00
17/05/2011	R209 On 04-August-11			Bond Future	8.92	75.1919	75.8013	75.1919	0.00
17/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	729	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
17/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	837	1	1	1	0.00
17/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	632	1	1	1	0.00
17/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	8422	8	8	8	0.00
17/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	104	0	0	0	0.00
17/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	4424	5	4	5	0.00
17/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3795	4	4	4	0.00
17/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	4102	5	4	5	0.00
17/05/2011	R209 On 03-November-11			Bond Future	8.99	73.1652	73.7822	73.1652	1,318.00
17/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2125	2	2	2	0.00
17/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2290	2	2	2	0.00
17/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	1967	2	2	2	0.00
17/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	4206	5	4	5	0.00
17/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3731	4	4	4	0.00
17/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3963	4	4	4	0.00
17/05/2011	R209 On 02-February-12			Bond Future	9.05	74.2853	74.9171	74.2853	0.00
17/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	3611	3	4	3	0.00
17/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	3802	3	4	3	0.00
17/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3426	3	3	3	0.00
17/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	4190	5	4	5	0.00
17/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3802	4	4	4	0.00
17/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3991	4	4	4	0.00
17/05/2011	R209 On 03-May-12			Bond Future	9.12	72.2727	72.9113	72.2727	0.00
17/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	3873	4	4	4	0.00
17/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4057	4	4	4	0.00
17/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	3694	3	4	3	0.00
17/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4976	5	5	5	0.00
17/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4576	5	5	5	0.00
17/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4772	5	5	5	0.00
17/05/2011	R210 On 04-August-11			Bond Future	130.06	130.0059	130.0594	130.0059	425.00
17/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24059	24	24	24	0.00
17/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24109	24	24	24	0.00
17/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24009	24	24	24	0.00
17/05/2011	R210 On 04-August-11	106.05	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
17/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 04-August-11			Bond Future	1.16	107.1425	107.1755	107.1425	0.00
17/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1872	2	2	2	0.00
17/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	2141	2	2	2	0.00
17/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1603	2	2	2	0.00
17/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 03-November-11			Bond Future	0.91	108.7417	108.7736	108.7417	539.00
17/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1788	2	2	2	0.00
17/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1526	1	2	1	0.00
17/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	2049	2	2	2	0.00
17/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 04-August-11			Bond Future	2.15	105.6259	105.6644	105.6259	2,772.00
17/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3299	3	3	3	0.00
17/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2834	3	3	3	0.00
17/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3762	4	4	4	0.00
17/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 03-November-11			Bond Future	2.04	107.1940	107.2321	107.1940	240.00
17/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4243	4	4	4	0.00
17/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4696	5	5	5	0.00
17/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3787	4	4	4	0.00
17/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 04-August-11			Bond Future	8.92	84.8117	85.4423	84.8117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	7394	8	7	8	0.00
17/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	8303	9	8	9	0.00
17/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7847	8	8	8	0.00
17/05/2011	R213 On 03-November-11			Bond Future	9.00	82.5401	83.1775	82.5401	0.00
17/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	2373	3	2	3	0.00
17/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	1562	2	2	2	0.00
17/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1966	3	2	3	0.00
17/05/2011	R213 On 02-February-12			Bond Future	9.07	83.7984	84.4493	83.7984	0.00
17/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	956	2	1	2	0.00
17/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	178	1	0	1	0.00
17/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	565	1	1	1	0.00
17/05/2011	R213 On 03-May-12			Bond Future	9.15	81.5332	82.1901	81.5332	0.00
17/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	769	0	1	0	0.00
17/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	394	0	0	0	0.00
17/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1142	0	1	0	0.00
17/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
17/05/2011	TRT1 On 04-August-11			Index Future	348.74	347.1330	348.7380	347.1330	100.00
17/05/2011	TRT1 On 03-November-11			Index Future	353.41	351.7820	353.4090	351.7820	0.00
19/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	AL7T On 04-August-11			Index Future	385.74	383.4080	385.7420	383.4080	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	AL7T On 03-November-11			Index Future	391.55	389.1800	391.5490	389.1800	0.00
19/05/2011	ALBI On 04-August-11			Index Future	354.26	352.0960	354.2630	352.0960	1,019.00
19/05/2011	ALBI On 03-November-11			Index Future	359.60	357.3960	359.5960	357.3960	0.00
19/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	CRD1 On 04-August-11			Index Future	159.87	159.2150	159.8690	159.2150	2.00
19/05/2011	CRD1 On 03-November-11			Index Future	162.01	161.3480	162.0120	161.3480	0.00
19/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2011	GOVI On 04-August-11			GOVI	355.17	353.0970	355.1670	353.0970	179.00
19/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	71670	5	7	5	0.00
19/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	71770	5	7	5	0.00
19/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	71570	5	7	5	0.00
19/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 03-November-11			GOVI	360.51	358.4120	360.5140	358.4120	0.00
19/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	35140	1	4	1	0.00
19/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	35040	1	4	1	0.00
19/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	35240	1	4	1	0.00
19/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
19/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
19/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2011	IGOV On 04-August-11			Index Future	154.51	154.4570	154.5140	154.4570	977.00
19/05/2011	IGOV On 03-November-11			Index Future	156.84	156.7820	156.8400	156.7820	0.00
19/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	3,890.00
19/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3700	94.3900	94.3700	4,000.00
19/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.66	94.3000	94.3400	94.3000	0.00
19/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.2200	94.2800	94.2200	14,200.00
19/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.86	94.0500	94.1400	94.0500	0.00
19/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.06	8.6600	93.9400	8.6600	0.00
