



Derivatives Monthly Statistics Report

For April 2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	AL7T On 05-May-11			Index Future	371.48	369.7690	371.4770	369.7690	30.00
01/04/2011	AL7T On 04-August-11			Index Future	376.79	375.0570	376.7900	375.0570	0.00
01/04/2011	ALBI On 05-May-11			Index Future	341.91	340.2660	341.9050	340.2660	1,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	ALBI On 04-August-11			Index Future	346.80	345.1320	346.7950	345.1320	0.00
01/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CRD1 On 05-May-11			Index Future	155.05	154.6120	155.0510	154.6120	2.00
01/04/2011	CRD1 On 04-August-11			Index Future	157.19	156.7440	157.1900	156.7440	0.00
01/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2011	GOVI On 05-May-11			GOVI	343.11	341.5520	343.1110	341.5520	205.00
01/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
01/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	58790	7	58790	7	0.00
01/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	58990	7	58990	7	0.00
01/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	58890	7	58890	7	0.00
01/04/2011	GOVI On 04-August-11			GOVI	348.02	346.4360	348.0190	346.4360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	190	0	190	0	0.00
01/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	90	0	90	0	0.00
01/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	290	0	290	0	0.00
01/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	2	0	2	0.00
01/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	2	0	2	0.00
01/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	2	0	2	0.00
01/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2011	IGOV On 05-May-11			Index Future	150.00	150.1460	149.9990	150.1460	61.00
01/04/2011	IGOV On 04-August-11			Index Future	152.15	152.2930	152.1450	152.2930	0.00
01/04/2011	ILBI On 05-May-11			Index Future	405.91	406.3400	405.9130	406.3400	336.00
01/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,001.00
01/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	3,001.00
01/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3400	5.6600	94.3400	3,890.00
01/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.77	94.2300	5.7700	94.2300	2,000.00
01/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.84	94.1600	5.8400	94.1600	0.00
01/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.97	94.0300	5.9700	94.0300	14,489.00
01/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	5,591.00
01/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	1,090.00
01/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	2,890.00
01/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.86	92.1400	7.8600	92.1400	44,710.00
01/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.20	91.8000	8.2000	91.8000	513.00
01/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.44	91.5600	8.4400	91.5600	0.00
01/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2011	OTH1 On 05-May-11			Index Future	335.03	332.9690	335.0310	332.9690	3.00
01/04/2011	OTH1 On 04-August-11			Index Future	339.82	337.7310	339.8230	337.7310	0.00
01/04/2011	R157 On 05-May-11			Bond Future	7.81	122.4263	7.8060	122.4263	2,405.00
01/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	445	0	445	0	0.00
01/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	541	0	541	0	0.00
01/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	361	0	361	0	0.00
01/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	288	0	288	0	0.00
01/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	928	1	928	1	0.00
01/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	795	1	795	1	0.00
01/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	566	1	566	1	0.00
01/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	674	1	674	1	0.00
01/04/2011	R157 On 04-August-11			Bond Future	7.96	124.1963	7.9610	124.1963	0.00
01/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	456	0	456	0	0.00
01/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	512	0	512	0	0.00
01/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	405	0	405	0	0.00
01/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2390	3	2390	3	0.00
01/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	2105	2	2105	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2245	2	2245	2	0.00
01/04/2011	R157 On 03-November-11			Bond Future	8.14	119.1484	8.1350	119.1484	3,694.00
01/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1770	2	1770	2	0.00
01/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1874	2	1874	2	0.00
01/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1671	2	1671	2	0.00
01/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1437	2	1437	2	0.00
01/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1282	1	1282	1	0.00
01/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1357	1	1357	1	0.00
01/04/2011	R157 On 02-February-12			Bond Future	8.33	120.8869	8.3320	120.8869	0.00
01/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2174	2	2174	2	0.00
01/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2272	2	2272	2	0.00
01/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2078	2	2078	2	0.00
01/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1683	2	1683	2	0.00
01/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1543	2	1543	2	0.00
01/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1612	2	1612	2	0.00
01/04/2011	R186 On 05-May-11			Bond Future	8.91	116.4149	8.9090	116.4149	28,849.00
01/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	837	1	837	1	0.00
01/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1009	1	1009	1	1.00
01/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	687	0	687	0	0.00
01/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	10	0	10	0	5,500.00
01/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	2624	3	2624	3	0.00
01/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	8801	10	8801	10	0.00
01/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	2013	3	2013	3	0.00
01/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	2307	3	2307	3	0.00
01/04/2011	R186 On 04-August-11			Bond Future	9.01	112.8047	9.0070	112.8047	0.00
01/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	705	1	705	1	0.00
01/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	626	0	626	0	0.00
01/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	793	1	793	1	0.00
01/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	7408	8	7408	8	0.00
01/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	8222	9	8222	9	0.00
01/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	7809	9	7809	9	0.00
01/04/2011	R186 On 03-November-11			Bond Future	9.11	114.4110	9.1060	114.4110	12,982.00
01/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	3667	3	3667	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
01/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3461	3	3461	3	0.00
01/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	3880	3	3880	3	0.00
01/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	4374	5	4374	5	0.00
01/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4845	5	4845	5	0.00
01/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4605	5	4605	5	0.00
01/04/2011	R186 On 02-February-12			Bond Future	9.21	110.7899	9.2070	110.7899	0.00
01/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4226	4	4226	4	0.00
01/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4029	4	4029	4	0.00
01/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4428	4	4428	4	0.00
01/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5793	6	5793	6	0.00
01/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	6276	7	6276	7	0.00
01/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	6031	7	6031	7	0.00
01/04/2011	R189 On 05-May-11			Bond Future	208.74	208.6965	208.7404	208.6965	0.00
01/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1440	1	1440	1	0.00
01/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1390	1	1390	1	0.00
01/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1490	1	1490	1	0.00
01/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11			Bond Future	231.50	231.0439	231.4975	231.0439	0.00
01/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	553	1	553	1	0.00
01/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	453	1	453	1	0.00
01/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	503	1	503	1	0.00
01/04/2011	R201 On 05-May-11			Bond Future	7.40	107.3900	7.4020	107.3900	484.00
01/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1175	1	1175	1	0.00
01/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1040	1	1040	1	0.00
01/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1315	1	1315	1	0.00
01/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	49	0	49	0	0.00
01/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	91	0	91	0	0.00
01/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	67	0	67	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R201 On 04-August-11			Bond Future	7.54	104.5307	7.5440	104.5307	0.00
01/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	464	0	464	0	0.00
01/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	519	0	519	0	0.00
01/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	414	0	414	0	0.00
01/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1448	2	1448	2	0.00
01/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1251	1	1251	1	0.00
01/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1347	1	1347	1	0.00
01/04/2011	R201 On 03-November-11			Bond Future	7.70	106.0135	7.7020	106.0135	0.00
01/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1617	2	1617	2	0.00
01/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1705	2	1705	2	0.00
01/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1530	1	1530	1	0.00
01/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	845	1	845	1	0.00
01/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	745	1	745	1	0.00
01/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	794	1	794	1	0.00
01/04/2011	R201 On 02-February-12			Bond Future	7.88	103.1529	7.8790	103.1529	0.00
01/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1868	2	1868	2	0.00
01/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1950	2	1950	2	0.00
01/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1787	2	1787	2	0.00
01/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	969	1	969	1	0.00
01/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	879	1	879	1	0.00
01/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	924	1	924	1	0.00
01/04/2011	R202 On 05-May-11			Bond Future	0.36	169.7576	0.3590	169.7576	10,539.00
01/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	43	41774	43	0.00
01/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	44	42802	44	0.00
01/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	42	40736	42	0.00
01/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R203 On 05-May-11			Bond Future	8.41	100.0492	8.4080	100.0492	517.00
01/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	378	0	378	0	0.00
01/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	466	0	466	0	0.00
01/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	303	0	303	0	0.00
01/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	1312	2	1312	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	988	1	988	1	0.00
01/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	1143	1	1143	1	0.00
01/04/2011	R203 On 04-August-11			Bond Future	8.55	101.4944	8.5450	101.4944	0.00
01/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	505	0	505	0	0.00
01/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	450	0	450	0	0.00
01/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	566	0	566	0	0.00
01/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2896	3	2896	3	0.00
01/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	3258	4	3258	4	0.00
01/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	3074	3	3074	3	0.00
01/04/2011	R203 On 03-November-11			Bond Future	8.69	98.7757	8.6920	98.7757	1,416.00
01/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1554	1	1554	1	0.00
01/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1454	1	1454	1	0.00
01/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1657	1	1657	1	0.00
01/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2293	3	2293	3	0.00
01/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2540	3	2540	3	0.00
01/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2415	3	2415	3	0.00
01/04/2011	R203 On 02-February-12			Bond Future	8.85	100.2143	8.8520	100.2143	0.00
01/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2234	2	2234	2	0.00
01/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2128	2	2128	2	0.00
01/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2343	2	2343	2	0.00
01/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2566	3	2566	3	0.00
01/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2780	3	2780	3	0.00
01/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2671	3	2671	3	0.00
01/04/2011	R204 On 05-May-11			Bond Future	8.55	99.5441	8.5520	99.5441	100.00
01/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	679	0	679	0	0.00
01/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	564	0	564	0	0.00
01/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	808	1	808	1	0.00
01/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	819	1	819	1	0.00
01/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	1118	1	1118	1	0.00
01/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	961	1	961	1	0.00
01/04/2011	R204 On 04-August-11			Bond Future	8.68	96.9523	8.6800	96.9523	0.00
01/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	445	0	445	0	0.00
01/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	501	0	501	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	393	0	393	0	0.00
01/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	4313	5	4313	5	0.00
01/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3872	4	3872	4	0.00
01/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	4090	4	4090	4	0.00
01/04/2011	R204 On 03-November-11			Bond Future	8.81	98.3279	8.8130	98.3279	1,876.00
01/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2162	2	2162	2	0.00
01/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2290	2	2290	2	0.00
01/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2039	2	2039	2	0.00
01/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2614	3	2614	3	0.00
01/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2356	3	2356	3	0.00
01/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2482	3	2482	3	0.00
01/04/2011	R204 On 02-February-12			Bond Future	8.95	95.7273	8.9520	95.7273	0.00
01/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3019	3	3019	3	0.00
01/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3152	3	3152	3	0.00
01/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	2890	3	2890	3	0.00
01/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2900	3	2900	3	0.00
01/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2674	3	2674	3	0.00
01/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2784	3	2784	3	0.00
01/04/2011	R206 On 05-May-11			Bond Future	7.10	103.2153	7.0990	103.2153	0.00
01/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	997	1	997	1	0.00
01/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1107	1	1107	1	0.00
01/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	890	1	890	1	0.00
01/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	45	0	45	0	0.00
01/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	23	0	23	0	0.00
01/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	32	0	32	0	0.00
01/04/2011	R206 On 04-August-11			Bond Future	7.25	100.9422	7.2540	100.9422	0.00
01/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	333	0	333	0	0.00
01/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	295	0	295	0	0.00
01/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	377	0	377	0	0.00
01/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	827	1	827	1	0.00
01/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	967	1	967	1	0.00
01/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	894	1	894	1	0.00
01/04/2011	R206 On 03-November-11			Bond Future	7.43	102.3738	7.4260	102.3738	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1159	1	1159	1	0.00
01/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1096	1	1096	1	0.00
01/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1224	1	1224	1	0.00
01/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	484	1	484	1	0.00
01/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	553	1	553	1	0.00
01/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	518	1	518	1	0.00
01/04/2011	R206 On 02-February-12			Bond Future	7.64	100.1037	7.6360	100.1037	0.00
01/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1287	1	1287	1	0.00
01/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1231	1	1231	1	0.00
01/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1344	1	1344	1	0.00
01/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	616	1	616	1	0.00
01/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	678	1	678	1	0.00
01/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	646	1	646	1	0.00
01/04/2011	R207 On 05-May-11			Bond Future	8.64	93.4790	8.6400	93.4790	1,020.00
01/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	509	0	509	0	0.00
01/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	413	0	413	0	0.00
01/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	619	0	619	0	0.00
01/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	1134	1	1134	1	0.00
01/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1504	2	1504	2	0.00
01/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	1311	2	1311	2	0.00
01/04/2011	R207 On 04-August-11			Bond Future	8.76	91.1915	8.7600	91.1915	0.00
01/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	698	1	698	1	0.00
01/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	776	1	776	1	0.00
01/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	625	1	625	1	0.00
01/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3794	4	3794	4	0.00
01/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	3369	4	3369	4	0.00
01/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3579	4	3579	4	0.00
01/04/2011	R207 On 03-November-11			Bond Future	8.88	92.4850	8.8780	92.4850	600.00
01/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2138	2	2138	2	0.00
01/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2267	2	2267	2	0.00
01/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2012	2	2012	2	0.00
01/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2978	3	2978	3	0.00
01/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2689	3	2689	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
01/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2831	3	2831	3	0.00
01/04/2011	R207 On 02-February-12			Bond Future	9.00	90.1932	9.0040	90.1932	0.00
01/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3057	3	3057	3	0.00
01/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3195	3	3195	3	0.00
01/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	2914	3	2914	3	0.00
01/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	3197	3	3197	3	0.00
01/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2955	3	2955	3	0.00
01/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	3078	3	3078	3	0.00
01/04/2011	R208 On 05-May-11			Bond Future	8.70	87.6250	8.6950	87.6250	190.00
01/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	433	0	433	0	0.00
01/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	533	0	533	0	0.00
01/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	347	0	347	0	0.00
01/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1832	2	1832	2	0.00
01/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1408	2	1408	2	0.00
01/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1612	2	1612	2	0.00
01/04/2011	R208 On 04-August-11			Bond Future	8.80	88.8898	8.8020	88.8898	120.00
01/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	671	1	671	1	0.00
01/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	748	1	748	1	0.00
01/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	599	1	599	1	0.00
01/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	4217	5	4217	5	0.00
01/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3752	4	3752	4	0.00
01/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3981	4	3981	4	0.00
01/04/2011	R208 On 03-November-11			Bond Future	8.91	86.7550	8.9130	86.7550	5,604.00
01/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2136	2	2136	2	0.00
01/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2006	2	2006	2	0.00
01/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2271	2	2271	2	0.00
01/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2920	3	2920	3	0.00
01/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	3234	3	3234	3	0.00
01/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	3074	3	3074	3	0.00
01/04/2011	R208 On 02-February-12			Bond Future	9.03	88.0245	9.0270	88.0245	0.00
01/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3187	3	3187	3	0.00
01/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3045	3	3045	3	0.00
01/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3332	3	3332	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
01/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	3204	3	3204	3	0.00
01/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3476	4	3476	4	0.00
01/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3338	4	3338	4	0.00
01/04/2011	R209 On 05-May-11			Bond Future	8.97	73.0584	8.9700	73.0584	21,100.00
01/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	157	0	157	0	0.00
01/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	117	0	117	0	0.00
01/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	206	0	206	0	0.00
01/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	3563	4	3563	4	0.00
01/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	4310	5	4310	5	0.00
01/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3930	5	3930	5	0.00
01/04/2011	R209 On 04-August-11			Bond Future	9.05	74.1169	9.0460	74.1169	0.00
01/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	951	1	951	1	0.00
01/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1056	1	1056	1	0.00
01/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	7761	7	7761	7	0.00
01/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	853	1	853	1	0.00
01/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5621	6	5621	6	0.00
01/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	418	1	418	1	0.00
01/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4989	6	4989	6	0.00
01/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	5300	6	5300	6	0.00
01/04/2011	R209 On 03-November-11			Bond Future	9.12	72.0227	9.1220	72.0227	1,033.00
01/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2236	2	2236	2	0.00
01/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2387	2	2387	2	0.00
01/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2094	2	2094	2	0.00
01/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	5372	6	5372	6	0.00
01/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4867	5	4867	5	0.00
01/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	5113	6	5113	6	0.00
01/04/2011	R209 On 02-February-12			Bond Future	9.20	73.0696	9.1990	73.0696	0.00
01/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3660	3	3660	3	0.00
01/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	3833	3	3833	3	0.00
01/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3491	3	3491	3	0.00
01/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	5370	6	5370	6	0.00
01/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4948	5	4948	5	0.00
01/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	5155	6	5155	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R210 On 05-May-11			Bond Future	125.35	125.6860	125.3517	125.6860	278.00
01/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	598	0	598	0	0.00
01/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	698	0	698	0	0.00
01/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	648	0	648	0	0.00
01/04/2011	R211 On 05-May-11			Bond Future	1.67	105.2029	1.6680	105.2029	539.00
01/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2596	3	2596	3	0.00
01/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	2867	3	2867	3	0.00
01/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2324	2	2324	2	0.00
01/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11			Bond Future	2.43	103.9565	2.4340	103.9565	2,532.00
01/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2262	2	2262	2	0.00
01/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1289	1	1289	1	0.00
01/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1774	2	1774	2	0.00
01/04/2011	R213 On 05-May-11			Bond Future	9.04	81.9057	9.0380	81.9057	0.00
01/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	9238	10	9238	10	0.00
01/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	8325	9	8325	9	0.00
01/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8780	10	8780	10	0.00
01/04/2011	R213 On 04-August-11			Bond Future	9.12	83.0921	9.1220	83.0921	0.00
01/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8942	10	8942	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9850	11	9850	11	0.00
01/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	9394	10	9394	10	0.00
01/04/2011	R213 On 03-November-11			Bond Future	9.21	80.7323	9.2090	80.7323	0.00
01/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	4005	5	4005	5	0.00
01/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	3195	4	3195	4	0.00
01/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	3599	4	3599	4	0.00
01/04/2011	R213 On 02-February-12			Bond Future	9.30	81.9069	9.2990	81.9069	0.00
01/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
01/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	2670	3	2670	3	0.00
01/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1891	3	1891	3	0.00
01/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	2279	3	2279	3	0.00
01/04/2011	TRT1 On 05-May-11			Index Future	338.93	337.4400	338.9330	337.4400	100.00
01/04/2011	TRT1 On 04-August-11			Index Future	343.61	342.0930	343.6070	342.0930	0.00
04/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	1409 On 28-February-41			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
04/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	AL7T On 05-May-11			Index Future	373.77	371.4770	373.7720	371.4770	30.00
04/04/2011	AL7T On 04-August-11			Index Future	379.12	376.7900	379.1220	376.7900	0.00
04/04/2011	ALBI On 05-May-11			Index Future	343.76	341.9050	343.7550	341.9050	1,070.00
04/04/2011	ALBI On 04-August-11			Index Future	348.68	346.7950	348.6760	346.7950	0.00
04/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CRD1 On 05-May-11			Index Future	155.58	155.0510	155.5750	155.0510	2.00
04/04/2011	CRD1 On 04-August-11			Index Future	157.72	157.1900	157.7210	157.1900	0.00
04/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	GOVI On 05-May-11			GOVI	344.90	343.1110	344.8950	343.1110	205.00
04/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	41150	6	41150	6	0.00
04/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	40950	6	40950	6	0.00
04/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	41050	6	41050	6	0.00
04/04/2011	GOVI On 04-August-11			GOVI	349.83	348.0190	349.8320	348.0190	0.00
04/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	18320	0	18320	0	0.00
04/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	18420	0	18420	0	0.00
04/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	18220	0	18220	0	0.00
04/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
04/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
04/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2011	IGOV On 05-May-11			Index Future	150.21	149.9990	150.2130	149.9990	61.00
04/04/2011	IGOV On 04-August-11			Index Future	152.36	152.1450	152.3640	152.1450	0.00
04/04/2011	ILBI On 05-May-11			Index Future	406.31	405.9130	406.3130	405.9130	336.00
04/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4000	5.5940	94.4000	2,001.00
04/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.63	94.3700	5.6260	94.3700	3,001.00
04/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3400	5.6570	94.3400	3,890.00
04/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2300	5.7330	94.2300	2,000.00
04/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1600	5.8200	94.1600	0.00
04/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.94	94.0300	5.9350	94.0300	14,700.00
04/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.6100	6.3760	93.6100	5,591.00
04/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.91	93.0600	6.9090	93.0600	1,090.00
04/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.42	92.5500	7.4150	92.5500	2,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1400	7.8110	92.1400	44,710.00
04/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.16	91.8000	8.1580	91.8000	513.00
04/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.49	91.5600	8.4900	91.5600	0.00
04/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
04/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/04/2011	OTH1 On 05-May-11			Index Future	337.24	335.0310	337.2400	335.0310	3.00
04/04/2011	OTH1 On 04-August-11			Index Future	342.07	339.8230	342.0670	339.8230	0.00
04/04/2011	R157 On 05-May-11			Bond Future	7.74	122.6836	7.7380	122.6836	2,405.00
04/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	553	0	553	0	0.00
04/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	666	1	666	1	0.00
04/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	453	0	453	0	0.00
04/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	365	0	365	0	0.00
04/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	727	1	727	1	0.00
04/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	609	1	609	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	412	1	412	1	0.00
04/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	504	1	504	1	0.00
04/04/2011	R157 On 04-August-11			Bond Future	7.89	124.4573	7.8870	124.4573	0.00
04/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	525	0	525	0	0.00
04/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	588	1	588	1	0.00
04/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	468	0	468	0	0.00
04/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2168	2	2168	2	0.00
04/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1896	2	1896	2	0.00
04/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2029	2	2029	2	0.00
04/04/2011	R157 On 03-November-11			Bond Future	8.06	119.4146	8.0550	119.4146	3,694.00