19/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.19	93.7400	93.8100	93.7400	5,591.00
19/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.57	93.3200	93.4300	93.3200	1,090.00
19/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.93	92.9400	93.0700	92.9400	2,890.00
19/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.28	92.5800	92.7200	92.5800	44,710.00
19/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.61	92.2300	92.3900	92.2300	490.00
19/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.87	91.9800	92.1300	91.9800	290.00
19/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
19/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
19/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/05/2011	OTH1 On 04-August-11			Index Future	349.01	346.3160	349.0060	346.3160	3.00
19/05/2011	OTH1 On 03-November-11			Index Future	354.26	351.5300	354.2600	351.5300	0.00
19/05/2011	R157 On 04-August-11			Bond Future	7.64	125.2678	125.6874	125.2678	6,655.00
19/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	601	0	1	0	1,000.00
19/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	685	1	1	1	0.00
19/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	525	0	1	0	0.00
19/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	241	0	0	0	1,320.00
19/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	775	1	1	1	440.00
19/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1204	1	1	1	0.00
19/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2342	2	2	2	0.00
19/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	198	0	0	0	1,320.00
19/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	595	1	1	1	440.00
19/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	943	1	1	1	0.00
19/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1279	2	1	2	0.00
19/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	1982	2	2	2	0.00
19/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1048	1	1	1	0.00
19/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1159	1	1	1	0.00
19/05/2011	R157 On 03-November-11			Bond Future	7.77	120.3233	120.7499	120.3233	3,358.00
19/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2308	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
19/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2441	2	2	2	0.00
19/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2178	2	2	2	0.00
19/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	609	1	1	1	0.00
19/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	513	1	1	1	0.00
19/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	559	1	1	1	0.00
19/05/2011	R157 On 02-February-12			Bond Future	7.91	122.1647	122.5969	122.1647	0.00
19/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2767	2	3	2	0.00
19/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2647	2	3	2	0.00
19/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2889	3	3	3	0.00
19/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	718	1	1	1	0.00
19/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	810	1	1	1	0.00
19/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	763	1	1	1	0.00
19/05/2011	R157 On 03-May-12			Bond Future	8.06	117.2116	117.6513	117.2116	0.00
19/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2029	2	2	2	0.00
19/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2124	2	2	2	0.00
19/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1937	2	2	2	0.00
19/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1507	2	2	2	0.00
19/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1379	2	1	2	0.00
19/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1441	2	1	2	0.00
19/05/2011	R186 On 04-August-11			Bond Future	8.57	116.6407	117.7573	116.6407	21,627.00
19/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1122	1	1	1	0.00
19/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1278	1	1	1	0.00
19/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	981	1	1	1	0.00
19/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1448	1	1	1	600.00
19/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3030	2	3	2	200.00
19/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4547	4	5	4	0.00
19/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10149	9	10	9	0.00
19/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	124	0	0	0	600.00
19/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1008	1	1	1	200.00
19/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1783	2	2	2	0.00
19/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4526	5	5	5	0.00
19/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3525	4	4	4	0.00
19/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3841	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4175	5	4	5	0.00
19/05/2011	R186 On 03-November-11			Bond Future	8.64	118.3789	119.5124	118.3789	13,789.00
19/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5432	5	5	5	0.00
19/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5726	5	6	5	0.00
19/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5144	4	5	4	0.00
19/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4063	3	4	3	5,600.00
19/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2336	3	2	3	0.00
19/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3067	4	3	4	0.00
19/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2028	2	2	2	0.00
19/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2178	3	2	3	0.00
19/05/2011	R186 On 02-February-12			Bond Future	8.72	114.8997	116.0488	114.8997	2,500.00
19/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5907	5	6	5	0.00
19/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6176	6	6	6	0.00
19/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5645	5	6	5	0.00
19/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3558	4	4	4	0.00
19/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3207	4	3	4	0.00
19/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3378	4	3	4	0.00
19/05/2011	R186 On 03-May-12			Bond Future	8.80	116.6463	117.8183	116.6463	0.00
19/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6079	5	6	5	0.00
19/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5828	5	6	5	0.00
19/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6339	6	6	6	0.00
19/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4117	5	4	5	0.00
19/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4480	5	4	5	0.00
19/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4293	5	4	5	0.00
19/05/2011	R189 On 04-August-11			Bond Future	212.56	212.5352	212.5567	212.5352	0.00
19/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	557	1	1	1	0.00
19/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	507	0	1	0	0.00
19/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	607	1	1	1	0.00
19/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R197 On 04-August-11			Bond Future	233.36	233.3241	233.3567	233.3241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1857	2	2	2	0.00
19/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1907	2	2	2	0.00
19/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1807	2	2	2	0.00
19/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R201 On 04-August-11			Bond Future	7.22	105.3728	105.6866	105.3728	170.00
19/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	670	1	1	1	0.00
19/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	591	0	1	0	0.00
19/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	753	1	1	1	0.00
19/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	502	1	1	1	0.00
19/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	642	1	1	1	0.00
19/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	570	1	1	1	0.00
19/05/2011	R201 On 03-November-11			Bond Future	7.32	106.9438	107.2580	106.9438	695.00
19/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2148	2	2	2	0.00
19/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2037	2	2	2	0.00
19/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2261	2	2	2	0.00
19/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	231	0	0	0	0.00
19/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	282	0	0	0	0.00
19/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	255	0	0	0	0.00
19/05/2011	R201 On 02-February-12			Bond Future	7.43	104.1683	104.4897	104.1683	0.00
19/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2538	2	3	2	0.00
19/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2439	2	2	2	0.00
19/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2638	2	3	2	0.00
19/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	407	0	0	0	0.00
19/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	461	1	0	1	0.00
19/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	433	1	0	1	0.00
19/05/2011	R201 On 03-May-12			Bond Future	7.56	105.7547	106.0801	105.7547	0.00
19/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1474	1	1	1	0.00
19/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1548	1	2	1	0.00
19/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1402	1	1	1	0.00
19/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1079	1	1	1	0.00
19/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	988	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1033	1	1	1	0.00
19/05/2011	R202 On 04-August-11			Bond Future	0.15	172.9692	172.9993	172.9692	10,128.00
19/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23485	23	23	23	0.00
19/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22213	22	22	22	0.00
19/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24744	25	25	25	0.00
19/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 03-November-11			Bond Future	0.07	175.5533	175.5533	175.5533	400.00
19/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12508	13	13	13	0.00
19/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13885	14	14	14	0.00
19/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11116	11	11	11	0.00
19/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R203 On 04-August-11			Bond Future	8.17	103.1398	103.6642	103.1398	824.00
19/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	713	1	1	1	0.00
19/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	811	1	1	1	0.00
19/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	624	0	1	0	0.00
19/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1693	2	2	2	0.00
19/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1401	2	1	2	0.00
19/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1542	2	2	2	0.00
19/05/2011	R203 On 03-November-11			Bond Future	8.29	100.5148	101.0467	100.5148	1,630.00
19/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2166	2	2	2	0.00
19/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2307	2	2	2	0.00
19/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2031	2	2	2	0.00
19/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1282	2	1	2	0.00
19/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1107	1	1	1	0.00
19/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1191	1	1	1	0.00
19/05/2011	R203 On 02-February-12			Bond Future	8.41	102.0501	102.5912	102.0501	0.00
19/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3013	3	3	3	0.00
19/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3151	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
19/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2877	3	3	3	0.00
19/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1596	2	2	2	0.00
19/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1440	2	1	2	0.00
19/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1516	2	2	2	0.00
19/05/2011	R203 On 03-May-12			Bond Future	8.53	99.4445	99.9925	99.4445	0.00
19/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2811	3	3	3	0.00
19/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2941	3	3	3	0.00
19/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2686	2	3	2	0.00
19/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1992	2	2	2	0.00
19/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1832	2	2	2	0.00
19/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1910	2	2	2	0.00
19/05/2011	R204 On 04-August-11			Bond Future	8.29	98.9501	99.5129	98.9501	0.00
19/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	617	0	1	0	0.00
19/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	535	0	1	0	0.00
19/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	708	1	1	1	0.00
19/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	1999	2	2	2	0.00
19/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2374	3	2	3	0.00
19/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2182	3	2	3	0.00
19/05/2011	R204 On 03-November-11			Bond Future	8.39	100.4257	100.9970	100.4257	2,133.00
19/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	3006	3	3	3	0.00
19/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2838	2	3	2	0.00
19/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3178	3	3	3	0.00
19/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1060	1	1	1	0.00
19/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1228	1	1	1	0.00
19/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1142	1	1	1	0.00
19/05/2011	R204 On 02-February-12			Bond Future	8.49	97.9288	98.5118	97.9288	0.00
19/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3883	4	4	4	0.00
19/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3717	3	4	3	0.00
19/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4052	4	4	4	0.00
19/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1287	1	1	1	0.00
19/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1440	2	1	2	0.00
19/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1362	2	1	2	0.00
19/05/2011	R204 On 03-May-12			Bond Future	8.61	99.4197	100.0074	99.4197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3086	3	3	3	0.00
19/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2947	3	3	3	0.00
19/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3230	3	3	3	0.00
19/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2295	3	2	3	0.00
19/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2495	3	2	3	0.00
19/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2392	3	2	3	0.00
19/05/2011	R206 On 04-August-11			Bond Future	6.99	101.4335	101.6548	101.4335	9,866.00
19/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	436	0	0	0	0.00
19/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	496	0	0	0	0.00
19/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	379	0	0	0	0.00
19/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	457	1	0	1	0.00
19/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	352	0	0	0	0.00
19/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	403	1	0	1	0.00
19/05/2011	R206 On 03-November-11			Bond Future	7.09	102.9433	103.1694	102.9433	0.00
19/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1508	1	2	1	0.00
19/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1590	1	2	1	0.00
19/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1430	1	1	1	0.00
19/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	213	0	0	0	0.00
19/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	176	0	0	0	0.00
19/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	192	0	0	0	0.00
19/05/2011	R206 On 02-February-12			Bond Future	7.21	100.7541	100.9822	100.7541	0.00
19/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1690	2	2	2	0.00
19/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1759	2	2	2	0.00
19/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1622	1	2	1	0.00
19/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	312	0	0	0	0.00