04/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1922	2	1922	2	0.00
04/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1817	2	1817	2	0.00
04/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2031	2	2031	2	0.00
04/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1150	1	1150	1	0.00
04/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1294	1	1294	1	0.00
04/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1220	1	1220	1	0.00
04/04/2011	R157 On 02-February-12			Bond Future	8.25	121.1551	8.2450	121.1551	0.00
04/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2331	2	2331	2	0.00
04/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2231	2	2231	2	0.00
04/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2433	2	2433	2	0.00
04/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1411	2	1411	2	0.00
04/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1543	2	1543	2	0.00
04/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1476	2	1476	2	0.00
04/04/2011	R186 On 05-May-11			Bond Future	8.83	117.2978	8.8270	117.2978	28,849.00
04/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1066	1	1066	1	0.00
04/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1274	1	1274	1	1.00
04/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	882	1	882	1	0.00
04/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	13	0	13	0	5,500.00
04/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	2065	3	2065	3	0.00
04/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	8050	9	8050	9	0.00
04/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1524	2	1524	2	0.00
04/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1781	2	1781	2	0.00
04/04/2011	R186 On 04-August-11			Bond Future	8.92	113.7055	8.9220	113.7055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	830	1	830	1	0.00
04/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	931	1	931	1	0.00
04/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	739	1	739	1	0.00
04/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1041	0	1041	0	600.00
04/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2071	0	2071	0	200.00
04/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3115	0	3115	0	0.00
04/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7517	0	7517	0	0.00
04/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	778	0	778	0	600.00
04/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2862	0	2862	0	200.00
04/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	4109	0	4109	0	0.00
04/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7569	8	7569	8	0.00
04/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6404	0	6404	0	0.00
04/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6780	7	6780	7	0.00
04/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	7168	8	7168	8	0.00
04/04/2011	R186 On 03-November-11			Bond Future	9.02	115.3201	9.0180	115.3201	12,982.00
04/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4024	4	4024	4	0.00
04/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4251	4	4251	4	0.00
04/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3805	3	3805	3	0.00
04/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4412	5	4412	5	0.00
04/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3967	4	3967	4	0.00
04/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4184	5	4184	5	0.00
04/04/2011	R186 On 02-February-12			Bond Future	9.12	111.7148	9.1170	111.7148	0.00
04/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4574	4	4574	4	0.00
04/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4787	4	4787	4	0.00
04/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4366	4	4366	4	0.00
04/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5834	6	5834	6	0.00
04/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5373	6	5373	6	0.00
04/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5599	6	5599	6	0.00
04/04/2011	R189 On 05-May-11			Bond Future	208.79	208.7404	208.7850	208.7404	0.00
04/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1485	1	1485	1	0.00
04/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1435	1	1435	1	0.00
04/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1535	1	1535	1	0.00
04/04/2011	R189 On 05-May-11	207.25	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
04/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11			Bond Future	231.95	231.4975	231.9527	231.4975	0.00
04/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	3	0	3	0	0.00
04/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	97	1	97	1	0.00
04/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	47	1	47	1	0.00
04/04/2011	R201 On 05-May-11			Bond Future	7.36	107.5596	7.3550	107.5596	484.00
04/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1300	1	1300	1	0.00
04/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1159	1	1159	1	0.00
04/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1446	1	1446	1	0.00
04/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	30	0	30	0	0.00
04/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	59	0	59	0	0.00
04/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	42	0	42	0	0.00
04/04/2011	R201 On 04-August-11			Bond Future	7.49	104.7038	7.4920	104.7038	0.00
04/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	510	0	510	0	0.00
04/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	455	0	455	0	0.00
04/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	568	1	568	1	0.00
04/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1145	1	1145	1	0.00
04/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1334	1	1334	1	0.00
04/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1238	1	1238	1	0.00
04/04/2011	R201 On 03-November-11			Bond Future	7.64	106.1882	7.6440	106.1882	0.00
04/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1710	2	1710	2	0.00
04/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1620	2	1620	2	0.00
04/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1802	2	1802	2	0.00
04/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	681	1	681	1	0.00
04/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	773	1	773	1	0.00
04/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	726	1	726	1	0.00
04/04/2011	R201 On 02-February-12			Bond Future	7.82	103.3294	7.8170	103.3294	0.00
04/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1961	2	1961	2	0.00
04/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1878	2	1878	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
04/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2046	2	2046	2	0.00
04/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	816	1	816	1	0.00
04/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	901	1	901	1	0.00
04/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	858	1	858	1	0.00
04/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	0.3590	168.4338	10,539.00
04/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	42	41774	42	0.00
04/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	43	42802	43	0.00
04/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	41	40736	41	0.00
04/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R203 On 05-May-11			Bond Future	8.32	100.4724	8.3150	100.4724	517.00
04/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	519	0	519	0	0.00
04/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	631	0	631	0	0.00
04/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	421	0	421	0	0.00
04/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	981	1	981	1	0.00
04/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	704	1	704	1	0.00
04/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	835	1	835	1	0.00
04/04/2011	R203 On 04-August-11			Bond Future	8.45	101.9246	8.4470	101.9246	0.00
04/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	611	1	611	1	0.00
04/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	681	1	681	1	0.00
04/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	546	0	546	0	0.00
04/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2899	3	2899	3	0.00
04/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2555	3	2555	3	0.00
04/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2724	3	2724	3	0.00
04/04/2011	R203 On 03-November-11			Bond Future	8.59	99.2113	8.5890	99.2113	1,416.00
04/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1751	2	1751	2	0.00
04/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1863	2	1863	2	0.00
04/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1643	1	1643	1	0.00
04/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2269	3	2269	3	0.00
04/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2038	2	2038	2	0.00
04/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2151	2	2151	2	0.00
04/04/2011	R203 On 02-February-12			Bond Future	8.74	100.6575	8.7430	100.6575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2455	2	2455	2	0.00
04/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2571	2	2571	2	0.00
04/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2343	2	2343	2	0.00
04/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2528	3	2528	3	0.00
04/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2326	3	2326	3	0.00
04/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2425	3	2425	3	0.00
04/04/2011	R204 On 05-May-11			Bond Future	8.46	100.0186	8.4550	100.0186	100.00
04/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	906	1	906	1	0.00
04/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	763	1	763	1	0.00
04/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1063	1	1063	1	0.00
04/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	547	1	547	1	0.00
04/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	790	1	790	1	0.00
04/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	661	1	661	1	0.00
04/04/2011	R204 On 04-August-11			Bond Future	8.58	97.4325	8.5780	97.4325	0.00
04/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	545	0	545	0	0.00
04/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	485	0	485	0	0.00
04/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	611	1	611	1	0.00
04/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3446	4	3446	4	0.00
04/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3869	4	3869	4	0.00
04/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3654	4	3654	4	0.00
04/04/2011	R204 On 03-November-11			Bond Future	8.71	98.8128	8.7050	98.8128	1,876.00
04/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2425	2	2425	2	0.00
04/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2292	2	2292	2	0.00
04/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2563	2	2563	2	0.00
04/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2080	2	2080	2	0.00
04/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2318	3	2318	3	0.00
04/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2196	2	2196	2	0.00
04/04/2011	R204 On 02-February-12			Bond Future	8.84	96.2252	8.8400	96.2252	0.00
04/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3304	3	3304	3	0.00
04/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3168	3	3168	3	0.00
04/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3444	3	3444	3	0.00
04/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2415	3	2415	3	0.00
04/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2627	3	2627	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2519	3	2519	3	0.00
04/04/2011	R206 On 05-May-11			Bond Future	7.06	103.3314	7.0610	103.3314	0.00
04/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1077	1	1077	1	0.00
04/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1190	1	1190	1	0.00
04/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	966	1	966	1	0.00
04/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	29	0	29	0	0.00
04/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	14	0	14	0	0.00
04/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	20	0	20	0	0.00
04/04/2011	R206 On 04-August-11			Bond Future	7.21	101.0609	7.2110	101.0609	0.00
04/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	361	0	361	0	0.00
04/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	407	0	407	0	0.00
04/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	320	0	320	0	0.00
04/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	897	1	897	1	0.00
04/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	762	1	762	1	0.00
04/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	827	1	827	1	0.00
04/04/2011	R206 On 03-November-11			Bond Future	7.38	102.4949	7.3780	102.4949	0.00
04/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1215	1	1215	1	0.00
04/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1282	1	1282	1	0.00
04/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1150	1	1150	1	0.00
04/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	512	1	512	1	0.00
04/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	447	0	447	0	0.00
04/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	478	1	478	1	0.00
04/04/2011	R206 On 02-February-12			Bond Future	7.58	100.2256	7.5820	100.2256	0.00
04/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1342	1	1342	1	0.00
04/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1400	1	1400	1	0.00
04/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1285	1	1285	1	0.00
04/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	637	1	637	1	0.00
04/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	576	1	576	1	0.00
04/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	606	1	606	1	0.00
04/04/2011	R207 On 05-May-11			Bond Future	8.55	93.9163	8.5470	93.9163	1,020.00
04/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	686	1	686	1	0.00
04/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	564	0	564	0	0.00
04/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	824	1	824	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	807	1	807	1	0.00
04/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1123	2	1123	2	0.00
04/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	956	1	956	1	0.00
04/04/2011	R207 On 04-August-11			Bond Future	8.66	91.6332	8.6630	91.6332	0.00
04/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	834	1	834	1	0.00
04/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	751	1	751	1	0.00
04/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	924	1	924	1	0.00
04/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2978	3	2978	3	0.00
04/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3381	4	3381	4	0.00
04/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3176	4	3176	4	0.00
04/04/2011	R207 On 03-November-11			Bond Future	8.78	92.9362	8.7770	92.9362	600.00
04/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2386	2	2386	2	0.00
04/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2251	2	2251	2	0.00
04/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2525	2	2525	2	0.00
04/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2400	3	2400	3	0.00
04/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2670	3	2670	3	0.00
04/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2533	3	2533	3	0.00
04/04/2011	R207 On 02-February-12			Bond Future	8.90	90.6523	8.8990	90.6523	0.00
04/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3334	3	3334	3	0.00
04/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3184	3	3184	3	0.00
04/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3480	3	3480	3	0.00
04/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2688	3	2688	3	0.00
04/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2916	3	2916	3	0.00
04/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2803	3	2803	3	0.00
04/04/2011	R208 On 05-May-11			Bond Future	8.60	87.9957	8.6030	87.9957	190.00
04/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	588	0	588	0	0.00
04/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	715	1	715	1	0.00
04/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	477	0	477	0	0.00
04/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1408	2	1408	2	0.00
04/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1036	1	1036	1	0.00
04/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1213	2	1213	2	0.00
04/04/2011	R208 On 04-August-11			Bond Future	8.71	89.2692	8.7060	89.2692	120.00
04/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	804	1	804	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	893	1	893	1	0.00
04/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	721	1	721	1	0.00
04/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3775	4	3775	4	0.00
04/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3332	4	3332	4	0.00
04/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3550	4	3550	4	0.00
04/04/2011	R208 On 03-November-11			Bond Future	8.81	87.1368	8.8130	87.1368	5,604.00
04/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2390	2	2390	2	0.00
04/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2535	2	2535	2	0.00
04/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2250	2	2250	2	0.00
04/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2904	3	2904	3	0.00
04/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2610	3	2610	3	0.00
04/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2754	3	2754	3	0.00
04/04/2011	R208 On 02-February-12			Bond Future	8.92	88.4081	8.9230	88.4081	0.00
04/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3477	3	3477	3	0.00
04/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3630	3	3630	3	0.00
04/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3327	3	3327	3	0.00
04/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3175	3	3175	3	0.00
04/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2920	3	2920	3	0.00
04/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3045	3	3045	3	0.00
04/04/2011	R209 On 05-May-11			Bond Future	8.88	73.7619	8.8840	73.7619	21,100.00
04/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	214	0	214	0	0.00
04/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	161	0	161	0	0.00
04/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	280	0	280	0	0.00
04/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2969	4	2969	4	0.00
04/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3686	4	3686	4	0.00
04/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3319	4	3319	4	0.00
04/04/2011	R209 On 04-August-11			Bond Future	8.96	74.8256	8.9570	74.8256	0.00
04/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1116	1	1116	1	0.00
04/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1235	1	1235	1	0.00
04/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8353	8	8353	8	0.00
04/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1004	1	1004	1	0.00
04/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5090	6	5090	6	0.00
04/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	329	0	329	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4487	5	4487	5	0.00
04/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4783	5	4783	5	0.00
04/04/2011	R209 On 03-November-11			Bond Future	9.03	72.7436	9.0300	72.7436	1,033.00
04/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2497	2	2497	2	0.00
04/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2342	2	2342	2	0.00
04/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2660	2	2660	2	0.00
04/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4445	5	4445	5	0.00
04/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4925	5	4925	5	0.00
04/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4679	5	4679	5	0.00
04/04/2011	R209 On 02-February-12			Bond Future	9.10	73.8024	9.1040	73.8024	0.00
04/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3984	4	3984	4	0.00
04/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3805	3	3805	3	0.00
04/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4167	4	4167	4	0.00
04/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4574	5	4574	5	0.00
04/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4976	5	4976	5	0.00
04/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4772	5	4772	5	0.00
04/04/2011	R210 On 05-May-11			Bond Future	125.36	125.3517	125.3597	125.3517	278.00
04/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	590	1	590	1	0.00
04/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	690	1	690	1	0.00
04/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	640	1	640	1	0.00
04/04/2011	R211 On 05-May-11			Bond Future	1.64	105.2084	1.6370	105.2084	539.00
04/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2769	3	2769	3	0.00
04/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2497	2	2497	2	0.00
04/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3040	3	3040	3	0.00
04/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11			Bond Future	2.43	103.7175	2.4330	103.7175	2,532.00
04/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1279	1	1279	1	0.00
04/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2253	2	2253	2	0.00
04/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1765	2	1765	2	0.00
04/04/2011	R213 On 05-May-11			Bond Future	8.96	82.6980	8.9610	82.6980	0.00
04/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7719	8	7719	8	0.00
04/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8632	9	8632	9	0.00
04/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8174	9	8174	9	0.00
04/04/2011	R213 On 04-August-11			Bond Future	9.04	83.8948	9.0430	83.8948	0.00
04/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9238	10	9238	10	0.00
04/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8330	9	8330	9	0.00
04/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8782	9	8782	9	0.00
04/04/2011	R213 On 03-November-11			Bond Future	9.13	81.5450	9.1270	81.5450	0.00
04/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3380	4	3380	4	0.00
04/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2569	3	2569	3	0.00
04/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2973	4	2973	4	0.00
04/04/2011	R213 On 02-February-12			Bond Future	9.22	82.7358	9.2150	82.7358	0.00
04/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
04/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	2039	3	2039	3	0.00
04/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1261	2	1261	2	0.00
04/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1648	2	1648	2	0.00
04/04/2011	TRT1 On 05-May-11			Index Future	340.71	338.9330	340.7120	338.9330	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	TRT1 On 04-August-11			Index Future	345.41	343.6070	345.4120	343.6070	0.00
05/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	AL7T On 05-May-11			Index Future	373.60	373.7720	373.6030	373.7720	30.00
05/04/2011	AL7T On 04-August-11			Index Future	378.95	379.1220	378.9520	379.1220	0.00
05/04/2011	ALBI On 05-May-11			Index Future	343.79	343.7550	343.7870	343.7550	1,070.00
05/04/2011	ALBI On 04-August-11			Index Future	348.71	348.6760	348.7090	348.6760	0.00
05/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C203 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
05/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CRD1 On 05-May-11			Index Future	155.57	155.5750	155.5710	155.5750	2.00
05/04/2011	CRD1 On 04-August-11			Index Future	157.72	157.7210	157.7170	157.7210	0.00
05/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2011	GOVI On 05-May-11			GOVI	344.88	344.8950	344.8750	344.8950	205.00
05/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	41150	4	41150	4	0.00
05/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	41350	4	41350	4	0.00
05/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	41250	4	41250	4	0.00
05/04/2011	GOVI On 04-August-11			GOVI	349.81	349.8320	349.8120	349.8320	0.00
05/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	18120	2	18120	2	0.00
05/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	18020	2	18020	2	0.00
05/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	18220	2	18220	2	0.00
05/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
05/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
05/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2011	IGOV On 05-May-11			Index Future	150.21	150.2130	150.2090	150.2130	63.00
05/04/2011	IGOV On 04-August-11			Index Future	152.36	152.3640	152.3600	152.3640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	ILBI On 05-May-11			Index Future	406.28	406.3130	406.2820	406.3130	336.00
05/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4060	5.5930	94.4060	2,001.00
05/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3740	5.6210	94.3740	3,001.00
05/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3430	5.6470	94.3430	3,890.00
05/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.73	94.2670	5.7290	94.2670	2,000.00
05/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.82	94.1800	5.8240	94.1800	0.00
05/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.95	94.0650	5.9520	94.0650	14,700.00
05/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.38	93.6240	6.3800	93.6240	5,591.00
05/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.90	93.0910	6.9040	93.0910	1,090.00
05/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.41	92.5850	7.4100	92.5850	2,890.00
05/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.81	92.1890	7.8070	92.1890	44,710.00
05/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.15	91.8420	8.1480	91.8420	513.00
05/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.48	91.5100	8.4830	91.5100	0.00
05/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
05/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
05/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
05/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
05/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
05/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
05/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/04/2011	OTH1 On 05-May-11			Index Future	337.55	337.2400	337.5530	337.2400	3.00
05/04/2011	OTH1 On 04-August-11			Index Future	342.39	342.0670	342.3860	342.0670	0.00
05/04/2011	R157 On 05-May-11			Bond Future	7.76	122.9621	7.7630	122.9621	2,405.00
05/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	493	1	493	1	0.00
05/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	600	1	600	1	0.00
05/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	318	0	318	0	0.00
05/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	399	0	399	0	0.00
05/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	657	1	657	1	0.00
05/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	782	1	782	1	0.00
05/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	449	0	449	0	0.00
05/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	546	1	546	1	0.00
05/04/2011	R157 On 04-August-11			Bond Future	7.91	124.7421	7.9140	124.7421	0.00
05/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	491	1	491	1	0.00
05/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	436	0	436	0	0.00
05/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	551	1	551	1	0.00
05/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1963	2	1963	2	0.00
05/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2240	2	2240	2	0.00
05/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2099	2	2099	2	0.00
05/04/2011	R157 On 03-November-11			Bond Future	8.08	119.7033	8.0830	119.7033	3,694.00
05/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1861	2	1861	2	0.00
05/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1967	2	1967	2	0.00
05/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1757	2	1757	2	0.00
05/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1336	1	1336	1	0.00
05/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1187	1	1187	1	0.00
05/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1260	1	1260	1	0.00
05/04/2011	R157 On 02-February-12			Bond Future	8.28	121.4477	8.2760	121.4477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2268	2	2268	2	0.00
05/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2369	2	2369	2	0.00
05/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2170	2	2170	2	0.00
05/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1586	2	1586	2	0.00
05/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1452	1	1452	1	0.00
05/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1517	1	1517	1	0.00
05/04/2011	R186 On 05-May-11			Bond Future	8.80	118.0522	8.8000	118.0522	28,849.00
05/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1153	1	1153	1	0.00
05/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1374	1	1374	1	1.00
05/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	14	0	14	0	5,500.00
05/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	956	1	956	1	0.00
05/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1889	2	1889	2	0.00
05/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7801	8	7801	8	0.00
05/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1374	2	1374	2	0.00
05/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1618	2	1618	2	0.00
05/04/2011	R186 On 04-August-11			Bond Future	8.90	114.4720	8.8950	114.4720	0.00
05/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	873	1	873	1	0.00
05/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	979	1	979	1	0.00
05/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	779	1	779	1	0.00
05/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1093	1	1093	1	600.00
05/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7712	8	7712	8	0.00
05/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2160	2	2160	2	200.00
05/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3233	3	3233	3	0.00
05/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2735	3	2735	3	200.00
05/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	728	1	728	1	600.00
05/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3953	4	3953	4	0.00
05/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7364	8	7364	8	0.00
05/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6210	6	6210	6	0.00
05/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6583	7	6583	7	0.00
05/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6966	7	6966	7	0.00
05/04/2011	R186 On 03-November-11			Bond Future	8.99	116.0979	8.9900	116.0979	12,982.00
05/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4143	4	4143	4	0.00
05/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3919	4	3919	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
05/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4374	4	4374	4	0.00
05/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3841	4	3841	4	0.00
05/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4276	4	4276	4	0.00
05/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4054	4	4054	4	0.00
05/04/2011	R186 On 02-February-12			Bond Future	9.09	112.4943	9.0870	112.4943	2,500.00
05/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4695	5	4695	5	0.00
05/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4483	4	4483	4	0.00
05/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4912	5	4912	5	0.00
05/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5236	5	5236	5	0.00
05/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5689	6	5689	6	0.00
05/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5459	6	5459	6	0.00
05/04/2011	R189 On 05-May-11			Bond Future	208.79	208.7850	208.7894	208.7850	0.00
05/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1489	1	1489	1	0.00
05/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1439	1	1439	1	0.00
05/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1539	2	1539	2	0.00
05/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11			Bond Future	231.97	231.9527	231.9660	231.9527	0.00
05/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	16	0	16	0	0.00
05/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	84	0	84	0	0.00
05/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	34	0	34	0	0.00
05/04/2011	R201 On 05-May-11			Bond Future	7.39	107.7103	7.3900	107.7103	484.00
05/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1197	1	1197	1	0.00
05/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1340	1	1340	1	0.00
05/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1058	1	1058	1	0.00
05/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	70	0	70	0	0.00
05/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	36	0	36	0	0.00
05/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	51	0	51	0	0.00
05/04/2011	R201 On 04-August-11			Bond Future	7.53	104.8593	7.5290	104.8593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	467	1	467	1	0.00
05/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	523	1	523	1	0.00
05/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	416	0	416	0	0.00
05/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1405	1	1405	1	0.00
05/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1210	1	1210	1	0.00
05/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1305	1	1305	1	0.00
05/04/2011	R201 On 03-November-11			Bond Future	7.69	106.3493	7.6850	106.3493	0.00
05/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1635	2	1635	2	0.00
05/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1725	2	1725	2	0.00
05/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1548	2	1548	2	0.00
05/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	815	1	815	1	0.00
05/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	718	1	718	1	0.00
05/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	765	1	765	1	0.00
05/04/2011	R201 On 02-February-12			Bond Future	7.86	103.4883	7.8620	103.4883	0.00
05/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1887	2	1887	2	0.00
05/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1970	2	1970	2	0.00
05/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1805	2	1805	2	0.00
05/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	944	1	944	1	0.00
05/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	856	1	856	1	0.00
05/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	899	1	899	1	0.00
05/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	0.3590	168.4338	10,539.00
05/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41774	42	41774	42	0.00
05/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42802	43	42802	43	0.00
05/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40736	41	40736	41	0.00
05/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R203 On 05-May-11			Bond Future	8.34	100.9220	8.3400	100.9220	517.00
05/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	459	1	459	1	0.00
05/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	368	0	368	0	0.00
05/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	563	1	563	1	0.00
05/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	757	1	757	1	0.00
05/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	1049	1	1049	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
05/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	896	1	896	1	0.00
05/04/2011	R203 On 04-August-11			Bond Future	8.47	102.3805	8.4720	102.3805	0.00
05/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	574	1	574	1	0.00
05/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	512	1	512	1	0.00
05/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	641	1	641	1	0.00
05/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2631	3	2631	3	0.00
05/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2981	3	2981	3	0.00
05/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2803	3	2803	3	0.00
05/04/2011	R203 On 03-November-11			Bond Future	8.62	99.6718	8.6150	99.6718	1,416.00
05/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1692	2	1692	2	0.00
05/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1586	2	1586	2	0.00
05/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1801	2	1801	2	0.00
05/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2093	2	2093	2	0.00
05/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2328	2	2328	2	0.00
05/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2209	2	2209	2	0.00
05/04/2011	R203 On 02-February-12			Bond Future	8.77	101.1247	8.7710	101.1247	0.00
05/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2390	2	2390	2	0.00
05/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2279	2	2279	2	0.00
05/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2504	3	2504	3	0.00
05/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2380	2	2380	2	0.00
05/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2584	3	2584	3	0.00
05/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2480	2	2480	2	0.00
05/04/2011	R204 On 05-May-11			Bond Future	8.47	100.5450	8.4690	100.5450	100.00
05/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	852	1	852	1	0.00
05/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1005	1	1005	1	0.00
05/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	713	1	713	1	0.00
05/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	816	1	816	1	0.00
05/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	566	1	566	1	0.00
05/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	684	1	684	1	0.00
05/04/2011	R204 On 04-August-11			Bond Future	8.59	97.9684	8.5920	97.9684	0.00
05/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	523	1	523	1	0.00
05/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	587	1	587	1	0.00
05/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	0	465	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
05/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3922	4	3922	4	0.00
05/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3496	3	3496	3	0.00
05/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3706	4	3706	4	0.00
05/04/2011	R204 On 03-November-11			Bond Future	8.72	99.3620	8.7200	99.3620	1,876.00
05/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2380	2	2380	2	0.00
05/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2516	3	2516	3	0.00
05/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2248	2	2248	2	0.00
05/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2350	2	2350	2	0.00
05/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2109	2	2109	2	0.00
05/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2227	2	2227	2	0.00
05/04/2011	R204 On 02-February-12			Bond Future	8.86	96.7757	8.8560	96.7757	0.00
05/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3255	3	3255	3	0.00
05/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3394	3	3394	3	0.00
05/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3120	3	3120	3	0.00
05/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2658	3	2658	3	0.00
05/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2444	2	2444	2	0.00
05/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2549	3	2549	3	0.00
05/04/2011	R206 On 05-May-11			Bond Future	7.08	103.4234	7.0810	103.4234	0.00
05/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1030	1	1030	1	0.00
05/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	920	1	920	1	0.00
05/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1143	1	1143	1	0.00
05/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	15	0	15	0	0.00
05/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	31	0	31	0	0.00
05/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	22	0	22	0	0.00
05/04/2011	R206 On 04-August-11			Bond Future	7.23	101.1555	7.2330	101.1555	0.00
05/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	341	0	341	0	0.00
05/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	302	0	302	0	0.00
05/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	386	0	386	0	0.00
05/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	790	1	790	1	0.00
05/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	927	1	927	1	0.00
05/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	855	1	855	1	0.00
05/04/2011	R206 On 03-November-11			Bond Future	7.40	102.5904	7.4020	102.5904	0.00
05/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1182	1	1182	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
05/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1118	1	1118	1	0.00
05/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1248	1	1248	1	0.00
05/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	461	0	461	0	0.00
05/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	528	1	528	1	0.00
05/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	493	0	493	0	0.00
05/04/2011	R206 On 02-February-12			Bond Future	7.61	100.3211	7.6100	100.3211	0.00
05/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1310	1	1310	1	0.00
05/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1253	1	1253	1	0.00
05/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1367	1	1367	1	0.00
05/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	593	1	593	1	0.00
05/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	654	1	654	1	0.00
05/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	623	1	623	1	0.00
05/04/2011	R207 On 05-May-11			Bond Future	8.56	94.4481	8.5560	94.4481	1,020.00
05/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	650	1	650	1	0.00
05/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	785	1	785	1	0.00
05/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	532	1	532	1	0.00
05/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1142	1	1142	1	0.00
05/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	819	1	819	1	0.00
05/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	972	1	972	1	0.00
05/04/2011	R207 On 04-August-11			Bond Future	8.67	92.1724	8.6720	92.1724	0.00
05/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	813	1	813	1	0.00
05/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	901	1	901	1	0.00
05/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	730	1	730	1	0.00
05/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3410	3	3410	3	0.00
05/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	3005	3	3005	3	0.00
05/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3205	3	3205	3	0.00
05/04/2011	R207 On 03-November-11			Bond Future	8.79	93.4825	8.7870	93.4825	600.00
05/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2353	2	2353	2	0.00
05/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2491	3	2491	3	0.00
05/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2219	2	2219	2	0.00
05/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2693	3	2693	3	0.00
05/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2421	2	2421	2	0.00
05/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2554	3	2554	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
05/04/2011	R207 On 02-February-12			Bond Future	8.91	91.2040	8.9090	91.2040	0.00
05/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3301	3	3301	3	0.00
05/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3445	3	3445	3	0.00
05/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3151	3	3151	3	0.00
05/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2935	3	2935	3	0.00
05/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2706	3	2706	3	0.00
05/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2823	3	2823	3	0.00
05/04/2011	R208 On 05-May-11			Bond Future	8.61	88.5496	8.6070	88.5496	190.00
05/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	565	1	565	1	0.00
05/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	456	0	456	0	0.00
05/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	691	1	691	1	0.00
05/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	1036	1	1036	1	0.00
05/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1411	1	1411	1	0.00
05/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1215	1	1215	1	0.00
05/04/2011	R208 On 04-August-11			Bond Future	8.71	89.8336	8.7100	89.8336	120.00
05/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	790	1	790	1	0.00
05/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	879	1	879	1	0.00
05/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	708	1	708	1	0.00
05/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3785	4	3785	4	0.00
05/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3342	3	3342	3	0.00
05/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3559	4	3559	4	0.00
05/04/2011	R208 On 03-November-11			Bond Future	8.82	87.7107	8.8170	87.7107	5,604.00
05/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2373	2	2373	2	0.00
05/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2233	2	2233	2	0.00
05/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2517	3	2517	3	0.00
05/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2615	3	2615	3	0.00
05/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2910	3	2910	3	0.00
05/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2760	3	2760	3	0.00
05/04/2011	R208 On 02-February-12			Bond Future	8.93	88.9904	8.9280	88.9904	0.00
05/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3457	3	3457	3	0.00
05/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3307	3	3307	3	0.00
05/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3609	4	3609	4	0.00
05/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2927	3	2927	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
05/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3183	3	3183	3	0.00
05/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3054	3	3054	3	0.00
05/04/2011	R209 On 05-May-11			Bond Future	8.86	74.4297	8.8630	74.4297	21,100.00
05/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	228	0	228	0	0.00
05/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	299	0	299	0	0.00
05/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	172	0	172	0	0.00
05/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3532	4	3532	4	0.00
05/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2824	3	2824	3	0.00
05/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3169	3	3169	3	0.00
05/04/2011	R209 On 04-August-11			Bond Future	8.94	75.5071	8.9350	75.5071	0.00
05/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1158	1	1158	1	0.00
05/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1281	1	1281	1	0.00
05/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1043	1	1043	1	0.00
05/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8502	8	8502	8	0.00
05/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	308	0	308	0	0.00
05/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4959	5	4959	5	0.00
05/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4363	4	4363	4	0.00
05/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4655	5	4655	5	0.00
05/04/2011	R209 On 03-November-11			Bond Future	9.01	73.4384	9.0080	73.4384	1,033.00
05/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2561	2	2561	2	0.00
05/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2727	3	2727	3	0.00
05/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2403	2	2403	2	0.00
05/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4818	5	4818	5	0.00
05/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4344	4	4344	4	0.00
05/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4576	5	4576	5	0.00
05/04/2011	R209 On 02-February-12			Bond Future	9.08	74.5099	9.0820	74.5099	0.00
05/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4060	4	4060	4	0.00
05/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4245	4	4245	4	0.00
05/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3878	4	3878	4	0.00
05/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4884	5	4884	5	0.00
05/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4487	5	4487	5	0.00
05/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4682	5	4682	5	0.00
05/04/2011	R210 On 05-May-11			Bond Future	125.37	125.3597	125.3671	125.3597	278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	583	1	583	1	0.00
05/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	683	1	683	1	0.00
05/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	633	1	633	1	0.00
05/04/2011	R211 On 05-May-11			Bond Future	1.64	105.3815	1.6360	105.3815	539.00
05/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2775	3	2775	3	0.00
05/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3045	3	3045	3	0.00
05/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2503	2	2503	2	0.00
05/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11			Bond Future	2.45	103.7270	2.4530	103.7270	2,532.00
05/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2444	2	2444	2	0.00
05/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1470	1	1470	1	0.00
05/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1956	2	1956	2	0.00
05/04/2011	R213 On 05-May-11			Bond Future	8.94	83.3040	8.9350	83.3040	0.00
05/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8426	9	8426	9	0.00
05/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7513	8	7513	8	0.00
05/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7967	8	7967	8	0.00
05/04/2011	R213 On 04-August-11			Bond Future	9.02	84.5069	9.0160	84.5069	0.00
05/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8119	8	8119	8	0.00
05/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9028	9	9028	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8572	9	8572	9	0.00
05/04/2011	R213 On 03-November-11			Bond Future	9.10	82.1705	9.1000	82.1705	0.00
05/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3172	3	3172	3	0.00
05/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2362	3	2362	3	0.00
05/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2765	3	2765	3	0.00
05/04/2011	R213 On 02-February-12			Bond Future	9.19	83.3663	9.1870	83.3663	0.00
05/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
05/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1827	2	1827	2	0.00
05/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1049	1	1049	1	0.00
05/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1437	2	1437	2	0.00
05/04/2011	TRT1 On 05-May-11			Index Future	340.74	340.7120	340.7350	340.7120	100.00
05/04/2011	TRT1 On 04-August-11			Index Future	345.44	345.4120	345.4360	345.4120	0.00
06/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	AL7T On 05-May-11			Index Future	374.99	373.6030	374.9920	373.6030	30.00
06/04/2011	AL7T On 04-August-11			Index Future	380.36	378.9520	380.3620	378.9520	0.00
06/04/2011	ALBI On 05-May-11			Index Future	344.79	343.7870	344.7930	343.7870	1,070.00
06/04/2011	ALBI On 04-August-11			Index Future	349.73	348.7090	349.7310	348.7090	0.00
06/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CRD1 On 05-May-11			Index Future	155.82	155.5710	155.8170	155.5710	2.00
06/04/2011	CRD1 On 04-August-11			Index Future	157.97	157.7170	157.9680	157.7170	0.00
06/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/04/2011	GOVI On 05-May-11			GOVI	345.82	344.8750	345.8230	344.8750	205.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	31670	4	31670	4	0.00
06/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	31870	4	31870	4	0.00
06/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	31770	4	31770	4	0.00
06/04/2011	GOVI On 04-August-11			GOVI	350.78	349.8120	350.7750	349.8120	0.00
06/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	27750	2	27750	2	0.00
06/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	27650	2	27650	2	0.00
06/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	27850	2	27850	2	0.00
06/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
06/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
06/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2011	IGOV On 05-May-11			Index Future	150.17	150.2090	150.1680	150.2090	63.00
06/04/2011	IGOV On 04-August-11			Index Future	152.32	152.3600	152.3180	152.3600	0.00
06/04/2011	ILBI On 05-May-11			Index Future	406.35	406.2820	406.3540	406.2820	336.00
06/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4070	5.5900	94.4070	2,001.00
06/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3790	5.6200	94.3790	3,001.00
06/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3530	5.6500	94.3530	3,890.00
06/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2710	5.7100	94.2710	2,000.00
06/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.79	94.1760	5.7900	94.1760	0.00
06/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.92	94.0480	5.9200	94.0480	14,700.00
06/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34	93.6200	6.3400	93.6200	5,591.00
06/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.0960	6.8400	93.0960	1,090.00
06/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.34	92.5900	7.3400	92.5900	2,890.00
06/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.74	92.1930	7.7400	92.1930	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.09	91.8520	8.0900	91.8520	513.00
06/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.34	91.5170	8.3400	91.5170	0.00
06/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
06/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
06/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2011	OTH1 On 05-May-11			Index Future	338.87	337.5530	338.8710	337.5530	3.00
06/04/2011	OTH1 On 04-August-11			Index Future	343.72	342.3860	343.7230	342.3860	0.00
06/04/2011	R157 On 05-May-11			Bond Future	7.74	122.8596	7.7380	122.8596	2,405.00
06/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	536	0	536	0	0.00
06/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	649	1	649	1	0.00
06/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	436	0	436	0	0.00
06/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	348	0	348	0	0.00
06/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	710	1	710	1	0.00
06/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	592	1	592	1	0.00
06/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	395	0	395	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
06/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	487	1	487	1	0.00
06/04/2011	R157 On 04-August-11			Bond Future	7.89	124.6381	7.8870	124.6381	0.00
06/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	517	0	517	0	0.00
06/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	580	1	580	1	0.00
06/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	461	0	461	0	0.00
06/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	243	0	243	0	1,320.00
06/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1850	0	1850	0	0.00
06/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	647	0	647	0	440.00
06/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	968	0	968	0	0.00
06/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1304	0	1304	0	440.00
06/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	651	0	651	0	1,320.00
06/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1760	0	1760	0	0.00
06/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2161	2	2161	2	0.00
06/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2929	0	2929	0	0.00
06/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1888	2	1888	2	0.00
06/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2021	2	2021	2	0.00
06/04/2011	R157 On 03-November-11			Bond Future	8.05	119.6022	8.0540	119.6022	3,684.00
06/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1917	2	1917	2	0.00
06/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2026	2	2026	2	0.00
06/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1812	2	1812	2	0.00
06/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1286	1	1286	1	0.00
06/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1141	1	1141	1	0.00
06/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1211	1	1211	1	0.00
06/04/2011	R157 On 02-February-12			Bond Future	8.25	121.3433	8.2450	121.3433	0.00
06/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2325	2	2325	2	0.00
06/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2427	2	2427	2	0.00
06/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2225	2	2225	2	0.00
06/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1537	2	1537	2	0.00
06/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1405	1	1405	1	0.00
06/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1470	2	1470	2	0.00
06/04/2011	R186 On 05-May-11			Bond Future	8.74	118.3023	8.7370	118.3023	29,349.00
06/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1415	1	1415	1	0.00
06/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1668	1	1668	1	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1187	1	1187	1	0.00
06/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	21	0	21	0	5,500.00
06/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1534	2	1534	2	0.00
06/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7221	8	7221	8	0.00
06/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1081	1	1081	1	0.00
06/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1294	2	1294	2	0.00
06/04/2011	R186 On 04-August-11			Bond Future	8.83	114.7170	8.8290	114.7170	0.00
06/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1002	1	1002	1	0.00
06/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1119	1	1119	1	0.00
06/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	896	1	896	1	0.00
06/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1245	1	1245	1	600.00
06/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8210	8	8210	8	0.00
06/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2409	2	2409	2	200.00
06/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3556	3	3556	3	0.00
06/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2455	3	2455	3	200.00
06/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	623	1	623	1	600.00
06/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3600	4	3600	4	0.00
06/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6879	7	6879	7	0.00
06/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5760	6	5760	6	0.00
06/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6120	7	6120	7	0.00
06/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6493	7	6493	7	0.00
06/04/2011	R186 On 03-November-11			Bond Future	8.92	116.3471	8.9220	116.3471	12,982.00
06/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4458	4	4458	4	0.00
06/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4223	4	4223	4	0.00
06/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4699	4	4699	4	0.00
06/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3558	4	3558	4	0.00
06/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3972	4	3972	4	0.00
06/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3760	4	3760	4	0.00
06/04/2011	R186 On 02-February-12			Bond Future	9.02	112.7559	9.0170	112.7559	2,500.00
06/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4999	5	4999	5	0.00
06/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4779	4	4779	4	0.00
06/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5224	5	5224	5	0.00
06/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4934	5	4934	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
06/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5371	6	5371	6	0.00
06/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5149	5	5149	5	0.00
06/04/2011	R189 On 05-May-11			Bond Future	208.80	208.7894	208.8019	208.7894	0.00
06/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1502	1	1502	1	0.00
06/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1552	2	1552	2	0.00
06/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1452	1	1452	1	0.00
06/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11			Bond Future	232.01	231.9660	232.0053	231.9660	0.00
06/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	5	0	5	0	0.00
06/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	55	0	55	0	0.00
06/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	45	0	45	0	0.00
06/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R201 On 05-May-11			Bond Future	7.37	107.5981	7.3650	107.5981	484.00
06/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1266	1	1266	1	0.00
06/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1124	1	1124	1	0.00
06/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1412	1	1412	1	0.00
06/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	28	0	28	0	0.00
06/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	56	0	56	0	0.00
06/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	40	0	40	0	0.00
06/04/2011	R201 On 04-August-11			Bond Future	7.50	104.7486	7.5030	104.7486	0.00
06/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	491	0	491	0	0.00
06/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	549	1	549	1	0.00
06/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	438	0	438	0	0.00
06/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1350	1	1350	1	0.00
06/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1159	1	1159	1	0.00
06/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1251	1	1251	1	0.00
06/04/2011	R201 On 03-November-11			Bond Future	7.66	106.2354	7.6560	106.2354	0.00
06/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1684	2	1684	2	0.00
06/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1775	2	1775	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
06/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1595	2	1595	2	0.00
06/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	782	1	782	1	0.00
06/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	687	1	687	1	0.00
06/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	733	1	733	1	0.00
06/04/2011	R201 On 02-February-12			Bond Future	7.83	103.3729	7.8310	103.3729	0.00
06/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1934	2	1934	2	0.00
06/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2018	2	2018	2	0.00
06/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1852	2	1852	2	0.00
06/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	911	1	911	1	0.00
06/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	824	1	824	1	0.00