19/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	274	0	0	0	0.00
19/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	293	0	0	0	0.00
19/05/2011	R206 On 03-May-12			Bond Future	7.38	102.2875	102.5185	102.2875	0.00
19/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	897	1	1	1	0.00
19/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	944	1	1	1	0.00
19/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	850	1	1	1	0.00
19/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	742	1	1	1	0.00
19/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	680	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	711	1	1	1	0.00
19/05/2011	R207 On 04-August-11			Bond Future	8.38	93.1555	93.7803	93.1555	5,725.00
19/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	982	1	1	1	0.00
19/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	866	1	1	1	0.00
19/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1107	1	1	1	0.00
19/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1553	2	2	2	0.00
19/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1888	2	2	2	0.00
19/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1716	2	2	2	0.00
19/05/2011	R207 On 03-November-11			Bond Future	8.47	94.5435	95.1798	94.5435	600.00
19/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2851	2	3	2	0.00
19/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2681	2	3	2	0.00
19/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3027	3	3	3	0.00
19/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1205	1	1	1	0.00
19/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1403	2	1	2	0.00
19/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1300	2	1	2	0.00
19/05/2011	R207 On 02-February-12			Bond Future	8.56	92.3523	92.9927	92.3523	0.00
19/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3990	4	4	4	0.00
19/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3820	3	4	3	0.00
19/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4164	4	4	4	0.00
19/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1583	2	2	2	0.00
19/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1763	2	2	2	0.00
19/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1671	2	2	2	0.00
19/05/2011	R207 On 03-May-12			Bond Future	8.67	93.7555	94.4092	93.7555	0.00
19/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3160	3	3	3	0.00
19/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	3015	3	3	3	0.00
19/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3311	3	3	3	0.00
19/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2626	3	3	3	0.00
19/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2852	3	3	3	0.00
19/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2736	3	3	3	0.00
19/05/2011	R208 On 04-August-11			Bond Future	8.39	91.0727	91.7006	91.0727	100.00
19/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	1014	1	1	1	0.00
19/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1145	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	893	1	1	1	0.00
19/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2080	3	2	3	0.00
19/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1717	2	2	2	0.00
19/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1893	2	2	2	0.00
19/05/2011	R208 On 03-November-11			Bond Future	8.48	89.0316	89.6691	89.0316	5,998.00
19/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3054	3	3	3	0.00
19/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3241	3	3	3	0.00
19/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2874	3	3	3	0.00
19/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1570	2	2	2	0.00
19/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1358	2	1	2	0.00
19/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1460	2	1	2	0.00
19/05/2011	R208 On 02-February-12			Bond Future	8.56	90.3937	91.0453	90.3937	0.00
19/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4265	4	4	4	0.00
19/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4451	4	4	4	0.00
19/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4082	4	4	4	0.00
19/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1875	2	2	2	0.00
19/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1686	2	2	2	0.00
19/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1779	2	2	2	0.00
19/05/2011	R208 On 03-May-12			Bond Future	8.66	88.3725	89.0309	88.3725	0.00
19/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4247	4	4	4	0.00
19/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4427	4	4	4	0.00
19/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4070	4	4	4	0.00
19/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2427	3	2	3	0.00
19/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2234	3	2	3	0.00
19/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2329	3	2	3	0.00
19/05/2011	R209 On 04-August-11			Bond Future	8.80	75.8013	76.7744	75.8013	0.00
19/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	991	1	1	1	0.00
19/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1126	1	1	1	0.00
19/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9353	8	9	8	0.00
19/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	867	1	1	1	0.00
19/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3686	4	4	4	0.00
19/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	62	0	0	0	0.00
19/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3111	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3391	4	3	4	0.00
19/05/2011	R209 On 03-November-11			Bond Future	8.86	73.7822	74.7666	73.7822	1,318.00
19/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2548	2	3	2	0.00
19/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2370	2	2	2	0.00
19/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2734	2	3	2	0.00
19/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3191	4	3	4	0.00
19/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3625	4	4	4	0.00
19/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3402	4	3	4	0.00
19/05/2011	R209 On 02-February-12			Bond Future	8.92	74.9171	75.9128	74.9171	0.00
19/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4124	4	4	4	0.00
19/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3923	3	4	3	0.00
19/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4331	4	4	4	0.00
19/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3335	4	3	4	0.00
19/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3691	4	4	4	0.00
19/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3509	4	4	4	0.00
19/05/2011	R209 On 03-May-12			Bond Future	8.99	72.9113	73.9247	72.9113	0.00
19/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4382	4	4	4	0.00
19/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4189	4	4	4	0.00
19/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4581	4	5	4	0.00
19/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4087	5	4	5	0.00
19/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4457	5	4	5	0.00
19/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4267	5	4	5	0.00
19/05/2011	R210 On 04-August-11			Bond Future	130.08	130.0594	130.0773	130.0594	425.00
19/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24077	24	24	24	0.00
19/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24027	24	24	24	0.00
19/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24127	24	24	24	0.00
19/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 04-August-11			Bond Future	1.18	107.1755	107.0217	107.1755	0.00
19/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1719	2	2	2	0.00
19/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1449	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1988	2	2	2	0.00
19/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 03-November-11			Bond Future	0.94	108.7736	108.6140	108.7736	539.00