06/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	867	1	867	1	0.00
06/04/2011	R202 On 05-May-11			Bond Future	0.36	168.4338	0.3580	168.4338	10,539.00
06/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41804	42	41804	42	0.00
06/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42832	43	42832	43	0.00
06/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40765	41	40765	41	0.00
06/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R203 On 05-May-11			Bond Future	8.29	100.8009	8.2850	100.8009	517.00
06/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	562	0	562	0	0.00
06/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	682	1	682	1	0.00
06/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	457	0	457	0	0.00
06/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	871	1	871	1	0.00
06/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	609	1	609	1	0.00
06/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	732	1	732	1	0.00
06/04/2011	R203 On 04-August-11			Bond Future	8.42	102.2639	8.4150	102.2639	0.00
06/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	644	1	644	1	0.00
06/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	576	1	576	1	0.00
06/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	718	1	718	1	0.00
06/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2442	3	2442	3	0.00
06/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2779	3	2779	3	0.00
06/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2607	3	2607	3	0.00
06/04/2011	R203 On 03-November-11			Bond Future	8.56	99.5553	8.5550	99.5553	1,416.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1816	2	1816	2	0.00
06/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1705	2	1705	2	0.00
06/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1930	2	1930	2	0.00
06/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1952	2	1952	2	0.00
06/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2178	2	2178	2	0.00
06/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2063	2	2063	2	0.00
06/04/2011	R203 On 02-February-12			Bond Future	8.71	101.0044	8.7070	101.0044	0.00
06/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2528	2	2528	2	0.00
06/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2413	2	2413	2	0.00
06/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2645	3	2645	3	0.00
06/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2245	2	2245	2	0.00
06/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2443	3	2443	3	0.00
06/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2343	2	2343	2	0.00
06/04/2011	R204 On 05-May-11			Bond Future	8.42	100.4688	8.4190	100.4688	100.00
06/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	994	1	994	1	0.00
06/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	839	1	839	1	0.00
06/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1163	1	1163	1	0.00
06/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	451	1	451	1	0.00
06/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	670	1	670	1	0.00
06/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	553	1	553	1	0.00
06/04/2011	R204 On 04-August-11			Bond Future	8.54	97.8947	8.5410	97.8947	0.00
06/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	582	1	582	1	0.00
06/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	651	1	651	1	0.00
06/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	518	0	518	0	0.00
06/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3706	4	3706	4	0.00
06/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3291	3	3291	3	0.00
06/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3496	4	3496	4	0.00
06/04/2011	R204 On 03-November-11			Bond Future	8.67	99.2855	8.6660	99.2855	1,876.00
06/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2521	2	2521	2	0.00
06/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2662	3	2662	3	0.00
06/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2384	2	2384	2	0.00
06/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2210	2	2210	2	0.00
06/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1979	2	1979	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
06/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2092	2	2092	2	0.00
06/04/2011	R204 On 02-February-12			Bond Future	8.80	96.6968	8.7990	96.6968	0.00
06/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3409	3	3409	3	0.00
06/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3551	3	3551	3	0.00
06/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3270	3	3270	3	0.00
06/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2527	3	2527	3	0.00
06/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2320	2	2320	2	0.00
06/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2421	3	2421	3	0.00
06/04/2011	R206 On 05-May-11			Bond Future	7.07	103.3750	7.0720	103.3750	0.00
06/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1049	1	1049	1	0.00
06/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1163	1	1163	1	0.00
06/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	938	1	938	1	0.00
06/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	27	0	27	0	0.00
06/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	13	0	13	0	0.00
06/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	19	0	19	0	0.00
06/04/2011	R206 On 04-August-11			Bond Future	7.22	101.1071	7.2230	101.1071	0.00
06/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	347	0	347	0	0.00
06/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	307	0	307	0	0.00
06/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	392	0	392	0	0.00
06/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	774	1	774	1	0.00
06/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	910	1	910	1	0.00
06/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	839	1	839	1	0.00
06/04/2011	R206 On 03-November-11			Bond Future	7.39	102.5426	7.3910	102.5426	0.00
06/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1261	1	1261	1	0.00
06/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1195	1	1195	1	0.00
06/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1130	1	1130	1	0.00
06/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	518	1	518	1	0.00
06/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	484	0	484	0	0.00
06/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	452	0	452	0	0.00
06/04/2011	R206 On 02-February-12			Bond Future	7.60	100.2715	7.5970	100.2715	0.00
06/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1323	1	1323	1	0.00
06/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1266	1	1266	1	0.00
06/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1381	1	1381	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
06/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	584	1	584	1	0.00
06/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	644	1	644	1	0.00
06/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	613	1	613	1	0.00
06/04/2011	R207 On 05-May-11			Bond Future	8.49	94.3964	8.4870	94.3964	1,020.00
06/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	827	1	827	1	0.00
06/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	686	1	686	1	0.00
06/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	984	1	984	1	0.00
06/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	622	1	622	1	0.00
06/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	900	1	900	1	0.00
06/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	752	1	752	1	0.00
06/04/2011	R207 On 04-August-11			Bond Future	8.60	92.1222	8.6000	92.1222	0.00
06/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	934	1	934	1	0.00
06/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1032	1	1032	1	0.00
06/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	843	1	843	1	0.00
06/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3121	3	3121	3	0.00
06/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2734	3	2734	3	0.00
06/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2923	3	2923	3	0.00
06/04/2011	R207 On 03-November-11			Bond Future	8.71	93.4282	8.7120	93.4282	600.00
06/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2557	2	2557	2	0.00
06/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2702	2	2702	2	0.00
06/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2416	2	2416	2	0.00
06/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2482	3	2482	3	0.00
06/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2223	2	2223	2	0.00
06/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2350	3	2350	3	0.00
06/04/2011	R207 On 02-February-12			Bond Future	8.83	91.1512	8.8300	91.1512	0.00
06/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3526	3	3526	3	0.00
06/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3677	3	3677	3	0.00
06/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3371	3	3371	3	0.00
06/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2738	3	2738	3	0.00
06/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2520	3	2520	3	0.00
06/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2630	3	2630	3	0.00
06/04/2011	R208 On 05-May-11			Bond Future	8.52	88.5254	8.5230	88.5254	190.00
06/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	771	1	771	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
06/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	925	1	925	1	0.00
06/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	634	0	634	0	0.00
06/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1080	1	1080	1	0.00
06/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	761	1	761	1	0.00
06/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	911	1	911	1	0.00
06/04/2011	R208 On 04-August-11			Bond Future	8.62	89.8100	8.6230	89.8100	120.00
06/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	940	1	940	1	0.00
06/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1040	1	1040	1	0.00
06/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	847	1	847	1	0.00
06/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3409	4	3409	4	0.00
06/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2988	3	2988	3	0.00
06/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3194	4	3194	4	0.00
06/04/2011	R208 On 03-November-11			Bond Future	8.73	87.6877	8.7270	87.6877	5,604.00
06/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2631	2	2631	2	0.00
06/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2481	2	2481	2	0.00
06/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2784	3	2784	3	0.00
06/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2362	3	2362	3	0.00
06/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2638	3	2638	3	0.00
06/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2498	3	2498	3	0.00
06/04/2011	R208 On 02-February-12			Bond Future	8.83	88.9623	8.8340	88.9623	0.00
06/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3744	3	3744	3	0.00
06/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3587	3	3587	3	0.00
06/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3903	4	3903	4	0.00
06/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2690	3	2690	3	0.00
06/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2933	3	2933	3	0.00
06/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2810	3	2810	3	0.00
06/04/2011	R209 On 05-May-11			Bond Future	8.81	74.5943	8.8100	74.5943	21,100.00
06/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	289	0	289	0	0.00
06/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	219	0	219	0	0.00
06/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	374	0	374	0	0.00
06/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2481	3	2481	3	0.00
06/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3161	4	3161	4	0.00
06/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2812	3	2812	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	R209 On 04-August-11			Bond Future	8.88	75.6772	8.8810	75.6772	0.00
06/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1282	1	1282	1	0.00
06/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1415	1	1415	1	0.00
06/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8880	9	8880	9	0.00
06/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1157	1	1157	1	0.00
06/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4653	5	4653	5	0.00
06/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	266	0	266	0	0.00
06/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4077	4	4077	4	0.00
06/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4359	5	4359	5	0.00
06/04/2011	R209 On 03-November-11			Bond Future	8.95	73.6061	8.9520	73.6061	1,033.00
06/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2742	3	2742	3	0.00
06/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2916	3	2916	3	0.00
06/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2577	2	2577	2	0.00
06/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4562	5	4562	5	0.00
06/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4103	4	4103	4	0.00
06/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4327	5	4327	5	0.00
06/04/2011	R209 On 02-February-12			Bond Future	9.03	74.6754	9.0250	74.6754	0.00
06/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4275	4	4275	4	0.00
06/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4466	4	4466	4	0.00
06/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4087	4	4087	4	0.00
06/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4661	5	4661	5	0.00
06/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4276	4	4276	4	0.00
06/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4466	5	4466	5	0.00
06/04/2011	R210 On 05-May-11			Bond Future	125.39	125.3671	125.3893	125.3671	278.00
06/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	561	1	561	1	0.00
06/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	661	1	661	1	0.00
06/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	611	1	611	1	0.00
06/04/2011	R211 On 05-May-11			Bond Future	1.63	105.3871	1.6330	105.3871	539.00
06/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2791	3	2791	3	0.00
06/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3062	3	3062	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
06/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2520	3	2520	3	0.00
06/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11			Bond Future	2.45	103.5362	2.4510	103.5362	2,532.00
06/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2425	2	2425	2	0.00
06/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1451	1	1451	1	0.00
06/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1936	2	1936	2	0.00
06/04/2011	R213 On 05-May-11			Bond Future	8.87	83.5101	8.8720	83.5101	0.00
06/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7923	8	7923	8	0.00
06/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7010	8	7010	8	0.00
06/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7465	8	7465	8	0.00
06/04/2011	R213 On 04-August-11			Bond Future	8.95	84.7177	8.9510	84.7177	0.00
06/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7608	8	7608	8	0.00
06/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8517	9	8517	9	0.00
06/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8061	9	8061	9	0.00
06/04/2011	R213 On 03-November-11			Bond Future	9.03	82.3781	9.0330	82.3781	0.00
06/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2654	3	2654	3	0.00
06/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1843	2	1843	2	0.00
06/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2247	3	2247	3	0.00
06/04/2011	R213 On 02-February-12			Bond Future	9.12	83.5781	9.1180	83.5781	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
06/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1302	2	1302	2	0.00
06/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	523	1	523	1	0.00
06/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	911	1	911	1	0.00
06/04/2011	TRT1 On 05-May-11			Index Future	341.69	340.7350	341.6900	340.7350	100.00
06/04/2011	TRT1 On 04-August-11			Index Future	346.41	345.4360	346.4060	345.4360	0.00
07/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	AL7T On 05-May-11			Index Future	375.43	374.9920	375.4280	374.9920	30.00
07/04/2011	AL7T On 04-August-11			Index Future	380.81	380.3620	380.8060	380.3620	0.00
07/04/2011	ALBI On 05-May-11			Index Future	345.12	344.7930	345.1220	344.7930	1,070.00
07/04/2011	ALBI On 04-August-11			Index Future	350.07	349.7310	350.0660	349.7310	0.00
07/04/2011	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
07/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	CRD1 On 05-May-11			Index Future	155.92	155.8170	155.9180	155.8170	2.00
07/04/2011	CRD1 On 04-August-11			Index Future	158.07	157.9680	158.0700	157.9680	0.00
07/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2011	GOVI On 05-May-11			GOVI	346.16	345.8230	346.1550	345.8230	205.00
07/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	28550	3	28550	3	0.00
07/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	28350	3	28350	3	0.00
07/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	28450	3	28450	3	0.00
07/04/2011	GOVI On 04-August-11			GOVI	351.11	350.7750	351.1130	350.7750	0.00
07/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	31130	3	31130	3	0.00
07/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	31230	3	31230	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
07/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	31030	3	31030	3	0.00
07/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
07/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
07/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2011	IGOV On 05-May-11			Index Future	150.22	150.1680	150.2160	150.1680	63.00
07/04/2011	IGOV On 04-August-11			Index Future	152.37	152.3180	152.3670	152.3180	0.00
07/04/2011	ILBI On 05-May-11			Index Future	406.59	406.3540	406.5850	406.3540	336.00
07/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4100	5.5930	94.4100	2,001.00
07/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.65	94.3800	5.6480	94.3800	3,001.00
07/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	3,890.00
07/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.71	94.2900	5.7090	94.2900	2,000.00
07/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.80	94.2100	5.7990	94.2100	0.00
07/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.0800	5.8930	94.0800	14,700.00
07/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.37	93.6600	6.3690	93.6600	5,591.00
07/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.84	93.1600	6.8350	93.1600	1,090.00
07/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.34	92.6600	7.3410	92.6600	2,890.00
07/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.76	92.2600	7.7640	92.2600	44,710.00
07/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.13	91.9100	8.1260	91.9100	513.00
07/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.32	91.6600	8.3200	91.6600	0.00
07/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2011	OTH1 On 05-May-11			Index Future	339.18	338.8710	339.1840	338.8710	3.00
07/04/2011	OTH1 On 04-August-11			Index Future	344.04	343.7230	344.0420	343.7230	0.00
07/04/2011	R157 On 05-May-11			Bond Future	7.74	122.9621	7.7370	122.9621	2,405.00
07/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	529	1	529	1	0.00
07/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	643	1	643	1	0.00
07/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	341	0	341	0	0.00
07/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	429	0	429	0	0.00
07/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	581	1	581	1	0.00
07/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	699	1	699	1	0.00
07/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	385	0	385	0	0.00
07/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	476	0	476	0	0.00
07/04/2011	R157 On 04-August-11			Bond Future	7.89	124.7421	7.8860	124.7421	0.00
07/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	514	1	514	1	0.00
07/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	577	1	577	1	0.00
07/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	458	0	458	0	0.00
07/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	240	0	240	0	1,320.00
07/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	644	1	644	1	440.00
07/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	965	1	965	1	0.00
07/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1848	2	1848	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	645	1	645	1	1,320.00
07/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1297	1	1297	1	440.00
07/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1753	2	1753	2	0.00
07/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2154	2	2154	2	0.00
07/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2922	3	2922	3	0.00
07/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1881	2	1881	2	0.00
07/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2014	2	2014	2	0.00
07/04/2011	R157 On 03-November-11			Bond Future	8.05	119.7069	8.0530	119.7069	3,732.00
07/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1916	2	1916	2	0.00
07/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1810	2	1810	2	0.00
07/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2024	2	2024	2	0.00
07/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1136	1	1136	1	0.00
07/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1280	1	1280	1	0.00
07/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1207	1	1207	1	0.00
07/04/2011	R157 On 02-February-12			Bond Future	8.24	121.4477	8.2430	121.4477	0.00
07/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2326	2	2326	2	0.00
07/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2226	2	2226	2	0.00
07/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2428	2	2428	2	0.00
07/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1400	1	1400	1	0.00
07/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1531	2	1531	2	0.00
07/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1464	1	1464	1	0.00
07/04/2011	R186 On 05-May-11			Bond Future	8.73	118.8888	8.7260	118.8888	29,349.00
07/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1446	1	1446	1	0.00
07/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1704	2	1704	2	1.00
07/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	20	0	20	0	5,500.00
07/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1212	1	1212	1	0.00
07/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1456	2	1456	2	0.00
07/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7118	7	7118	7	0.00
07/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1015	1	1015	1	0.00
07/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1222	1	1222	1	0.00
07/04/2011	R186 On 04-August-11			Bond Future	8.82	115.3194	8.8180	115.3194	0.00
07/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1017	1	1017	1	0.00
07/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1135	1	1135	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	909	1	909	1	0.00
07/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1264	1	1264	1	600.00
07/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2443	2	2443	2	200.00
07/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3601	4	3601	4	0.00
07/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8289	8	8289	8	0.00
07/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	602	1	602	1	600.00
07/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2399	2	2399	2	200.00
07/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3533	4	3533	4	0.00
07/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6791	7	6791	7	0.00
07/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5678	6	5678	6	0.00
07/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6036	6	6036	6	0.00
07/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6407	6	6407	6	0.00
07/04/2011	R186 On 03-November-11			Bond Future	8.91	116.9556	8.9100	116.9556	12,982.00
07/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4507	4	4507	4	0.00
07/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4750	5	4750	5	0.00
07/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4271	4	4271	4	0.00
07/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3912	4	3912	4	0.00
07/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3501	4	3501	4	0.00
07/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3702	4	3702	4	0.00
07/04/2011	R186 On 02-February-12			Bond Future	9.01	113.3699	9.0050	113.3699	2,500.00
07/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5045	5	5045	5	0.00
07/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5272	5	5272	5	0.00
07/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4824	5	4824	5	0.00
07/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5311	5	5311	5	0.00
07/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4876	5	4876	5	0.00
07/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5089	5	5089	5	0.00
07/04/2011	R189 On 05-May-11			Bond Future	208.73	208.8019	208.7281	208.8019	0.00
07/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1428	2	1428	2	0.00
07/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1378	1	1378	1	0.00
07/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1478	2	1478	2	0.00
07/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R197 On 05-May-11			Bond Future	232.02	232.0053	232.0187	232.0053	0.00
07/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	19	0	19	0	0.00
07/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	69	0	69	0	0.00
07/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	31	0	31	0	0.00
07/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R201 On 05-May-11			Bond Future	7.35	107.6783	7.3490	107.6783	484.00
07/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1310	1	1310	1	0.00
07/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1458	1	1458	1	0.00
07/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1166	1	1166	1	0.00
07/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	47	0	47	0	0.00
07/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	22	0	22	0	0.00
07/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	32	0	32	0	0.00
07/04/2011	R201 On 04-August-11			Bond Future	7.49	104.8264	7.4850	104.8264	0.00
07/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	508	0	508	0	0.00
07/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	453	0	453	0	0.00
07/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	567	1	567	1	0.00
07/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1123	1	1123	1	0.00
07/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1311	1	1311	1	0.00
07/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1215	1	1215	1	0.00
07/04/2011	R201 On 03-November-11			Bond Future	7.64	106.3160	7.6370	106.3160	45.00
07/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1715	2	1715	2	0.00
07/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1625	2	1625	2	0.00
07/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1807	2	1807	2	0.00
07/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	666	1	666	1	0.00
07/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	759	1	759	1	0.00
07/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	711	1	711	1	0.00
07/04/2011	R201 On 02-February-12			Bond Future	7.81	103.4524	7.8090	103.4524	0.00
07/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1968	2	1968	2	0.00
07/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1885	2	1885	2	0.00
07/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2053	2	2053	2	0.00
07/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	803	1	803	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	888	1	888	1	0.00
07/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	844	1	844	1	0.00
07/04/2011	R202 On 05-May-11			Bond Future	0.35	168.4631	0.3480	168.4631	10,539.00
07/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42097	42	42097	42	0.00
07/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43125	43	43125	43	0.00
07/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41058	41	41058	41	0.00
07/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R203 On 05-May-11			Bond Future	8.25	101.0676	8.2480	101.0676	517.00
07/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	638	1	638	1	0.00
07/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	522	0	522	0	0.00
07/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	769	1	769	1	0.00
07/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	516	1	516	1	0.00
07/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	756	1	756	1	0.00
07/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	628	1	628	1	0.00
07/04/2011	R203 On 04-August-11			Bond Future	8.38	102.5299	8.3760	102.5299	0.00
07/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	695	1	695	1	0.00
07/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	772	1	772	1	0.00
07/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	623	1	623	1	0.00
07/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2644	3	2644	3	0.00
07/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2314	2	2314	2	0.00
07/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2476	3	2476	3	0.00
07/04/2011	R203 On 03-November-11			Bond Future	8.51	99.8244	8.5140	99.8244	1,416.00
07/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1903	2	1903	2	0.00
07/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2021	2	2021	2	0.00
07/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1789	2	1789	2	0.00
07/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2078	2	2078	2	0.00
07/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1859	2	1859	2	0.00
07/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1966	2	1966	2	0.00
07/04/2011	R203 On 02-February-12			Bond Future	8.66	101.2796	8.6640	101.2796	0.00
07/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2622	3	2622	3	0.00
07/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2742	3	2742	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
07/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2505	2	2505	2	0.00
07/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2350	2	2350	2	0.00
07/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2157	2	2157	2	0.00
07/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2252	2	2252	2	0.00
07/04/2011	R204 On 05-May-11			Bond Future	8.39	100.7413	8.3930	100.7413	100.00
07/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1068	1	1068	1	0.00
07/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1245	1	1245	1	0.00
07/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	905	1	905	1	0.00
07/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	594	1	594	1	0.00
07/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	391	0	391	0	0.00
07/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	485	1	485	1	0.00