19/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1628	2	2	2	0.00
19/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1367	2	1	2	0.00
19/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1889	2	2	2	0.00
19/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 04-August-11			Bond Future	2.15	105.6644	105.6741	105.6644	2,772.00
19/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3309	3	3	3	0.00
19/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3772	4	4	4	0.00
19/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2843	3	3	3	0.00
19/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 03-November-11			Bond Future	2.04	107.2321	107.2511	107.2321	240.00
19/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4262	4	4	4	0.00
19/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4715	5	5	5	0.00
19/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3806	4	4	4	0.00
19/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 04-August-11			Bond Future	8.80	85.4423	86.4748	85.4423	0.00
19/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7270	8	7	8	0.00
19/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6362	7	6	7	0.00
19/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6814	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2011	R213 On 03-November-11			Bond Future	8.87	83.1775	84.2194	83.1775	0.00
19/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1331	2	1	2	0.00
19/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	520	2	1	2	0.00
19/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	924	2	1	2	0.00
19/05/2011	R213 On 02-February-12			Bond Future	8.94	84.4493	85.5074	84.4493	0.00
19/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	493	0	0	0	0.00
19/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	881	0	1	0	0.00
19/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	102	0	0	0	0.00
19/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	1	0	1	0.00
19/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	1	0	1	0.00
19/05/2011	R213 On 03-May-12			Bond Future	9.01	82.1901	83.2720	82.1901	0.00
19/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1851	1	2	1	0.00
19/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2224	1	2	1	0.00
19/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1476	0	1	0	0.00
19/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
19/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
19/05/2011	TRT1 On 04-August-11			Index Future	350.83	348.7380	350.8340	348.7380	100.00
19/05/2011	TRT1 On 03-November-11			Index Future	355.54	353.4090	355.5360	353.4090	0.00
20/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	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
20/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	AL7T On 04-August-11			Index Future	385.72	385.7420	385.7200	385.7420	30.00
20/05/2011	AL7T On 03-November-11			Index Future	391.53	391.5490	391.5260	391.5490	0.00
20/05/2011	ALBI On 04-August-11			Index Future	354.63	354.2630	354.6260	354.2630	1,019.00
20/05/2011	ALBI On 03-November-11			Index Future	359.97	359.5960	359.9650	359.5960	0.00
20/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	CRD1 On 04-August-11			Index Future	159.91	159.8690	159.9140	159.8690	2.00
20/05/2011	CRD1 On 03-November-11			Index Future	162.06	162.0120	162.0580	162.0120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2011	GOVI On 04-August-11			GOVI	355.47	355.1670	355.4690	355.1670	179.00
20/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	74690	7	7	7	0.00
20/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	74790	7	7	7	0.00
20/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	74590	7	7	7	0.00
20/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 03-November-11			GOVI	360.82	360.5140	360.8210	360.5140	0.00
20/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	38210	4	4	4	0.00
20/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	38110	4	4	4	0.00
20/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	38310	4	4	4	0.00
20/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
20/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
20/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2011	IGOV On 04-August-11			Index Future	154.59	154.5140	154.5940	154.5140	977.00
20/05/2011	IGOV On 03-November-11			Index Future	156.92	156.8400	156.9210	156.8400	0.00
20/05/2011	ILBI On 04-August-11			Index Future	411.72	411.7210	411.7210	411.7210	0.00
20/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	3,890.00
20/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	4,000.00
20/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	0.00
20/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	14,200.00
20/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.84	94.1400	94.1600	94.1400	0.00
20/05/2011	JBAF On 16-November-11			Jibar Tradeable Future	6.03	93.9400	93.9700	93.9400	0.00
20/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.13	93.8100	93.8700	93.8100	5,591.00
20/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.4300	93.4800	93.4300	1,090.00
20/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.86	93.0700	93.1400	93.0700	2,890.00
20/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.19	92.7200	92.8100	92.7200	44,710.00
20/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.53	92.3900	92.4700	92.3900	490.00
20/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.80	92.1300	92.2000	92.1300	290.00
20/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN10 On 04-August-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
20/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
20/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
20/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
20/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2011	OTH1 On 04-August-11			Index Future	349.70	349.0060	349.6990	349.0060	3.00
20/05/2011	OTH1 On 03-November-11			Index Future	354.96	354.2600	354.9630	354.2600	0.00
20/05/2011	R157 On 04-August-11			Bond Future	7.65	125.6874	125.6523	125.6874	6,655.00
20/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	582	1	1	1	1,000.00
20/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	664	1	1	1	0.00
20/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	507	1	1	1	0.00
20/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	230	0	0	0	1,320.00
20/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	753	1	1	1	440.00
20/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1177	1	1	1	0.00
20/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2309	2	2	2	0.00
20/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	200	0	0	0	1,320.00
20/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	603	1	1	1	440.00
20/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	956	1	1	1	0.00
20/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1297	1	1	1	0.00
20/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2006	2	2	2	0.00
20/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1062	1	1	1	0.00
20/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1175	1	1	1	0.00
20/05/2011	R157 On 03-November-11			Bond Future	7.78	120.7499	120.7134	120.7499	3,358.00
20/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2278	2	2	2	0.00
20/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2411	2	2	2	0.00
20/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2149	2	2	2	0.00
20/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	616	1	1	1	0.00
20/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	520	1	1	1	0.00
20/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	566	1	1	1	0.00
20/05/2011	R157 On 02-February-12			Bond Future	7.92	122.5969	122.5559	122.5969	0.00