07/04/2011	R204 On 04-August-11			Bond Future	8.51	98.1638	8.5130	98.1638	0.00
07/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	614	1	614	1	0.00
07/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	547	1	547	1	0.00
07/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	686	1	686	1	0.00
07/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3178	3	3178	3	0.00
07/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3587	4	3587	4	0.00
07/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3379	3	3379	3	0.00
07/04/2011	R204 On 03-November-11			Bond Future	8.64	99.5613	8.6370	99.5613	1,876.00
07/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2597	3	2597	3	0.00
07/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2457	2	2457	2	0.00
07/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2740	3	2740	3	0.00
07/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1909	2	1909	2	0.00
07/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2135	2	2135	2	0.00
07/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2020	2	2020	2	0.00
07/04/2011	R204 On 02-February-12			Bond Future	8.77	96.9782	8.7680	96.9782	0.00
07/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3492	3	3492	3	0.00
07/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3351	3	3351	3	0.00
07/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3636	4	3636	4	0.00
07/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2251	2	2251	2	0.00
07/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2454	3	2454	3	0.00
07/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2351	2	2351	2	0.00
07/04/2011	R206 On 05-May-11			Bond Future	7.02	103.3968	7.0240	103.3968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1158	1	1158	1	0.00
07/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1044	1	1044	1	0.00
07/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1274	1	1274	1	0.00
07/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	8	0	8	0	0.00
07/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	17	0	17	0	0.00
07/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	11	0	11	0	0.00
07/04/2011	R206 On 04-August-11			Bond Future	7.17	101.1291	7.1690	101.1291	0.00
07/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	390	0	390	0	0.00
07/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	439	0	439	0	0.00
07/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	347	0	347	0	0.00
07/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	831	1	831	1	0.00
07/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	702	1	702	1	0.00
07/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	764	1	764	1	0.00
07/04/2011	R206 On 03-November-11			Bond Future	7.33	102.5645	7.3310	102.5645	0.00
07/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1271	1	1271	1	0.00
07/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1340	1	1340	1	0.00
07/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1205	1	1205	1	0.00
07/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	473	1	473	1	0.00
07/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	411	0	411	0	0.00
07/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	441	0	441	0	0.00
07/04/2011	R206 On 02-February-12			Bond Future	7.53	100.2945	7.5290	100.2945	0.00
07/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1398	1	1398	1	0.00
07/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1457	1	1457	1	0.00
07/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1339	1	1339	1	0.00
07/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	597	1	597	1	0.00
07/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	539	1	539	1	0.00
07/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	568	1	568	1	0.00
07/04/2011	R207 On 05-May-11			Bond Future	8.48	94.7932	8.4760	94.7932	1,020.00
07/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	847	1	847	1	0.00
07/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	1008	1	1008	1	0.00
07/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	702	1	702	1	0.00
07/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	852	1	852	1	0.00
07/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	582	1	582	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	709	1	709	1	0.00
07/04/2011	R207 On 04-August-11			Bond Future	8.59	92.5248	8.5880	92.5248	0.00
07/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	950	1	950	1	0.00
07/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	857	1	857	1	0.00
07/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1049	1	1049	1	0.00
07/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2683	3	2683	3	0.00
07/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3068	3	3068	3	0.00
07/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2872	3	2872	3	0.00
07/04/2011	R207 On 03-November-11			Bond Future	8.70	93.8362	8.6990	93.8362	600.00
07/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2588	3	2588	3	0.00
07/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2446	2	2446	2	0.00
07/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2735	3	2735	3	0.00
07/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2186	2	2186	2	0.00
07/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2441	2	2441	2	0.00
07/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2310	2	2310	2	0.00
07/04/2011	R207 On 02-February-12			Bond Future	8.82	91.5688	8.8180	91.5688	0.00
07/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3557	4	3557	4	0.00
07/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3401	3	3401	3	0.00
07/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3708	4	3708	4	0.00
07/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2487	3	2487	3	0.00
07/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2704	3	2704	3	0.00
07/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2598	3	2598	3	0.00
07/04/2011	R208 On 05-May-11			Bond Future	8.50	89.0349	8.5020	89.0349	190.00
07/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	819	1	819	1	0.00
07/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	675	1	675	1	0.00
07/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	980	1	980	1	0.00
07/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	688	1	688	1	0.00
07/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	993	1	993	1	0.00
07/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	831	1	831	1	0.00
07/04/2011	R208 On 04-August-11			Bond Future	8.60	90.3254	8.6010	90.3254	120.00
07/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	976	1	976	1	0.00
07/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1079	1	1079	1	0.00
07/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	880	1	880	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3311	3	3311	3	0.00
07/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2896	3	2896	3	0.00
07/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3099	3	3099	3	0.00
07/04/2011	R208 On 03-November-11			Bond Future	8.70	88.2082	8.7040	88.2082	5,604.00
07/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2695	3	2695	3	0.00
07/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2851	3	2851	3	0.00
07/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2543	2	2543	2	0.00
07/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2566	3	2566	3	0.00
07/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2295	2	2295	2	0.00
07/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2428	2	2428	2	0.00
07/04/2011	R208 On 02-February-12			Bond Future	8.81	89.4928	8.8100	89.4928	0.00
07/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3815	4	3815	4	0.00
07/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3977	4	3977	4	0.00
07/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3657	4	3657	4	0.00
07/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2867	3	2867	3	0.00
07/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2628	3	2628	3	0.00
07/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2745	3	2745	3	0.00
07/04/2011	R209 On 05-May-11			Bond Future	8.80	75.0122	8.7990	75.0122	21,100.00
07/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	293	0	293	0	0.00
07/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	380	0	380	0	0.00
07/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	221	0	221	0	0.00
07/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3076	3	3076	3	0.00
07/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2399	2	2399	2	0.00
07/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2729	3	2729	3	0.00
07/04/2011	R209 On 04-August-11			Bond Future	8.87	76.0973	8.8700	76.0973	0.00
07/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1301	1	1301	1	0.00
07/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1435	1	1435	1	0.00
07/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1174	1	1174	1	0.00
07/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8955	9	8955	9	0.00
07/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	255	0	255	0	0.00
07/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4584	5	4584	5	0.00
07/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4011	4	4011	4	0.00
07/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4292	4	4292	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
07/04/2011	R209 On 03-November-11			Bond Future	8.94	74.0359	8.9410	74.0359	1,033.00
07/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2773	3	2773	3	0.00
07/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2606	3	2606	3	0.00
07/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2948	3	2948	3	0.00
07/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4050	4	4050	4	0.00
07/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4507	5	4507	5	0.00
07/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4273	4	4273	4	0.00
07/04/2011	R209 On 02-February-12			Bond Future	9.01	75.1069	9.0130	75.1069	0.00
07/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4315	4	4315	4	0.00
07/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4126	4	4126	4	0.00
07/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4508	4	4508	4	0.00
07/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4227	4	4227	4	0.00
07/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4609	5	4609	5	0.00
07/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4414	4	4414	4	0.00
07/04/2011	R210 On 05-May-11			Bond Future	125.57	125.3893	125.5675	125.3893	278.00
07/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	383	1	383	1	0.00
07/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	483	1	483	1	0.00
07/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	433	1	433	1	0.00
07/04/2011	R211 On 05-May-11			Bond Future	1.63	105.4039	1.6320	105.4039	539.00
07/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2797	3	2797	3	0.00
07/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3068	3	3068	3	0.00
07/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2525	3	2525	3	0.00
07/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
07/04/2011	R212 On 05-May-11			Bond Future	2.46	103.5553	2.4600	103.5553	2,532.00
07/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2510	2	2510	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1537	1	1537	1	0.00
07/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	2022	2	2022	2	0.00
07/04/2011	R213 On 05-May-11			Bond Future	8.86	84.0130	8.8620	84.0130	0.00
07/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6930	7	6930	7	0.00
07/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7843	8	7843	8	0.00
07/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7384	7	7384	7	0.00
07/04/2011	R213 On 04-August-11			Bond Future	8.94	85.2286	8.9400	85.2286	0.00
07/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8430	9	8430	9	0.00
07/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7521	8	7521	8	0.00
07/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7974	8	7974	8	0.00
07/04/2011	R213 On 03-November-11			Bond Future	9.02	82.8967	9.0210	82.8967	0.00
07/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2560	3	2560	3	0.00
07/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1750	2	1750	2	0.00
07/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2153	2	2153	2	0.00
07/04/2011	R213 On 02-February-12			Bond Future	9.11	84.1037	9.1060	84.1037	0.00
07/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1210	1	1210	1	0.00
07/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	431	1	431	1	0.00
07/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	819	1	819	1	0.00
07/04/2011	TRT1 On 05-May-11			Index Future	342.06	341.6900	342.0570	341.6900	100.00
07/04/2011	TRT1 On 04-August-11			Index Future	346.78	346.4060	346.7790	346.4060	0.00
08/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	AL7T On 05-May-11			Index Future	376.42	375.4280	376.4210	375.4280	30.00
08/04/2011	AL7T On 04-August-11			Index Future	381.81	380.8060	381.8140	380.8060	0.00
08/04/2011	ALBI On 05-May-11			Index Future	346.45	345.1220	346.4470	345.1220	1,070.00
08/04/2011	ALBI On 04-August-11			Index Future	351.41	350.0660	351.4100	350.0660	0.00
08/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	CRD1 On 05-May-11			Index Future	156.24	155.9180	156.2420	155.9180	2.00
08/04/2011	CRD1 On 04-August-11			Index Future	158.40	158.0700	158.3990	158.0700	0.00
08/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2011	GOVI On 05-May-11			GOVI	347.35	346.1550	347.3460	346.1550	205.00
08/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
08/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
08/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
08/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	16440	3	16440	3	0.00
08/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	16640	3	16640	3	0.00
08/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	16540	3	16540	3	0.00
08/04/2011	GOVI On 04-August-11			GOVI	352.32	351.1130	352.3220	351.1130	0.00
08/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	43220	3	43220	3	0.00
08/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	43120	3	43120	3	0.00
08/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	43320	3	43320	3	0.00
08/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
08/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
08/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
08/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2011	IGOV On 05-May-11			Index Future	150.19	150.2160	150.1860	150.2160	63.00
08/04/2011	IGOV On 04-August-11			Index Future	152.34	152.3670	152.3380	152.3670	0.00
08/04/2011	ILBI On 05-May-11			Index Future	406.66	406.5850	406.6630	406.5850	336.00
08/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4070	5.5900	94.4070	2,001.00
08/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3520	5.6200	94.3520	3,001.00
08/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	3,890.00
08/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.70	94.2910	5.7000	94.2910	2,000.00
08/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.79	94.2010	5.7900	94.2010	0.00
08/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.90	94.1070	5.9000	94.1070	14,700.00
08/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.33	93.6310	6.3300	93.6310	5,591.00
08/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.1650	6.8100	93.1650	1,090.00
08/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.30	92.6590	7.3000	92.6590	2,890.00
08/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.2360	7.6900	92.2360	44,710.00
08/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.04	91.8740	8.0400	91.8740	513.00
08/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.30	91.6800	8.3000	91.6800	0.00
08/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
08/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
08/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2011	OTH1 On 05-May-11			Index Future	341.23	339.1840	341.2250	339.1840	3.00
08/04/2011	OTH1 On 04-August-11			Index Future	346.11	344.0420	346.1140	344.0420	0.00
08/04/2011	R157 On 05-May-11			Bond Future	7.71	122.9662	7.7050	122.9662	2,405.00
08/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	591	1	591	1	0.00
08/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	713	1	713	1	0.00
08/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	482	0	482	0	0.00
08/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	386	0	386	0	0.00
08/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	612	1	612	1	0.00
08/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	503	1	503	1	0.00
08/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	324	0	324	0	0.00
08/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	406	0	406	0	0.00
08/04/2011	R157 On 04-August-11			Bond Future	7.85	124.7459	7.8510	124.7459	0.00
08/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	552	1	552	1	0.00
08/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	617	1	617	1	0.00
08/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	492	0	492	0	0.00
08/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	261	0	261	0	1,320.00
08/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1935	2	1935	2	0.00
08/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	688	1	688	1	440.00
08/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1023	1	1023	1	0.00
08/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1220	1	1220	1	440.00
08/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	597	1	597	1	1,320.00
08/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1662	2	1662	2	0.00
08/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2053	2	2053	2	0.00
08/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2808	3	2808	3	0.00
08/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1786	2	1786	2	0.00
08/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1917	2	1917	2	0.00
08/04/2011	R157 On 03-November-11			Bond Future	8.02	119.7105	8.0150	119.7105	3,732.00
08/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1993	2	1993	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2104	2	2104	2	0.00
08/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1885	2	1885	2	0.00
08/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1218	1	1218	1	0.00
08/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1078	1	1078	1	0.00
08/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1146	1	1146	1	0.00
08/04/2011	R157 On 02-February-12			Bond Future	8.20	121.4545	8.2030	121.4545	0.00
08/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2402	2	2402	2	0.00
08/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2506	2	2506	2	0.00
08/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2300	2	2300	2	0.00
08/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1470	2	1470	2	0.00
08/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1343	1	1343	1	0.00
08/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1405	1	1405	1	0.00
08/04/2011	R186 On 05-May-11			Bond Future	8.63	118.9916	8.6340	118.9916	29,349.00
08/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1928	1	1928	1	0.00
08/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	2233	2	2233	2	1.00
08/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1645	1	1645	1	0.00
08/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	37	0	37	0	5,500.00
08/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1023	1	1023	1	0.00
08/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6269	7	6269	7	0.00
08/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	678	1	678	1	0.00
08/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	838	1	838	1	0.00
08/04/2011	R186 On 04-August-11			Bond Future	8.72	115.4202	8.7220	115.4202	0.00
08/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1240	1	1240	1	0.00
08/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1377	1	1377	1	0.00
08/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	1114	1	1114	1	0.00
08/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1525	1	1525	1	600.00
08/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	9050	8	9050	8	0.00
08/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2853	2	2853	2	200.00
08/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	4121	4	4121	4	0.00
08/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2034	2	2034	2	200.00
08/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	477	1	477	1	600.00
08/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3057	4	3057	4	0.00
08/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6110	7	6110	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5054	6	5054	6	0.00
08/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5392	6	5392	6	0.00
08/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5744	6	5744	6	0.00
08/04/2011	R186 On 03-November-11			Bond Future	8.81	117.0634	8.8120	117.0634	13,291.00
08/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4999	5	4999	5	0.00
08/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4747	4	4747	4	0.00
08/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	5257	5	5257	5	0.00
08/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3121	4	3121	4	0.00
08/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3501	4	3501	4	0.00
08/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3307	4	3307	4	0.00
08/04/2011	R186 On 02-February-12			Bond Future	8.90	113.4757	8.9030	113.4757	2,500.00
08/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5521	5	5521	5	0.00
08/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5287	5	5287	5	0.00
08/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5760	5	5760	5	0.00
08/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4459	5	4459	5	0.00
08/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4869	5	4869	5	0.00
08/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4660	5	4660	5	0.00
08/04/2011	R189 On 05-May-11			Bond Future	208.73	208.7281	208.7326	208.7281	0.00
08/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1433	1	1433	1	0.00
08/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1383	1	1383	1	0.00
08/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1483	1	1483	1	0.00
08/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R197 On 05-May-11			Bond Future	231.81	232.0187	231.8118	232.0187	0.00
08/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	238	0	238	0	0.00
08/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	138	0	138	0	0.00
08/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	188	0	188	0	0.00
08/04/2011	R201 On 05-May-11			Bond Future	7.32	107.7296	7.3220	107.7296	484.00
08/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1389	1	1389	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1242	1	1242	1	0.00
08/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1539	1	1539	1	0.00
08/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	17	0	17	0	0.00
08/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	36	0	36	0	0.00
08/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	25	0	25	0	0.00
08/04/2011	R201 On 04-August-11			Bond Future	7.46	104.8803	7.4560	104.8803	0.00
08/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	537	1	537	1	0.00
08/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	599	1	599	1	0.00
08/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	480	0	480	0	0.00
08/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1251	1	1251	1	0.00
08/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1068	1	1068	1	0.00
08/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1157	1	1157	1	0.00
08/04/2011	R201 On 03-November-11			Bond Future	7.60	106.3688	7.6040	106.3688	45.00
08/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1772	2	1772	2	0.00
08/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1865	2	1865	2	0.00
08/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1680	2	1680	2	0.00
08/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	722	1	722	1	0.00
08/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	632	1	632	1	0.00
08/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	677	1	677	1	0.00
08/04/2011	R201 On 02-February-12			Bond Future	7.77	103.5088	7.7740	103.5088	0.00
08/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2024	2	2024	2	0.00
08/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2110	2	2110	2	0.00
08/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1939	2	1939	2	0.00
08/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	852	1	852	1	0.00
08/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	770	1	770	1	0.00
08/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	810	1	810	1	0.00
08/04/2011	R202 On 05-May-11			Bond Future	0.35	168.7563	0.3480	168.7563	10,539.00
08/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42097	42	42097	42	0.00
08/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43125	43	43125	43	0.00
08/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41058	41	41058	41	0.00
08/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R202 On 05-May-11	2.05	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
08/04/2011	R203 On 05-May-11			Bond Future	8.21	101.2476	8.2120	101.2476	517.00
08/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	719	1	719	1	0.00
08/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	861	1	861	1	0.00
08/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	592	1	592	1	0.00
08/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	651	1	651	1	0.00
08/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	433	1	433	1	0.00
08/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	534	1	534	1	0.00
08/04/2011	R203 On 04-August-11			Bond Future	8.34	102.7124	8.3370	102.7124	0.00
08/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	748	1	748	1	0.00
08/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	672	1	672	1	0.00
08/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	830	1	830	1	0.00
08/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2189	2	2189	2	0.00
08/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2510	3	2510	3	0.00
08/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2346	2	2346	2	0.00
08/04/2011	R203 On 03-November-11			Bond Future	8.47	100.0089	8.4730	100.0089	1,633.00
08/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1993	2	1993	2	0.00
08/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1875	2	1875	2	0.00
08/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2114	2	2114	2	0.00
08/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1767	2	1767	2	0.00
08/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1979	2	1979	2	0.00
08/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1871	2	1871	2	0.00
08/04/2011	R203 On 02-February-12			Bond Future	8.62	101.4651	8.6210	101.4651	0.00
08/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2719	3	2719	3	0.00
08/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2599	3	2599	3	0.00
08/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2842	3	2842	3	0.00
08/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2071	2	2071	2	0.00
08/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2258	2	2258	2	0.00
08/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2163	2	2163	2	0.00
08/04/2011	R204 On 05-May-11			Bond Future	8.35	100.8834	8.3510	100.8834	100.00
08/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1205	1	1205	1	0.00
08/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	1029	1	1029	1	0.00
08/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1395	1	1395	1	0.00
08/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	311	0	311	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	488	1	488	1	0.00
08/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	392	0	392	0	0.00
08/04/2011	R204 On 04-August-11			Bond Future	8.47	98.3119	8.4690	98.3119	0.00
08/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	670	1	670	1	0.00
08/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	748	1	748	1	0.00
08/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	598	1	598	1	0.00
08/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3405	4	3405	4	0.00
08/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3006	3	3006	3	0.00
08/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3202	3	3202	3	0.00
08/04/2011	R204 On 03-November-11			Bond Future	8.59	99.7098	8.5910	99.7098	2,034.00
08/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2723	3	2723	3	0.00
08/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2871	3	2871	3	0.00
08/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2580	2	2580	2	0.00
08/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2022	2	2022	2	0.00
08/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1804	2	1804	2	0.00
08/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1910	2	1910	2	0.00
08/04/2011	R204 On 02-February-12			Bond Future	8.72	97.1317	8.7200	97.1317	0.00
08/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3626	3	3626	3	0.00
08/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3774	4	3774	4	0.00
08/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3482	3	3482	3	0.00
08/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2347	2	2347	2	0.00
08/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2151	2	2151	2	0.00
08/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2247	2	2247	2	0.00
08/04/2011	R206 On 05-May-11			Bond Future	7.00	103.5131	6.9970	103.5131	0.00
08/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1220	1	1220	1	0.00
08/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1337	1	1337	1	0.00
08/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1105	1	1105	1	0.00
08/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	13	0	13	0	0.00
08/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	5	0	5	0	0.00
08/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	8	0	8	0	0.00
08/04/2011	R206 On 04-August-11			Bond Future	7.14	101.2481	7.1390	101.2481	0.00
08/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	415	0	415	0	0.00
08/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	369	0	369	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	466	0	466	0	0.00
08/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	663	1	663	1	0.00
08/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	787	1	787	1	0.00
08/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	722	1	722	1	0.00
08/04/2011	R206 On 03-November-11			Bond Future	7.30	102.6839	7.2960	102.6839	0.00
08/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1317	1	1317	1	0.00
08/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1249	1	1249	1	0.00
08/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1386	1	1386	1	0.00
08/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	388	0	388	0	0.00
08/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	448	0	448	0	0.00
08/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	417	0	417	0	0.00
08/04/2011	R206 On 02-February-12			Bond Future	7.49	100.4149	7.4900	100.4149	0.00
08/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1441	1	1441	1	0.00
08/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1382	1	1382	1	0.00
08/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1502	1	1502	1	0.00
08/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	515	1	515	1	0.00
08/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	571	1	571	1	0.00
08/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	542	1	542	1	0.00
08/04/2011	R207 On 05-May-11			Bond Future	8.44	94.8567	8.4390	94.8567	1,020.00
08/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	951	1	951	1	0.00
08/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	794	1	794	1	0.00
08/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	1125	1	1125	1	0.00
08/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	485	1	485	1	0.00
08/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	730	1	730	1	0.00
08/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	599	1	599	1	0.00
08/04/2011	R207 On 04-August-11			Bond Future	8.55	92.5921	8.5500	92.5921	0.00
08/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	1017	1	1017	1	0.00
08/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1122	1	1122	1	0.00
08/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	920	1	920	1	0.00
08/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2917	3	2917	3	0.00
08/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2543	3	2543	3	0.00
08/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2725	3	2725	3	0.00
08/04/2011	R207 On 03-November-11			Bond Future	8.66	93.9072	8.6590	93.9072	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2700	3	2700	3	0.00
08/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2851	3	2851	3	0.00
08/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2554	2	2554	2	0.00
08/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2330	2	2330	2	0.00
08/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2083	2	2083	2	0.00
08/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2203	2	2203	2	0.00
08/04/2011	R207 On 02-February-12			Bond Future	8.78	91.6324	8.7760	91.6324	0.00
08/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3680	4	3680	4	0.00
08/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3834	4	3834	4	0.00
08/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3520	3	3520	3	0.00
08/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2600	3	2600	3	0.00
08/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2390	2	2390	2	0.00
08/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2498	3	2498	3	0.00
08/04/2011	R208 On 05-May-11			Bond Future	8.46	89.1628	8.4550	89.1628	190.00
08/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	957	1	957	1	0.00
08/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	1135	1	1135	1	0.00
08/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	795	1	795	1	0.00
08/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	826	1	826	1	0.00
08/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	556	1	556	1	0.00
08/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	682	1	682	1	0.00
08/04/2011	R208 On 04-August-11			Bond Future	8.55	90.4563	8.5530	90.4563	120.00
08/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	1067	1	1067	1	0.00
08/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1178	1	1178	1	0.00
08/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	964	1	964	1	0.00
08/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3108	3	3108	3	0.00
08/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2708	3	2708	3	0.00
08/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2904	3	2904	3	0.00
08/04/2011	R208 On 03-November-11			Bond Future	8.65	88.3418	8.6530	88.3418	5,899.00
08/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2849	3	2849	3	0.00
08/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2692	3	2692	3	0.00
08/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	3011	3	3011	3	0.00
08/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2158	2	2158	2	0.00
08/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2418	3	2418	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
08/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2285	2	2285	2	0.00
08/04/2011	R208 On 02-February-12			Bond Future	8.76	89.6289	8.7580	89.6289	0.00
08/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3981	4	3981	4	0.00
08/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3818	4	3818	4	0.00
08/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	4146	4	4146	4	0.00
08/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2501	3	2501	3	0.00
08/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2732	3	2732	3	0.00
08/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2615	3	2615	3	0.00
08/04/2011	R209 On 05-May-11			Bond Future	8.68	75.0995	8.6830	75.0995	21,100.00
08/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	505	0	505	0	0.00
08/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	394	0	394	0	0.00
08/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	636	0	636	0	0.00
08/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	1725	2	1725	2	0.00
08/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2319	3	2319	3	0.00
08/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2011	3	2011	3	0.00
08/04/2011	R209 On 04-August-11			Bond Future	8.75	76.1834	8.7500	76.1834	0.00
08/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1633	1	1633	1	0.00
08/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1791	1	1791	1	0.00
08/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	9834	9	9834	9	0.00
08/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1484	1	1484	1	0.00
08/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	3945	5	3945	5	0.00
08/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	184	0	184	0	0.00
08/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3417	4	3417	4	0.00
08/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	3675	4	3675	4	0.00
08/04/2011	R209 On 03-November-11			Bond Future	8.82	74.1208	8.8180	74.1208	1,118.00
08/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	3222	3	3222	3	0.00
08/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	3415	3	3415	3	0.00
08/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	3038	3	3038	3	0.00
08/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	3978	5	3978	5	0.00
08/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3557	4	3557	4	0.00
08/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	3762	4	3762	4	0.00
08/04/2011	R209 On 02-February-12			Bond Future	8.89	75.1983	8.8860	75.1983	0.00
08/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4839	4	4839	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	5046	5	5046	5	0.00
08/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4637	4	4637	4	0.00
08/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4141	5	4141	5	0.00
08/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	3786	4	3786	4	0.00
08/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	3960	4	3960	4	0.00
08/04/2011	R210 On 05-May-11			Bond Future	125.57	125.5675	125.5749	125.5675	278.00
08/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	375	0	375	0	0.00
08/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	475	0	475	0	0.00
08/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	425	0	425	0	0.00
08/04/2011	R211 On 05-May-11			Bond Future	1.63	105.4095	1.6320	105.4095	539.00
08/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2797	3	2797	3	0.00
08/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3068	3	3068	3	0.00
08/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2525	3	2525	3	0.00
08/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R212 On 05-May-11			Bond Future	2.43	103.4695	2.4290	103.4695	2,532.00
08/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1241	2	1241	2	0.00
08/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2215	3	2215	3	0.00
08/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1727	2	1727	2	0.00
08/04/2011	R213 On 05-May-11			Bond Future	8.76	84.0932	8.7600	84.0932	0.00
08/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7017	8	7017	8	0.00
08/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6104	7	6104	7	0.00
08/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	6559	7	6559	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	R213 On 04-August-11			Bond Future	8.84	85.3156	8.8350	85.3156	0.00
08/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	6684	8	6684	8	0.00
08/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	7593	8	7593	8	0.00
08/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7137	8	7137	8	0.00
08/04/2011	R213 On 03-November-11			Bond Future	8.91	82.9901	8.9140	82.9901	0.00
08/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	1720	3	1720	3	0.00
08/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	910	2	910	2	0.00
08/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1313	2	1313	2	0.00
08/04/2011	R213 On 02-February-12			Bond Future	9.00	84.1957	8.9950	84.1957	0.00
08/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	39	0	39	0	0.00
08/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	427	0	427	0	0.00
08/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	352	1	352	1	0.00
08/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
08/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	1	0	1	0.00
08/04/2011	TRT1 On 05-May-11			Index Future	349.10	342.0570	349.1020	342.0570	100.00
08/04/2011	TRT1 On 04-August-11			Index Future	353.92	346.7790	353.9220	346.7790	0.00
11/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	AL7T On 05-May-11			Index Future	375.18	376.4210	375.1790	376.4210	30.00
11/04/2011	AL7T On 04-August-11			Index Future	380.56	381.8140	380.5580	381.8140	0.00
11/04/2011	ALBI On 05-May-11			Index Future	345.25	346.4470	345.2540	346.4470	1,070.00
11/04/2011	ALBI On 04-August-11			Index Future	350.20	351.4100	350.2040	351.4100	0.00
11/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	CRD1 On 05-May-11			Index Future	155.93	156.2420	155.9280	156.2420	2.00
11/04/2011	CRD1 On 04-August-11			Index Future	158.08	158.3990	158.0810	158.3990	0.00
11/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2011	GOVI On 05-May-11			GOVI	346.20	347.3460	346.1960	347.3460	205.00
11/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	27940	2	27940	2	0.00
11/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	28140	2	28140	2	0.00
11/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	28040	2	28040	2	0.00
11/04/2011	GOVI On 04-August-11			GOVI	351.16	352.3220	351.1600	352.3220	0.00
11/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	31600	4	31600	4	0.00
11/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	31500	4	31500	4	0.00
11/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	31700	4	31700	4	0.00
11/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
11/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
11/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2011	IGOV On 05-May-11			Index Future	150.28	150.1860	150.2800	150.1860	63.00
11/04/2011	IGOV On 04-August-11			Index Future	152.44	152.3380	152.4350	152.3380	0.00
11/04/2011	ILBI On 05-May-11			Index Future	406.54	406.6630	406.5420	406.6630	336.00
11/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4100	5.5860	94.4100	2,001.00
11/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.62	94.3800	5.6160	94.3800	3,001.00
11/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.64	94.3500	5.6420	94.3500	3,890.00
11/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.70	94.3000	5.6980	94.3000	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.80	94.2100	5.8040	94.2100	0.00
11/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.91	94.1000	5.9140	94.1000	14,700.00
11/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.34	93.6700	6.3400	93.6700	5,591.00
11/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.1900	6.8150	93.1900	1,090.00
11/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.30	92.7000	7.2950	92.7000	2,890.00
11/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.71	92.3100	7.7070	92.3100	44,710.00
11/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.05	91.9600	8.0540	91.9600	513.00
11/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.39	91.7000	8.3860	91.7000	0.00
11/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
11/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
11/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
11/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
11/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/04/2011	OTH1 On 05-May-11			Index Future	339.80	341.2250	339.8040	341.2250	3.00
11/04/2011	OTH1 On 04-August-11			Index Future	344.68	346.1140	344.6750	346.1140	0.00
11/04/2011	R157 On 05-May-11			Bond Future	7.78	123.0975	7.7750	123.0975	2,405.00
11/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	415	1	415	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	518	1	518	1	0.00
11/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	326	0	326	0	0.00
11/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	250	0	250	0	0.00
11/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	763	1	763	1	0.00
11/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	634	1	634	1	0.00
11/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	416	0	416	0	0.00
11/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	517	0	517	0	0.00
11/04/2011	R157 On 04-August-11			Bond Future	7.93	124.8809	7.9260	124.8809	0.00
11/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	454	1	454	1	0.00
11/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	512	1	512	1	0.00
11/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	402	0	402	0	0.00
11/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	205	0	205	0	1,320.00
11/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1729	2	1729	2	0.00
11/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	575	1	575	1	440.00
11/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	878	1	878	1	0.00
11/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1364	1	1364	1	440.00
11/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	680	1	680	1	1,320.00
11/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1838	2	1838	2	0.00
11/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2252	2	2252	2	0.00
11/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	3041	3	3041	3	0.00
11/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1970	2	1970	2	0.00
11/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2108	2	2108	2	0.00
11/04/2011	R157 On 03-November-11			Bond Future	8.10	119.8480	8.0960	119.8480	3,732.00
11/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1812	2	1812	2	0.00
11/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1918	2	1918	2	0.00
11/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1710	2	1710	2	0.00
11/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1336	1	1336	1	0.00
11/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1185	1	1185	1	0.00
11/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1258	1	1258	1	0.00
11/04/2011	R157 On 02-February-12			Bond Future	8.29	121.5893	8.2920	121.5893	0.00
11/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2219	2	2219	2	0.00
11/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2319	3	2319	3	0.00
11/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2121	2	2121	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1591	1	1591	1	0.00
11/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1456	1	1456	1	0.00
11/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1522	1	1522	1	0.00
11/04/2011	R186 On 05-May-11			Bond Future	8.70	119.8572	8.7040	119.8572	29,349.00
11/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1460	2	1460	2	0.00
11/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1733	2	1733	2	1.00
11/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1214	2	1214	2	0.00
11/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	14	0	14	0	5,500.00
11/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1252	1	1252	1	0.00
11/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6905	6	6905	6	0.00
11/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	838	1	838	1	0.00
11/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1030	1	1030	1	0.00
11/04/2011	R186 On 04-August-11			Bond Future	8.79	116.3059	8.7940	116.3059	0.00
11/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1032	1	1032	1	0.00
11/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1154	1	1154	1	0.00
11/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	922	1	922	1	0.00
11/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1285	2	1285	2	600.00
11/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8449	9	8449	9	0.00
11/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2494	3	2494	3	200.00
11/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3680	4	3680	4	0.00
11/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2258	2	2258	2	200.00
11/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	541	0	541	0	600.00
11/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3364	3	3364	3	0.00
11/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6583	6	6583	6	0.00
11/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5479	5	5479	5	0.00
11/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5834	5	5834	5	0.00
11/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6201	6	6201	6	0.00
11/04/2011	R186 On 03-November-11			Bond Future	8.89	117.9501	8.8860	117.9501	13,291.00
11/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4588	5	4588	5	0.00
11/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4348	5	4348	5	0.00
11/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4834	5	4834	5	0.00
11/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3369	3	3369	3	0.00
11/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3773	4	3773	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3566	3	3566	3	0.00
11/04/2011	R186 On 02-February-12			Bond Future	8.98	114.3804	8.9800	114.3804	2,500.00
11/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5127	6	5127	6	0.00
11/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4903	5	4903	5	0.00
11/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5357	6	5357	6	0.00
11/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4740	4	4740	4	0.00
11/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5169	5	5169	5	0.00
11/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4950	5	4950	5	0.00
11/04/2011	R189 On 05-May-11			Bond Future	208.74	208.7326	208.7377	208.7326	0.00
11/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1438	1	1438	1	0.00
11/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1388	1	1388	1	0.00
11/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1488	1	1488	1	0.00
11/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R197 On 05-May-11			Bond Future	231.83	231.8118	231.8258	231.8118	0.00
11/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	224	0	224	0	0.00
11/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	124	0	124	0	0.00
11/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	174	0	174	0	0.00
11/04/2011	R201 On 05-May-11			Bond Future	7.39	107.8163	7.3920	107.8163	484.00
11/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1174	1	1174	1	0.00
11/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1031	1	1031	1	0.00
11/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1320	2	1320	2	0.00
11/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	22	0	22	0	0.00
11/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	49	0	49	0	0.00
11/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	34	0	34	0	0.00
11/04/2011	R201 On 04-August-11			Bond Future	7.53	104.9672	7.5320	104.9672	0.00
11/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	445	1	445	1	0.00
11/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	500	1	500	1	0.00
11/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	395	0	395	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1393	1	1393	1	0.00
11/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1196	1	1196	1	0.00
11/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1292	1	1292	1	0.00
11/04/2011	R201 On 03-November-11			Bond Future	7.69	106.4607	7.6870	106.4607	45.00
11/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1616	2	1616	2	0.00
11/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1706	2	1706	2	0.00
11/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1529	2	1529	2	0.00
11/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	802	1	802	1	0.00
11/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	704	1	704	1	0.00
11/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	751	1	751	1	0.00
11/04/2011	R201 On 02-February-12			Bond Future	7.87	103.5986	7.8660	103.5986	0.00
11/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1868	2	1868	2	0.00
11/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1950	2	1950	2	0.00
11/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1786	2	1786	2	0.00
11/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	935	1	935	1	0.00
11/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	846	1	846	1	0.00
11/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	890	1	890	1	0.00
11/04/2011	R202 On 05-May-11			Bond Future	0.35	168.7563	0.3480	168.7563	10,539.00
11/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42097	42	42097	42	0.00
11/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43125	43	43125	43	0.00
11/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41058	41	41058	41	0.00
11/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R203 On 05-May-11			Bond Future	8.28	101.4230	8.2810	101.4230	517.00
11/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	513	1	513	1	0.00
11/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	634	1	634	1	0.00
11/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	408	1	408	1	0.00
11/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	803	1	803	1	0.00
11/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	542	0	542	0	0.00
11/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	664	1	664	1	0.00
11/04/2011	R203 On 04-August-11			Bond Future	8.41	102.8952	8.4110	102.8952	0.00
11/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	624	1	624	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	557	1	557	1	0.00
11/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	697	1	697	1	0.00
11/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2403	2	2403	2	0.00
11/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2741	3	2741	3	0.00
11/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2569	2	2569	2	0.00
11/04/2011	R203 On 03-November-11			Bond Future	8.55	100.1937	8.5500	100.1937	1,633.00
11/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1804	2	1804	2	0.00
11/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1693	2	1693	2	0.00
11/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1919	2	1919	2	0.00
11/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1919	2	1919	2	0.00
11/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2144	2	2144	2	0.00
11/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2029	2	2029	2	0.00
11/04/2011	R203 On 02-February-12			Bond Future	8.70	101.6509	8.7030	101.6509	0.00
11/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2517	3	2517	3	0.00
11/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2401	3	2401	3	0.00
11/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2634	3	2634	3	0.00
11/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2217	2	2217	2	0.00
11/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2414	2	2414	2	0.00
11/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2315	2	2315	2	0.00
11/04/2011	R204 On 05-May-11			Bond Future	8.41	101.1134	8.4060	101.1134	100.00
11/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	971	1	971	1	0.00
11/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	811	1	811	1	0.00
11/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1147	1	1147	1	0.00
11/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	364	0	364	0	0.00
11/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	571	0	571	0	0.00
11/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	459	0	459	0	0.00
11/04/2011	R204 On 04-August-11			Bond Future	8.53	98.5453	8.5260	98.5453	0.00
11/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	574	1	574	1	0.00
11/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	644	1	644	1	0.00
11/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	510	1	510	1	0.00
11/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3619	3	3619	3	0.00
11/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3204	3	3204	3	0.00
11/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3408	3	3408	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R204 On 03-November-11			Bond Future	8.65	99.9460	8.6510	99.9460	2,034.00
11/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2536	3	2536	3	0.00
11/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2678	3	2678	3	0.00
11/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2397	3	2397	3	0.00
11/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2146	2	2146	2	0.00
11/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1919	2	1919	2	0.00
11/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2031	2	2031	2	0.00
11/04/2011	R204 On 02-February-12			Bond Future	8.78	97.3699	8.7830	97.3699	0.00
11/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3430	4	3430	4	0.00
11/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3574	4	3574	4	0.00
11/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3290	3	3290	3	0.00
11/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2468	2	2468	2	0.00
11/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2263	2	2263	2	0.00
11/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2363	2	2363	2	0.00
11/04/2011	R206 On 05-May-11			Bond Future	7.07	103.5786	7.0680	103.5786	0.00
11/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1052	1	1052	1	0.00
11/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1167	1	1167	1	0.00
11/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	938	1	938	1	0.00
11/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	18	0	18	0	0.00
11/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	8	0	8	0	0.00
11/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	12	0	12	0	0.00
11/04/2011	R206 On 04-August-11			Bond Future	7.22	101.3142	7.2180	101.3142	0.00
11/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	340	0	340	0	0.00
11/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	300	0	300	0	0.00
11/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	385	0	385	0	0.00
11/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	756	1	756	1	0.00
11/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	892	1	892	1	0.00
11/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	821	1	821	1	0.00
11/04/2011	R206 On 03-November-11			Bond Future	7.38	102.7537	7.3840	102.7537	0.00
11/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1195	1	1195	1	0.00
11/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1130	1	1130	1	0.00
11/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1262	1	1262	1	0.00
11/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	439	0	439	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	504	0	504	0	0.00
11/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	470	0	470	0	0.00
11/04/2011	R206 On 02-February-12			Bond Future	7.59	100.4840	7.5910	100.4840	0.00
11/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1322	1	1322	1	0.00
11/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1265	1	1265	1	0.00
11/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1380	2	1380	2	0.00
11/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	572	1	572	1	0.00
11/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	632	1	632	1	0.00
11/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	602	1	602	1	0.00
11/04/2011	R207 On 05-May-11			Bond Future	8.50	95.0705	8.4990	95.0705	1,020.00
11/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	720	1	720	1	0.00
11/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	584	1	584	1	0.00
11/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	874	1	874	1	0.00
11/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	581	0	581	0	0.00
11/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	867	1	867	1	0.00
11/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	714	1	714	1	0.00
11/04/2011	R207 On 04-August-11			Bond Future	8.61	92.8057	8.6120	92.8057	0.00
11/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	879	1	879	1	0.00
11/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	974	1	974	1	0.00
11/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	790	1	790	1	0.00
11/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3135	3	3135	3	0.00
11/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2743	3	2743	3	0.00
11/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2935	3	2935	3	0.00
11/04/2011	R207 On 03-November-11			Bond Future	8.72	94.1260	8.7240	94.1260	600.00
11/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2493	3	2493	3	0.00
11/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2637	3	2637	3	0.00
11/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2353	3	2353	3	0.00
11/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2484	2	2484	2	0.00
11/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2224	2	2224	2	0.00
11/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2351	2	2351	2	0.00
11/04/2011	R207 On 02-February-12			Bond Future	8.84	91.8556	8.8440	91.8556	0.00
11/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3459	4	3459	4	0.00
11/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3609	4	3609	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3305	4	3305	4	0.00
11/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2746	3	2746	3	0.00
11/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2526	2	2526	2	0.00
11/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2638	2	2638	2	0.00
11/04/2011	R208 On 05-May-11			Bond Future	8.53	89.4501	8.5250	89.4501	190.00
11/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	690	1	690	1	0.00
11/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	843	1	843	1	0.00
11/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	555	1	555	1	0.00
11/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1013	1	1013	1	0.00
11/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	691	1	691	1	0.00
11/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	842	1	842	1	0.00