20/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2736	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2616	3	3	3	0.00
20/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2857	3	3	3	0.00
20/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	727	1	1	1	0.00
20/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	820	1	1	1	0.00
20/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	773	1	1	1	0.00
20/05/2011	R157 On 03-May-12			Bond Future	8.08	117.6513	117.6132	117.6513	0.00
20/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	2005	2	2	2	0.00
20/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1914	2	2	2	0.00
20/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2099	2	2	2	0.00
20/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1392	1	1	1	0.00
20/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1522	2	2	2	0.00
20/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1455	1	1	1	0.00
20/05/2011	R186 On 04-August-11			Bond Future	8.53	117.7573	118.1077	117.7573	21,627.00
20/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1221	1	1	1	0.00
20/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1387	1	1	1	0.00
20/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	1070	1	1	1	0.00
20/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1568	1	2	1	600.00
20/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	3227	3	3	3	200.00
20/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4794	5	5	5	0.00
20/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	10481	10	10	10	0.00
20/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	106	0	0	0	600.00
20/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	905	1	1	1	200.00
20/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	1630	2	2	2	0.00
20/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	4264	5	4	5	0.00
20/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	3295	4	3	4	0.00
20/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	3600	4	4	4	0.00
20/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	3923	4	4	4	0.00
20/05/2011	R186 On 03-November-11			Bond Future	8.60	119.5124	119.8659	119.5124	13,789.00
20/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5656	5	6	5	0.00
20/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5957	6	6	6	0.00
20/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	5362	5	5	5	0.00
20/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	4253	4	4	4	5,600.00
20/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2201	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	2903	3	3	3	0.00
20/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	1905	2	2	2	0.00
20/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2048	2	2	2	0.00
20/05/2011	R186 On 02-February-12			Bond Future	8.68	116.0488	116.4050	116.0488	2,500.00
20/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	6117	6	6	6	0.00
20/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	6391	6	6	6	0.00
20/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5850	6	6	6	0.00
20/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3407	4	3	4	0.00
20/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3066	3	3	3	0.00
20/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3232	3	3	3	0.00
20/05/2011	R186 On 03-May-12			Bond Future	8.76	117.8183	118.1770	117.8183	0.00
20/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	6280	6	6	6	0.00
20/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6545	6	7	6	0.00
20/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	6025	6	6	6	0.00
20/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4318	4	4	4	0.00
20/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	3964	4	4	4	0.00
20/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4135	4	4	4	0.00
20/05/2011	R189 On 04-August-11			Bond Future	212.58	212.5567	212.5780	212.5567	0.00
20/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	578	1	1	1	0.00
20/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	628	1	1	1	0.00
20/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	528	1	1	1	0.00
20/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R197 On 04-August-11			Bond Future	233.39	233.3567	233.3888	233.3567	0.00
20/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	1889	2	2	2	0.00
20/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	1839	2	2	2	0.00
20/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	1939	2	2	2	0.00
20/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R197 On 04-August-11	231.50	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
20/05/2011	R201 On 04-August-11			Bond Future	7.23	105.6866	105.6412	105.6866	170.00
20/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	642	1	1	1	0.00
20/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	565	1	1	1	0.00
20/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	724	1	1	1	0.00
20/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	519	1	1	1	0.00
20/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	662	1	1	1	0.00
20/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	588	1	1	1	0.00
20/05/2011	R201 On 03-November-11			Bond Future	7.34	107.2580	107.2131	107.2580	695.00
20/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2110	2	2	2	0.00
20/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	2000	2	2	2	0.00
20/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2223	2	2	2	0.00
20/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	238	0	0	0	0.00
20/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	290	0	0	0	0.00
20/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	262	0	0	0	0.00
20/05/2011	R201 On 02-February-12			Bond Future	7.45	104.4897	104.4429	104.4897	0.00
20/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2501	3	3	3	0.00
20/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2403	2	2	2	0.00
20/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	3	3	0.00
20/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	416	0	0	0	0.00
20/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	472	0	0	0	0.00
20/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	443	0	0	0	0.00
20/05/2011	R201 On 03-May-12			Bond Future	7.58	106.0801	106.0325	106.0801	0.00
20/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1445	1	1	1	0.00
20/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1374	1	1	1	0.00
20/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1519	2	2	2	0.00
20/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1007	1	1	1	0.00
20/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1099	1	1	1	0.00
20/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1051	1	1	1	0.00
20/05/2011	R202 On 04-August-11			Bond Future	0.15	172.9993	172.9993	172.9993	10,128.00
20/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	23485	23	23	23	0.00
20/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	24744	25	25	25	0.00
20/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	22213	22	22	22	0.00
20/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R202 On 03-November-11			Bond Future	0.07	175.5533	175.5836	175.5533	400.00
20/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	12538	13	13	13	0.00
20/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	13915	14	14	14	0.00
20/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	11146	11	11	11	0.00
20/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R203 On 04-August-11			Bond Future	8.16	103.6642	103.7211	103.6642	824.00
20/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	729	1	1	1	0.00
20/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	828	1	1	1	0.00
20/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	638	1	1	1	0.00
20/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	1650	2	2	2	0.00