11/04/2011	R208 On 04-August-11			Bond Future	8.63	90.7429	8.6250	90.7429	120.00
11/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	902	1	902	1	0.00
11/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1001	1	1001	1	0.00
11/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	810	1	810	1	0.00
11/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3384	3	3384	3	0.00
11/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2961	3	2961	3	0.00
11/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3168	3	3168	3	0.00
11/04/2011	R208 On 03-November-11			Bond Future	8.73	88.6391	8.7280	88.6391	5,899.00
11/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2597	3	2597	3	0.00
11/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2448	3	2448	3	0.00
11/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2751	3	2751	3	0.00
11/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2334	2	2334	2	0.00
11/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2611	2	2611	2	0.00
11/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2469	2	2469	2	0.00
11/04/2011	R208 On 02-February-12			Bond Future	8.84	89.9247	8.8360	89.9247	0.00
11/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3710	4	3710	4	0.00
11/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3554	4	3554	4	0.00
11/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3870	4	3870	4	0.00
11/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2669	3	2669	3	0.00
11/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2911	3	2911	3	0.00
11/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2787	3	2787	3	0.00
11/04/2011	R209 On 05-May-11			Bond Future	8.75	76.0294	8.7480	76.0294	21,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	319	1	319	1	0.00
11/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	238	0	238	0	0.00
11/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	418	1	418	1	0.00
11/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2031	2	2031	2	0.00
11/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2687	2	2687	2	0.00
11/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2348	2	2348	2	0.00
11/04/2011	R209 On 04-August-11			Bond Future	8.82	77.1327	8.8170	77.1327	0.00
11/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1405	2	1405	2	0.00
11/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1549	2	1549	2	0.00
11/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	9325	10	9325	10	0.00
11/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1270	1	1270	1	0.00
11/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4263	4	4263	4	0.00
11/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	208	0	208	0	0.00
11/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3708	3	3708	3	0.00
11/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	3979	4	3979	4	0.00
11/04/2011	R209 On 03-November-11			Bond Future	8.89	75.0811	8.8860	75.0811	1,118.00
11/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2938	3	2938	3	0.00
11/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	3121	3	3121	3	0.00
11/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2764	3	2764	3	0.00
11/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4238	4	4238	4	0.00
11/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3797	4	3797	4	0.00
11/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4011	4	4011	4	0.00
11/04/2011	R209 On 02-February-12			Bond Future	8.96	76.1768	8.9570	76.1768	0.00
11/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4515	5	4515	5	0.00
11/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4713	5	4713	5	0.00
11/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4320	5	4320	5	0.00
11/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4374	4	4374	4	0.00
11/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4003	4	4003	4	0.00
11/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4185	4	4185	4	0.00
11/04/2011	R210 On 05-May-11			Bond Future	125.58	125.5749	125.5829	125.5749	278.00
11/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	367	0	367	0	0.00
11/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	467	0	467	0	0.00
11/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	417	0	417	0	0.00
11/04/2011	R211 On 05-May-11			Bond Future	1.62	105.4095	1.6210	105.4095	539.00
11/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2858	3	2858	3	0.00
11/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3129	3	3129	3	0.00
11/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2587	3	2587	3	0.00
11/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
11/04/2011	R212 On 05-May-11			Bond Future	2.40	103.7652	2.4040	103.7652	2,532.00
11/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1002	1	1002	1	0.00
11/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1976	2	1976	2	0.00
11/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1487	2	1487	2	0.00
11/04/2011	R213 On 05-May-11			Bond Future	8.83	84.9185	8.8300	84.9185	0.00
11/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7585	7	7585	7	0.00
11/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6672	6	6672	6	0.00
11/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7127	7	7127	7	0.00
11/04/2011	R213 On 04-August-11			Bond Future	8.91	86.1526	8.9070	86.1526	0.00
11/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7259	7	7259	7	0.00
11/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8168	8	8168	8	0.00
11/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7712	7	7712	7	0.00
11/04/2011	R213 On 03-November-11			Bond Future	8.99	83.8303	8.9870	83.8303	0.00
11/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2295	2	2295	2	0.00
11/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1484	1	1484	1	0.00
11/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1888	1	1888	1	0.00
11/04/2011	R213 On 02-February-12			Bond Future	9.07	85.0537	9.0710	85.0537	0.00
11/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
11/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	941	0	941	0	0.00
11/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	162	0	162	0	0.00
11/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	550	0	550	0	0.00
11/04/2011	TRT1 On 05-May-11			Index Future	342.33	349.1020	342.3310	349.1020	100.00
11/04/2011	TRT1 On 04-August-11			Index Future	347.06	353.9220	347.0590	353.9220	0.00
12/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	AL7T On 05-May-11			Index Future	374.06	375.1790	374.0560	375.1790	30.00
12/04/2011	AL7T On 04-August-11			Index Future	379.42	380.5580	379.4200	380.5580	0.00
12/04/2011	ALBI On 05-May-11			Index Future	343.96	345.2540	343.9570	345.2540	1,070.00
12/04/2011	ALBI On 04-August-11			Index Future	348.89	350.2040	348.8890	350.2040	0.00
12/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	CRD1 On 05-May-11			Index Future	155.60	155.9280	155.5950	155.9280	2.00
12/04/2011	CRD1 On 04-August-11			Index Future	157.74	158.0810	157.7440	158.0810	0.00
12/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2011	GOVI On 05-May-11			GOVI	345.00	346.1960	345.0020	346.1960	205.00
12/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	40080	3	40080	3	0.00
12/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	39880	3	39880	3	0.00
12/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	39980	3	39980	3	0.00
12/04/2011	GOVI On 04-August-11			GOVI	349.95	351.1600	349.9500	351.1600	0.00
12/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	19500	3	19500	3	0.00
12/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	19600	3	19600	3	0.00
12/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	19400	3	19400	3	0.00
12/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
12/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
12/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2011	IGOV On 05-May-11			Index Future	150.28	150.2800	150.2780	150.2800	65.00
12/04/2011	IGOV On 04-August-11			Index Future	152.43	152.4350	152.4340	152.4350	0.00
12/04/2011	ILBI On 05-May-11			Index Future	406.54	406.5420	406.5380	406.5420	336.00
12/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4140	5.5840	94.4140	2,001.00
12/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3840	5.6130	94.3840	3,001.00
12/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3580	5.6320	94.3580	3,890.00
12/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.68	94.3020	5.6790	94.3020	2,000.00
12/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.77	94.1960	5.7720	94.1960	0.00
12/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.88	94.0860	5.8830	94.0860	14,700.00
12/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.31	93.6600	6.3090	93.6600	5,591.00
12/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.78	93.1850	6.7790	93.1850	1,090.00
12/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7050	7.2600	92.7050	2,890.00
12/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.67	92.2930	7.6650	92.2930	44,710.00
12/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.01	91.9460	8.0050	91.9460	490.00
12/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.33	91.6140	8.3300	91.6140	0.00
12/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
12/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
12/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
12/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
12/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
12/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
12/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2011	OTH1 On 05-May-11			Index Future	337.95	339.8040	337.9520	339.8040	3.00
12/04/2011	OTH1 On 04-August-11			Index Future	342.80	344.6750	342.7990	344.6750	0.00
12/04/2011	R157 On 05-May-11			Bond Future	7.81	122.8104	7.8090	122.8104	2,405.00
12/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	344	0	344	0	0.00
12/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	437	1	437	1	0.00
12/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	199	0	199	0	0.00
12/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	265	0	265	0	0.00
12/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	712	1	712	1	0.00
12/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	851	1	851	1	0.00
12/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	474	0	474	0	0.00
12/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	586	1	586	1	0.00
12/04/2011	R157 On 04-August-11			Bond Future	7.96	124.5918	7.9630	124.5918	0.00
12/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	412	0	412	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	467	1	467	1	0.00
12/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	364	0	364	0	0.00
12/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	182	0	182	0	1,320.00
12/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	526	1	526	1	440.00
12/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	812	1	812	1	0.00
12/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1633	2	1633	2	0.00
12/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	727	1	727	1	1,320.00
12/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1440	1	1440	1	440.00
12/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1931	2	1931	2	0.00
12/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2356	2	2356	2	0.00
12/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	3161	3	3161	3	0.00
12/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	2068	2	2068	2	0.00
12/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2208	2	2208	2	0.00
12/04/2011	R157 On 03-November-11			Bond Future	8.14	119.5552	8.1360	119.5552	3,732.00
12/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1728	2	1728	2	0.00
12/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1629	2	1629	2	0.00
12/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1832	2	1832	2	0.00
12/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1243	1	1243	1	0.00
12/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1399	1	1399	1	0.00
12/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1318	1	1318	1	0.00
12/04/2011	R157 On 02-February-12			Bond Future	8.34	121.2895	8.3350	121.2895	0.00
12/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2135	2	2135	2	0.00
12/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2039	2	2039	2	0.00
12/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2233	2	2233	2	0.00
12/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1514	1	1514	1	0.00
12/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1654	2	1654	2	0.00
12/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1583	2	1583	2	0.00
12/04/2011	R186 On 05-May-11			Bond Future	8.79	119.1977	8.7940	119.1977	29,349.00
12/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1009	1	1009	1	0.00
12/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1231	2	1231	2	1.00
12/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	5	0	5	0	5,500.00
12/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	814	1	814	1	0.00
12/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1691	1	1691	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7736	7	7736	7	0.00
12/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1175	1	1175	1	0.00
12/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1418	1	1418	1	0.00
12/04/2011	R186 On 04-August-11			Bond Future	8.89	115.6407	8.8880	115.6407	0.00
12/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	825	1	825	1	0.00
12/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	928	1	928	1	0.00
12/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	732	1	732	1	0.00
12/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1040	1	1040	1	600.00
12/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2102	2	2102	2	200.00
12/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3181	4	3181	4	0.00
12/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7708	8	7708	8	0.00
12/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	660	1	660	1	600.00
12/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2619	2	2619	2	200.00
12/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3832	3	3832	3	0.00
12/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7253	7	7253	7	0.00
12/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6094	5	6094	5	0.00
12/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6468	6	6468	6	0.00
12/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6854	6	6854	6	0.00
12/04/2011	R186 On 03-November-11			Bond Future	8.98	117.2796	8.9820	117.2796	13,291.00
12/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4113	5	4113	5	0.00
12/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4344	5	4344	5	0.00
12/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3887	4	3887	4	0.00
12/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4173	4	4173	4	0.00
12/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3740	3	3740	3	0.00
12/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3953	4	3953	4	0.00
12/04/2011	R186 On 02-February-12			Bond Future	9.08	113.6964	9.0800	113.6964	2,500.00
12/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4667	5	4667	5	0.00
12/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4884	5	4884	5	0.00
12/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4455	5	4455	5	0.00
12/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5600	5	5600	5	0.00
12/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5147	5	5147	5	0.00
12/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5370	5	5370	5	0.00
12/04/2011	R189 On 05-May-11			Bond Future	208.74	208.7377	208.7422	208.7377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1442	1	1442	1	0.00
12/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1492	1	1492	1	0.00
12/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1392	1	1392	1	0.00
12/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R197 On 05-May-11			Bond Future	231.84	231.8258	231.8394	231.8258	0.00
12/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	111	0	111	0	0.00
12/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	211	0	211	0	0.00
12/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	161	0	161	0	0.00
12/04/2011	R201 On 05-May-11			Bond Future	7.42	107.5917	7.4220	107.5917	484.00
12/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1084	1	1084	1	0.00
12/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1228	1	1228	1	0.00
12/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	944	1	944	1	0.00
12/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	59	0	59	0	0.00
12/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	26	0	26	0	0.00
12/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	40	0	40	0	0.00
12/04/2011	R201 On 04-August-11			Bond Future	7.56	104.7397	7.5640	104.7397	0.00
12/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	410	0	410	0	0.00
12/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	363	0	363	0	0.00
12/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	462	1	462	1	0.00
12/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1254	1	1254	1	0.00
12/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1457	1	1457	1	0.00
12/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1353	1	1353	1	0.00
12/04/2011	R201 On 03-November-11			Bond Future	7.72	106.2299	7.7220	106.2299	45.00
12/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1554	2	1554	2	0.00
12/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1468	2	1468	2	0.00
12/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1642	2	1642	2	0.00
12/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	737	1	737	1	0.00
12/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	838	1	838	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	787	1	787	1	0.00
12/04/2011	R201 On 02-February-12			Bond Future	7.90	103.3627	7.9040	103.3627	0.00
12/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1805	2	1805	2	0.00
12/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1725	2	1725	2	0.00
12/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1887	2	1887	2	0.00
12/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	880	1	880	1	0.00
12/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	971	1	971	1	0.00
12/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	925	1	925	1	0.00
12/04/2011	R202 On 05-May-11			Bond Future	0.35	168.7563	0.3470	168.7563	10,539.00
12/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42126	42	42126	42	0.00
12/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43154	43	43154	43	0.00
12/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41088	41	41088	41	0.00
12/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R203 On 05-May-11			Bond Future	8.32	101.0871	8.3210	101.0871	517.00
12/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	417	1	417	1	0.00
12/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	325	0	325	0	0.00
12/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	524	1	524	1	0.00
12/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	626	1	626	1	0.00
12/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	914	1	914	1	0.00
12/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	762	1	762	1	0.00
12/04/2011	R203 On 04-August-11			Bond Future	8.45	102.5486	8.4520	102.5486	0.00
12/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	565	1	565	1	0.00
12/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	633	1	633	1	0.00
12/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	502	1	502	1	0.00
12/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2878	3	2878	3	0.00
12/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2530	2	2530	2	0.00
12/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2701	3	2701	3	0.00
12/04/2011	R203 On 03-November-11			Bond Future	8.59	99.8469	8.5940	99.8469	1,633.00
12/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1704	2	1704	2	0.00
12/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1815	2	1815	2	0.00
12/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1597	2	1597	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2245	2	2245	2	0.00
12/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2012	2	2012	2	0.00
12/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2126	2	2126	2	0.00
12/04/2011	R203 On 02-February-12			Bond Future	8.75	101.2969	8.7490	101.2969	0.00
12/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2410	3	2410	3	0.00
12/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2525	3	2525	3	0.00
12/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2298	2	2298	2	0.00
12/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2509	2	2509	2	0.00
12/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2306	2	2306	2	0.00
12/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2406	2	2406	2	0.00
12/04/2011	R204 On 05-May-11			Bond Future	8.45	100.8123	8.4450	100.8123	100.00
12/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	830	1	830	1	0.00
12/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	994	1	994	1	0.00
12/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	683	1	683	1	0.00
12/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	656	1	656	1	0.00
12/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	424	0	424	0	0.00
12/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	531	0	531	0	0.00
12/04/2011	R204 On 04-August-11			Bond Future	8.57	98.2431	8.5670	98.2431	0.00
12/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	517	1	517	1	0.00
12/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	458	1	458	1	0.00
12/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	582	1	582	1	0.00
12/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3359	3	3359	3	0.00
12/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3784	4	3784	4	0.00
12/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3568	3	3568	3	0.00
12/04/2011	R204 On 03-November-11			Bond Future	8.69	99.6381	8.6940	99.6381	2,034.00
12/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2411	3	2411	3	0.00
12/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2277	2	2277	2	0.00
12/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2550	3	2550	3	0.00
12/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2011	2	2011	2	0.00
12/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2246	2	2246	2	0.00
12/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2126	2	2126	2	0.00
12/04/2011	R204 On 02-February-12			Bond Future	8.83	97.0574	8.8280	97.0574	0.00
12/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3299	3	3299	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
12/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3162	3	3162	3	0.00
12/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3440	4	3440	4	0.00
12/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2352	2	2352	2	0.00
12/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2562	2	2562	2	0.00
12/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2455	2	2455	2	0.00
12/04/2011	R206 On 05-May-11			Bond Future	7.09	103.4065	7.0920	103.4065	0.00
12/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	995	1	995	1	0.00
12/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	882	1	882	1	0.00
12/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1110	1	1110	1	0.00
12/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	9	0	9	0	0.00
12/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	20	0	20	0	0.00
12/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	13	0	13	0	0.00
12/04/2011	R206 On 04-August-11			Bond Future	7.25	101.1401	7.2450	101.1401	0.00
12/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	316	0	316	0	0.00
12/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	360	0	360	0	0.00
12/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	279	0	279	0	0.00
12/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	931	1	931	1	0.00
12/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	790	1	790	1	0.00
12/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	857	1	857	1	0.00
12/04/2011	R206 On 03-November-11			Bond Future	7.42	102.5784	7.4150	102.5784	0.00
12/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1154	1	1154	1	0.00
12/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1219	1	1219	1	0.00
12/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1090	1	1090	1	0.00
12/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	526	1	526	1	0.00
12/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	458	0	458	0	0.00
12/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	491	0	491	0	0.00
12/04/2011	R206 On 02-February-12			Bond Future	7.63	100.3051	7.6260	100.3051	0.00
12/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1282	1	1282	1	0.00
12/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1339	1	1339	1	0.00
12/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1226	1	1226	1	0.00
12/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	655	1	655	1	0.00
12/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	593	1	593	1	0.00
12/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	624	1	624	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R207 On 05-May-11			Bond Future	8.54	94.7240	8.5430	94.7240	1,020.00
12/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	585	1	585	1	0.00
12/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	722	1	722	1	0.00
12/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	465	1	465	1	0.00
12/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1001	1	1001	1	0.00
12/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	682	1	682	1	0.00
12/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	832	1	832	1	0.00
12/04/2011	R207 On 04-August-11			Bond Future	8.66	92.4575	8.6580	92.4575	0.00
12/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	792	1	792	1	0.00
12/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	709	1	709	1	0.00
12/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	880	1	880	1	0.00
12/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2906	3	2906	3	0.00
12/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3311	3	3311	3	0.00
12/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3106	3	3106	3	0.00
12/04/2011	R207 On 03-November-11			Bond Future	8.77	93.7708	8.7720	93.7708	600.00
12/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2353	2	2353	2	0.00
12/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2218	2	2218	2	0.00
12/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2493	3	2493	3	0.00
12/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2341	2	2341	2	0.00
12/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2610	2	2610	2	0.00
12/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2473	2	2473	2	0.00
12/04/2011	R207 On 02-February-12			Bond Future	8.89	91.4946	8.8940	91.4946	0.00
12/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3308	3	3308	3	0.00
12/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3157	3	3157	3	0.00
12/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3454	4	3454	4	0.00
12/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2636	3	2636	3	0.00
12/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2862	3	2862	3	0.00
12/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2751	3	2751	3	0.00
12/04/2011	R208 On 05-May-11			Bond Future	8.59	89.0227	8.5850	89.0227	190.00
12/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	516	1	516	1	0.00
12/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	405	1	405	1	0.00
12/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	645	1	645	1	0.00
12/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	857	1	857	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1227	1	1227	1	0.00
12/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1033	1	1033	1	0.00
12/04/2011	R208 On 04-August-11			Bond Future	8.69	90.3135	8.6870	90.3135	120.00
12/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	783	1	783	1	0.00
12/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	873	1	873	1	0.00
12/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	700	1	700	1	0.00
12/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3641	3	3641	3	0.00
12/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3200	3	3200	3	0.00
12/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3417	3	3417	3	0.00
12/04/2011	R208 On 03-November-11			Bond Future	8.79	88.2024	8.7930	88.2024	5,899.00
12/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2399	3	2399	3	0.00
12/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2546	3	2546	3	0.00
12/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2257	2	2257	2	0.00
12/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2796	3	2796	3	0.00
12/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2506	2	2506	2	0.00
12/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2648	2	2648	2	0.00
12/04/2011	R208 On 02-February-12			Bond Future	8.90	89.4814	8.9030	89.4814	0.00
12/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3495	4	3495	4	0.00
12/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3650	4	3650	4	0.00
12/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3344	4	3344	4	0.00
12/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3080	3	3080	3	0.00
12/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2827	3	2827	3	0.00
12/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2951	3	2951	3	0.00
12/04/2011	R209 On 05-May-11			Bond Future	8.85	75.5060	8.8480	75.5060	21,100.00
12/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	165	0	165	0	0.00
12/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	227	0	227	0	0.00
12/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	118	0	118	0	0.00
12/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3361	3	3361	3	0.00
12/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2634	2	2634	2	0.00
12/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2988	2	2988	2	0.00
12/04/2011	R209 On 04-August-11			Bond Future	8.92	76.6003	8.9190	76.6003	0.00
12/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1132	1	1132	1	0.00
12/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1256	2	1256	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1016	1	1016	1	0.00
12/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8582	9	8582	9	0.00
12/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	264	0	264	0	0.00
12/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4808	4	4808	4	0.00
12/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4214	4	4214	4	0.00
12/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4505	4	4505	4	0.00
12/04/2011	R209 On 03-November-11			Bond Future	8.99	74.5477	8.9920	74.5477	1,118.00
12/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2557	3	2557	3	0.00
12/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2398	3	2398	3	0.00
12/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2725	3	2725	3	0.00