20/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1361	1	1	1	0.00
20/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1501	2	2	2	0.00
20/05/2011	R203 On 03-November-11			Bond Future	8.27	101.0467	101.1015	101.0467	1,630.00
20/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	2195	2	2	2	0.00
20/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2337	2	2	2	0.00
20/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	2058	2	2	2	0.00
20/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1254	1	1	1	0.00
20/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1082	1	1	1	0.00
20/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1165	1	1	1	0.00
20/05/2011	R203 On 02-February-12			Bond Future	8.39	102.5912	102.6482	102.5912	0.00
20/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	3044	3	3	3	0.00
20/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	3183	3	3	3	0.00
20/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2908	3	3	3	0.00
20/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1570	2	2	2	0.00
20/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1415	1	1	1	0.00
20/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1490	2	1	2	0.00
20/05/2011	R203 On 03-May-12			Bond Future	8.52	99.9925	100.0470	99.9925	0.00
20/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2839	3	3	3	0.00
20/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2713	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2970	3	3	3	0.00
20/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	1807	2	2	2	0.00
20/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	1965	2	2	2	0.00
20/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	1883	2	2	2	0.00
20/05/2011	R204 On 04-August-11			Bond Future	8.29	99.5129	99.4913	99.5129	0.00
20/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	603	1	1	1	0.00
20/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	523	1	1	1	0.00
20/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	693	1	1	1	0.00
20/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2005	2	2	2	0.00
20/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2384	2	2	2	0.00
20/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2189	2	2	2	0.00
20/05/2011	R204 On 03-November-11			Bond Future	8.39	100.9970	100.9762	100.9970	2,133.00
20/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2987	3	3	3	0.00
20/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2819	3	3	3	0.00
20/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	3158	3	3	3	0.00
20/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1060	1	1	1	0.00
20/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1230	1	1	1	0.00
20/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1143	1	1	1	0.00
20/05/2011	R204 On 02-February-12			Bond Future	8.50	98.5118	98.4866	98.5118	0.00
20/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3862	4	4	4	0.00
20/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3697	4	4	4	0.00
20/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	4031	4	4	4	0.00
20/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1291	1	1	1	0.00
20/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1445	1	1	1	0.00
20/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1366	1	1	1	0.00
20/05/2011	R204 On 03-May-12			Bond Future	8.61	100.0074	99.9878	100.0074	0.00
20/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	3071	3	3	3	0.00
20/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	3216	3	3	3	0.00
20/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2932	3	3	3	0.00
20/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2499	2	2	2	0.00
20/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2300	2	2	2	0.00
20/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2396	2	2	2	0.00

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20/05/2011	R206 On 04-August-11			Bond Future	7.01	101.6548	101.6083	101.6548	9,866.00
20/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	410	0	0	0	0.00
20/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	468	0	0	0	0.00
20/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	354	0	0	0	0.00
20/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	478	0	0	0	0.00
20/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	371	0	0	0	0.00
20/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	423	0	0	0	0.00
20/05/2011	R206 On 03-November-11			Bond Future	7.11	103.1694	103.1233	103.1694	0.00
20/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1471	2	1	2	0.00
20/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1552	2	2	2	0.00
20/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1393	1	1	1	0.00
20/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	222	0	0	0	0.00
20/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	184	0	0	0	0.00
20/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	201	0	0	0	0.00
20/05/2011	R206 On 02-February-12			Bond Future	7.24	100.9822	100.9340	100.9822	0.00
20/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1652	2	2	2	0.00
20/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1721	2	2	2	0.00
20/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1585	2	2	2	0.00
20/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	324	0	0	0	0.00
20/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	284	0	0	0	0.00
20/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	303	0	0	0	0.00
20/05/2011	R206 On 03-May-12			Bond Future	7.41	102.5185	102.4701	102.5185	0.00
20/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	869	1	1	1	0.00
20/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	824	1	1	1	0.00
20/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	916	1	1	1	0.00
20/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	701	1	1	1	0.00
20/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	765	1	1	1	0.00
20/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	732	1	1	1	0.00
20/05/2011	R207 On 04-August-11			Bond Future	8.38	93.7803	93.7575	93.7803	5,725.00
20/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	964	1	1	1	0.00
20/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	849	1	1	1	0.00
20/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1088	1	1	1	0.00
20/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1557	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	1894	2	2	2	0.00
20/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	1721	2	2	2	0.00
20/05/2011	R207 On 03-November-11			Bond Future	8.47	95.1798	95.1520	95.1798	600.00
20/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2828	3	3	3	0.00
20/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2658	3	3	3	0.00
20/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	3004	3	3	3	0.00
20/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1210	1	1	1	0.00
20/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1408	1	1	1	0.00
20/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1305	1	1	1	0.00
20/05/2011	R207 On 02-February-12			Bond Future	8.57	92.9927	92.9711	92.9927	0.00
20/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3971	4	4	4	0.00
20/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3801	4	4	4	0.00
20/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	4145	4	4	4	0.00
20/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1586	2	2	2	0.00
20/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1765	2	2	2	0.00
20/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1673	2	2	2	0.00
20/05/2011	R207 On 03-May-12			Bond Future	8.67	94.4092	94.3829	94.4092	0.00
20/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	3142	3	3	3	0.00
20/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3292	3	3	3	0.00
20/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2997	3	3	3	0.00
20/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	2861	3	3	3	0.00
20/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2633	3	3	3	0.00
20/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2744	3	3	3	0.00
20/05/2011	R208 On 04-August-11			Bond Future	8.39	91.7006	91.7067	91.7006	100.00
20/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	1007	1	1	1	0.00
20/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	1138	1	1	1	0.00
20/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	886	1	1	1	0.00
20/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2067	2	2	2	0.00
20/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	1704	2	2	2	0.00
20/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	1880	2	2	2	0.00
20/05/2011	R208 On 03-November-11			Bond Future	8.48	89.6691	89.6750	89.6691	5,998.00
20/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	3052	3	3	3	0.00
20/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	3239	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2872	3	3	3	0.00
20/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1562	2	2	2	0.00
20/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1350	1	1	1	0.00
20/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1452	1	1	1	0.00
20/05/2011	R208 On 02-February-12			Bond Future	8.56	91.0453	91.0453	91.0453	0.00
20/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	4260	4	4	4	0.00
20/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4446	4	4	4	0.00
20/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	4077	4	4	4	0.00
20/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	1870	2	2	2	0.00
20/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1681	2	2	2	0.00
20/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	1774	2	2	2	0.00
20/05/2011	R208 On 03-May-12			Bond Future	8.66	89.0309	89.0366	89.0309	0.00
20/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	4246	4	4	4	0.00
20/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	4069	4	4	4	0.00
20/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4426	4	4	4	0.00
20/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2228	2	2	2	0.00
20/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2421	2	2	2	0.00
20/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2322	2	2	2	0.00
20/05/2011	R209 On 04-August-11			Bond Future	8.73	76.7744	77.3089	76.7744	0.00
20/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1163	1	1	1	0.00
20/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1314	1	1	1	0.00
20/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9872	9	10	9	0.00
20/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	1023	1	1	1	0.00
20/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3308	4	3	4	0.00
20/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	46	0	0	0	0.00
20/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	2764	3	3	3	0.00
20/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3029	3	3	3	0.00
20/05/2011	R209 On 03-November-11			Bond Future	8.79	74.7666	75.3104	74.7666	1,318.00
20/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2805	3	3	3	0.00
20/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2615	2	3	2	0.00
20/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	3003	3	3	3	0.00
20/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	2916	3	3	3	0.00
20/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3326	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3115	3	3	3	0.00
20/05/2011	R209 On 02-February-12			Bond Future	8.85	75.9128	76.4658	75.9128	0.00
20/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4428	4	4	4	0.00
20/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	4218	4	4	4	0.00
20/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4644	4	5	4	0.00
20/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3095	3	3	3	0.00
20/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3433	4	3	4	0.00
20/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3260	4	3	4	0.00
20/05/2011	R209 On 03-May-12			Bond Future	8.91	73.9247	74.4864	73.9247	0.00
20/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4681	4	5	4	0.00
20/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4888	5	5	5	0.00
20/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4481	4	4	4	0.00
20/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4188	4	4	4	0.00
20/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	3832	4	4	4	0.00
20/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4005	4	4	4	0.00
20/05/2011	R210 On 04-August-11			Bond Future	130.45	130.0773	130.4475	130.0773	425.00
20/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	24447	24	24	24	0.00
20/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	24497	24	24	24	0.00
20/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	24397	24	24	24	0.00
20/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 04-August-11			Bond Future	1.18	107.0217	107.0327	107.0217	0.00
20/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1730	2	2	2	0.00
20/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1999	2	2	2	0.00
20/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1460	1	1	1	0.00
20/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 03-November-11			Bond Future	0.94	108.6140	108.6247	108.6140	539.00
20/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1639	2	2	2	0.00
20/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1900	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	1377	1	1	1	0.00
20/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 04-August-11			Bond Future	2.12	105.6741	105.9826	105.6741	2,772.00
20/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	3617	3	4	3	0.00
20/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	3152	3	3	3	0.00
20/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	4080	4	4	4	0.00
20/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 03-November-11			Bond Future	2.01	107.2511	107.5659	107.2511	240.00
20/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	4577	4	5	4	0.00
20/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	5030	5	5	5	0.00
20/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	4121	4	4	4	0.00
20/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 04-August-11			Bond Future	8.74	86.4748	86.9373	86.4748	0.00
20/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	6808	7	7	7	0.00
20/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	5899	6	6	6	0.00
20/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	6352	7	6	7	0.00
20/05/2011	R213 On 03-November-11			Bond Future	8.81	84.2194	84.6916	84.2194	0.00
20/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	859	1	1	1	0.00
20/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	48	1	0	1	0.00
20/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	452	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2011	R213 On 02-February-12			Bond Future	8.88	85.5074	85.9888	85.5074	0.00
20/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	974	0	1	0	0.00
20/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	1362	1	1	1	0.00
20/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	583	0	1	0	0.00
20/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-May-12			Bond Future	8.95	83.2720	83.7547	83.2720	0.00
20/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	2334	2	2	2	0.00
20/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	2707	2	3	2	0.00
20/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1958	1	2	1	0.00
20/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
20/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
20/05/2011	TRT1 On 04-August-11			Index Future	351.11	350.8340	351.1100	350.8340	100.00
20/05/2011	TRT1 On 03-November-11			Index Future	355.82	355.5360	355.8170	355.5360	0.00