12/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4220	4	4220	4	0.00
12/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4691	4	4691	4	0.00
12/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4449	4	4449	4	0.00
12/04/2011	R209 On 02-February-12			Bond Future	9.07	75.6272	9.0650	75.6272	0.00
12/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4075	5	4075	5	0.00
12/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3891	4	3891	4	0.00
12/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4262	5	4262	5	0.00
12/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4375	4	4375	4	0.00
12/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4768	4	4768	4	0.00
12/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4569	4	4569	4	0.00
12/04/2011	R210 On 05-May-11			Bond Future	125.59	125.5829	125.5904	125.5829	278.00
12/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	360	0	360	0	0.00
12/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	460	0	460	0	0.00
12/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	410	0	410	0	0.00
12/04/2011	R211 On 05-May-11			Bond Future	1.62	105.4710	1.6200	105.4710	539.00
12/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2864	3	2864	3	0.00
12/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2593	3	2593	3	0.00
12/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3135	3	3135	3	0.00
12/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
12/04/2011	R212 On 05-May-11			Bond Future	2.42	104.0044	2.4180	104.0044	2,532.00
12/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2110	2	2110	2	0.00
12/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1136	1	1136	1	0.00
12/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1621	1	1621	1	0.00
12/04/2011	R213 On 05-May-11			Bond Future	8.92	84.3508	8.9200	84.3508	0.00
12/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7393	7	7393	7	0.00
12/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8306	8	8306	8	0.00
12/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7848	7	7848	7	0.00
12/04/2011	R213 On 04-August-11			Bond Future	9.00	85.5773	9.0000	85.5773	0.00
12/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8902	8	8902	8	0.00
12/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7994	7	7994	7	0.00
12/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8446	8	8446	8	0.00
12/04/2011	R213 On 03-November-11			Bond Future	9.08	83.2557	9.0830	83.2557	0.00
12/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3041	2	3041	2	0.00
12/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2231	1	2231	1	0.00
12/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2634	2	2634	2	0.00
12/04/2011	R213 On 02-February-12			Bond Future	9.17	84.4648	9.1700	84.4648	0.00
12/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
12/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1698	1	1698	1	0.00
12/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	920	0	920	0	0.00
12/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1308	1	1308	1	0.00
12/04/2011	TRT1 On 05-May-11			Index Future	340.87	342.3310	340.8720	342.3310	100.00
12/04/2011	TRT1 On 04-August-11			Index Future	345.58	347.0590	345.5800	347.0590	0.00
13/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	AL7T On 05-May-11			Index Future	373.38	374.0560	373.3780	374.0560	30.00
13/04/2011	AL7T On 04-August-11			Index Future	378.73	379.4200	378.7340	379.4200	0.00
13/04/2011	ALBI On 05-May-11			Index Future	343.39	343.9570	343.3940	343.9570	1,070.00
13/04/2011	ALBI On 04-August-11			Index Future	348.32	348.8890	348.3200	348.8890	0.00
13/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	CRD1 On 05-May-11			Index Future	155.47	155.5950	155.4740	155.5950	2.00
13/04/2011	CRD1 On 04-August-11			Index Future	157.62	157.7440	157.6220	157.7440	0.00
13/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2011	GOVI On 05-May-11			GOVI	344.47	345.0020	344.4740	345.0020	205.00
13/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	45360	4	45360	4	0.00
13/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	45160	4	45160	4	0.00
13/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	45260	4	45260	4	0.00
13/04/2011	GOVI On 04-August-11			GOVI	349.42	349.9500	349.4150	349.9500	0.00
13/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	14150	2	14150	2	0.00
13/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	14250	2	14250	2	0.00
13/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	14050	2	14050	2	0.00
13/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
13/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
13/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2011	IGOV On 05-May-11			Index Future	150.08	150.2780	150.0840	150.2780	65.00
13/04/2011	IGOV On 04-August-11			Index Future	152.24	152.4340	152.2370	152.4340	0.00
13/04/2011	ILBI On 05-May-11			Index Future	406.61	406.5380	406.6090	406.5380	336.00
13/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4160	5.5800	94.4160	2,001.00
13/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3870	5.6100	94.3870	3,001.00
13/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3680	5.6300	94.3680	3,890.00
13/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.68	94.3210	5.6800	94.3210	2,000.00
13/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.78	94.2280	5.7800	94.2280	0.00
13/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.1170	5.8900	94.1170	14,700.00
13/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.33	93.6910	6.3300	93.6910	5,591.00
13/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.80	93.2210	6.8000	93.2210	1,090.00
13/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.29	92.7400	7.2900	92.7400	2,890.00
13/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.69	92.3350	7.6900	92.3350	44,710.00
13/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.04	91.9950	8.0400	91.9950	490.00
13/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.36	91.6700	8.3600	91.6700	0.00
13/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
13/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
13/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
13/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
13/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
13/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
13/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
13/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2011	OTH1 On 05-May-11			Index Future	337.20	337.9520	337.2040	337.9520	3.00
13/04/2011	OTH1 On 04-August-11			Index Future	342.04	342.7990	342.0410	342.7990	0.00
13/04/2011	R157 On 05-May-11			Bond Future	7.82	122.6713	7.8200	122.6713	2,405.00
13/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	316	0	316	0	0.00
13/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	406	0	406	0	0.00
13/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	178	0	178	0	0.00
13/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	240	0	240	0	0.00
13/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	732	1	732	1	0.00
13/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	875	1	875	1	0.00
13/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	488	0	488	0	0.00
13/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	603	1	603	1	0.00
13/04/2011	R157 On 04-August-11			Bond Future	7.98	124.4496	7.9750	124.4496	0.00
13/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	397	0	397	0	0.00
13/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	450	0	450	0	0.00
13/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	350	0	350	0	0.00
13/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	173	0	173	0	1,320.00
13/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	508	1	508	1	440.00
13/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	789	1	789	1	0.00
13/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1600	2	1600	2	0.00
13/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	740	1	740	1	1,320.00
13/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1464	1	1464	1	440.00
13/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1959	2	1959	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2388	2	2388	2	0.00
13/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	3198	3	3198	3	0.00
13/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	2097	2	2097	2	0.00
13/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2239	2	2239	2	0.00
13/04/2011	R157 On 03-November-11			Bond Future	8.15	119.4110	8.1490	119.4110	3,732.00
13/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1699	2	1699	2	0.00
13/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1600	2	1600	2	0.00
13/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1802	2	1802	2	0.00
13/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1260	1	1260	1	0.00
13/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1417	1	1417	1	0.00
13/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1336	1	1336	1	0.00
13/04/2011	R157 On 02-February-12			Bond Future	8.35	121.1450	8.3500	121.1450	0.00
13/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2104	2	2104	2	0.00
13/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2009	2	2009	2	0.00
13/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2201	2	2201	2	0.00
13/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1532	2	1532	2	0.00
13/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1674	2	1674	2	0.00
13/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1602	2	1602	2	0.00
13/04/2011	R186 On 05-May-11			Bond Future	8.81	118.3579	8.8110	118.3579	29,349.00
13/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	914	1	914	1	0.00
13/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1126	1	1126	1	1.00
13/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	3	0	3	0	5,500.00
13/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	729	1	729	1	0.00
13/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1764	2	1764	2	0.00
13/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7892	8	7892	8	0.00
13/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1228	1	1228	1	0.00
13/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1481	1	1481	1	0.00
13/04/2011	R186 On 04-August-11			Bond Future	8.91	114.7807	8.9050	114.7807	0.00
13/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	783	1	783	1	0.00
13/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	883	1	883	1	0.00
13/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	694	1	694	1	0.00
13/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	992	1	992	1	600.00
13/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2026	2	2026	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3085	3	3085	3	0.00
13/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7570	8	7570	8	0.00
13/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	677	1	677	1	600.00
13/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2677	3	2677	3	200.00
13/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3910	4	3910	4	0.00
13/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7370	7	7370	7	0.00
13/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6200	6	6200	6	0.00
13/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6578	6	6578	6	0.00
13/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6967	7	6967	7	0.00
13/04/2011	R186 On 03-November-11			Bond Future	9.00	116.4184	9.0010	116.4184	13,291.00
13/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4015	4	4015	4	0.00
13/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4243	4	4243	4	0.00
13/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3792	4	3792	4	0.00
13/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4247	4	4247	4	0.00
13/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3808	4	3808	4	0.00
13/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	4024	4	4024	4	0.00
13/04/2011	R186 On 02-February-12			Bond Future	9.10	112.8171	9.0990	112.8171	2,500.00
13/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4576	5	4576	5	0.00
13/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4791	5	4791	5	0.00
13/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4366	4	4366	4	0.00
13/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5677	6	5677	6	0.00
13/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5220	5	5220	5	0.00
13/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5445	5	5445	5	0.00
13/04/2011	R189 On 05-May-11			Bond Future	208.75	208.7422	208.7549	208.7422	0.00
13/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1455	1	1455	1	0.00
13/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1505	1	1505	1	0.00
13/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1405	1	1405	1	0.00
13/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R197 On 05-May-11			Bond Future	231.66	231.8394	231.6591	231.8394	0.00
13/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	291	0	291	0	0.00
13/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	391	0	391	0	0.00
13/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	341	0	341	0	0.00
13/04/2011	R201 On 05-May-11			Bond Future	7.42	107.4956	7.4180	107.4956	484.00
13/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1092	1	1092	1	0.00
13/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1238	1	1238	1	0.00
13/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	951	1	951	1	0.00
13/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	53	0	53	0	0.00
13/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	24	0	24	0	0.00
13/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	36	0	36	0	0.00
13/04/2011	R201 On 04-August-11			Bond Future	7.56	104.6441	7.5590	104.6441	0.00
13/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	412	0	412	0	0.00
13/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	365	0	365	0	0.00
13/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	464	0	464	0	0.00
13/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1241	1	1241	1	0.00
13/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1444	1	1444	1	0.00
13/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1340	1	1340	1	0.00
13/04/2011	R201 On 03-November-11			Bond Future	7.72	106.1327	7.7170	106.1327	45.00
13/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1560	2	1560	2	0.00
13/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1473	1	1473	1	0.00
13/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1648	2	1648	2	0.00
13/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	729	1	729	1	0.00
13/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	829	1	829	1	0.00
13/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	779	1	779	1	0.00
13/04/2011	R201 On 02-February-12			Bond Future	7.90	103.2654	7.8990	103.2654	0.00
13/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1811	2	1811	2	0.00
13/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1731	2	1731	2	0.00
13/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1893	2	1893	2	0.00
13/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	873	1	873	1	0.00
13/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	964	1	964	1	0.00
13/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	918	1	918	1	0.00
13/04/2011	R202 On 05-May-11			Bond Future	0.37	168.7856	0.3650	168.7856	10,539.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41599	42	41599	42	0.00
13/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42627	43	42627	43	0.00
13/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40560	41	40560	41	0.00
13/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R203 On 05-May-11			Bond Future	8.33	100.8930	8.3320	100.8930	517.00
13/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	383	0	383	0	0.00
13/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	296	0	296	0	0.00
13/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	487	1	487	1	0.00
13/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	642	1	642	1	0.00
13/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	938	1	938	1	0.00
13/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	781	1	781	1	0.00
13/04/2011	R203 On 04-August-11			Bond Future	8.46	102.3571	8.4640	102.3571	0.00
13/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	545	1	545	1	0.00
13/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	612	1	612	1	0.00
13/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	484	1	484	1	0.00
13/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2916	3	2916	3	0.00
13/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2565	3	2565	3	0.00
13/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2737	3	2737	3	0.00
13/04/2011	R203 On 03-November-11			Bond Future	8.61	99.6494	8.6060	99.6494	1,633.00
13/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1674	2	1674	2	0.00
13/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1784	2	1784	2	0.00
13/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1568	2	1568	2	0.00
13/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2270	2	2270	2	0.00
13/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	2035	2	2035	2	0.00
13/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2150	2	2150	2	0.00
13/04/2011	R203 On 02-February-12			Bond Future	8.76	101.0989	8.7630	101.0989	0.00
13/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2375	2	2375	2	0.00
13/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2489	3	2489	3	0.00
13/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2264	2	2264	2	0.00
13/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2535	3	2535	3	0.00
13/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2330	2	2330	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2431	2	2431	2	0.00
13/04/2011	R204 On 05-May-11			Bond Future	8.47	100.5995	8.4670	100.5995	100.00
13/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	748	1	748	1	0.00
13/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	905	1	905	1	0.00
13/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	609	1	609	1	0.00
13/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	702	1	702	1	0.00
13/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	455	0	455	0	0.00
13/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	569	1	569	1	0.00
13/04/2011	R204 On 04-August-11			Bond Future	8.59	98.0265	8.5900	98.0265	0.00
13/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	485	1	485	1	0.00
13/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	428	0	428	0	0.00
13/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	547	1	547	1	0.00
13/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3445	3	3445	3	0.00
13/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3875	4	3875	4	0.00
13/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3657	4	3657	4	0.00
13/04/2011	R204 On 03-November-11			Bond Future	8.72	99.4181	8.7170	99.4181	2,034.00
13/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2344	2	2344	2	0.00
13/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2212	2	2212	2	0.00
13/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2480	3	2480	3	0.00
13/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2058	2	2058	2	0.00
13/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2299	2	2299	2	0.00
13/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2176	2	2176	2	0.00
13/04/2011	R204 On 02-February-12			Bond Future	8.85	96.8349	8.8530	96.8349	0.00
13/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3225	3	3225	3	0.00
13/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3090	3	3090	3	0.00
13/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3364	3	3364	3	0.00
13/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2399	2	2399	2	0.00
13/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2613	3	2613	3	0.00
13/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2504	2	2504	2	0.00
13/04/2011	R206 On 05-May-11			Bond Future	7.09	103.3483	7.0880	103.3483	0.00
13/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1003	1	1003	1	0.00
13/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	890	1	890	1	0.00
13/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1118	1	1118	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	7	0	7	0	0.00
13/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	18	0	18	0	0.00
13/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	12	0	12	0	0.00
13/04/2011	R206 On 04-August-11			Bond Future	7.24	101.0807	7.2400	101.0807	2,805.00
13/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	318	0	318	0	0.00
13/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	362	0	362	0	0.00
13/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	280	0	280	0	0.00
13/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	921	1	921	1	0.00
13/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	781	1	781	1	0.00
13/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	848	1	848	1	0.00
13/04/2011	R206 On 03-November-11			Bond Future	7.41	102.5168	7.4100	102.5168	0.00
13/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1158	1	1158	1	0.00
13/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1224	1	1224	1	0.00
13/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1094	1	1094	1	0.00
13/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	520	1	520	1	0.00
13/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	453	0	453	0	0.00
13/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	485	0	485	0	0.00
13/04/2011	R206 On 02-February-12			Bond Future	7.62	100.2432	7.6210	100.2432	0.00
13/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1286	1	1286	1	0.00
13/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1343	1	1343	1	0.00
13/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1230	1	1230	1	0.00
13/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	651	1	651	1	0.00
13/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	588	1	588	1	0.00
13/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	619	1	619	1	0.00
13/04/2011	R207 On 05-May-11			Bond Future	8.56	94.4710	8.5600	94.4710	1,020.00
13/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	527	1	527	1	0.00
13/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	658	1	658	1	0.00
13/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	414	0	414	0	0.00
13/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	1047	1	1047	1	0.00
13/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	715	1	715	1	0.00
13/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	872	1	872	1	0.00
13/04/2011	R207 On 04-August-11			Bond Future	8.68	92.2003	8.6760	92.2003	0.00
13/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	755	1	755	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	676	1	676	1	0.00
13/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	841	1	841	1	0.00
13/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2968	3	2968	3	0.00
13/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3379	3	3379	3	0.00
13/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3169	3	3169	3	0.00
13/04/2011	R207 On 03-November-11			Bond Future	8.79	93.5096	8.7900	93.5096	600.00
13/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2298	2	2298	2	0.00
13/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2165	2	2165	2	0.00
13/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2436	2	2436	2	0.00
13/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2382	2	2382	2	0.00
13/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2655	3	2655	3	0.00
13/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2515	2	2515	2	0.00
13/04/2011	R207 On 02-February-12			Bond Future	8.91	91.2303	8.9130	91.2303	0.00
13/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3249	3	3249	3	0.00
13/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3099	3	3099	3	0.00
13/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3393	3	3393	3	0.00
13/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2675	3	2675	3	0.00
13/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2904	3	2904	3	0.00
13/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2792	3	2792	3	0.00
13/04/2011	R208 On 05-May-11			Bond Future	8.61	88.6585	8.6120	88.6585	190.00
13/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	439	1	439	1	0.00
13/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	339	0	339	0	0.00
13/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	557	1	557	1	0.00
13/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	933	1	933	1	0.00
13/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1325	1	1325	1	0.00
13/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1119	1	1119	1	0.00
13/04/2011	R208 On 04-August-11			Bond Future	8.72	89.9459	8.7150	89.9459	120.00
13/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	730	1	730	1	0.00
13/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	816	1	816	1	0.00
13/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	651	1	651	1	0.00
13/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3758	4	3758	4	0.00
13/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3309	3	3309	3	0.00
13/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3529	3	3529	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R208 On 03-November-11			Bond Future	8.82	87.8261	8.8220	87.8261	5,899.00
13/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2310	2	2310	2	0.00
13/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2454	3	2454	3	0.00
13/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2171	2	2171	2	0.00
13/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2877	3	2877	3	0.00
13/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2581	3	2581	3	0.00
13/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2726	3	2726	3	0.00
13/04/2011	R208 On 02-February-12			Bond Future	8.93	89.1030	8.9340	89.1030	0.00
13/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3395	3	3395	3	0.00
13/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3548	4	3548	4	0.00
13/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3247	3	3247	3	0.00
13/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3157	3	3157	3	0.00
13/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2899	3	2899	3	0.00
13/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	3025	3	3025	3	0.00
13/04/2011	R209 On 05-May-11			Bond Future	8.89	74.7122	8.8910	74.7122	21,100.00
13/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	115	0	115	0	0.00
13/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	162	0	162	0	0.00
13/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	80	0	80	0	0.00
13/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3660	3	3660	3	0.00
13/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2906	3	2906	3	0.00
13/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3275	3	3275	3	0.00
13/04/2011	R209 On 04-August-11			Bond Future	8.96	75.8013	8.9640	75.8013	0.00
13/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1020	1	1020	1	0.00
13/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1135	1	1135	1	0.00
13/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	913	1	913	1	0.00
13/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8260	9	8260	9	0.00
13/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	290	0	290	0	0.00
13/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	5053	5	5053	5	0.00
13/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4441	4	4441	4	0.00
13/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4741	5	4741	5	0.00
13/04/2011	R209 On 03-November-11			Bond Future	9.04	73.7285	9.0370	73.7285	1,118.00
13/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2403	3	2403	3	0.00
13/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2250	2	2250	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2564	3	2564	3	0.00
13/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4402	4	4402	4	0.00
13/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4886	5	4886	5	0.00
13/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4638	4	4638	4	0.00
13/04/2011	R209 On 02-February-12			Bond Future	9.11	74.8036	9.1120	74.8036	0.00
13/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3889	4	3889	4	0.00
13/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3711	4	3711	4	0.00
13/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4071	4	4071	4	0.00
13/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4538	4	4538	4	0.00
13/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4942	5	4942	5	0.00
13/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4737	5	4737	5	0.00
13/04/2011	R210 On 05-May-11			Bond Future	125.61	125.5904	125.6123	125.5904	278.00
13/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	338	0	338	0	0.00
13/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	438	0	438	0	0.00
13/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	388	0	388	0	0.00
13/04/2011	R211 On 05-May-11			Bond Future	1.62	105.4766	1.6170	105.4766	539.00
13/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2881	3	2881	3	0.00
13/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2609	3	2609	3	0.00
13/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3151	3	3151	3	0.00
13/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
13/04/2011	R212 On 05-May-11			Bond Future	2.43	103.8704	2.4260	103.8704	2,532.00
13/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2186	2	2186	2	0.00
13/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1212	1	1212	1	0.00
13/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1698	2	1698	2	0.00
13/04/2011	R213 On 05-May-11			Bond Future	8.94	83.6294	8.9430	83.6294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7576	7	7576	7	0.00
13/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8489	8	8489	8	0.00
13/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	8031	8	8031	8	0.00
13/04/2011	R213 On 04-August-11			Bond Future	9.02	84.8431	9.0230	84.8431	0.00
13/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	9082	9	9082	9	0.00
13/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8174	8	8174	8	0.00
13/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8626	8	8626	8	0.00
13/04/2011	R213 On 03-November-11			Bond Future	9.11	82.5092	9.1070	82.5092	0.00
13/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3226	3	3226	3	0.00
13/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2416	2	2416	2	0.00
13/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2819	3	2819	3	0.00
13/04/2011	R213 On 02-February-12			Bond Future	9.20	83.7071	9.1950	83.7071	0.00
13/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
13/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1888	2	1888	2	0.00
13/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1109	1	1109	1	0.00
13/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1497	1	1497	1	0.00
13/04/2011	TRT1 On 05-May-11			Index Future	340.40	340.8720	340.3990	340.8720	100.00
13/04/2011	TRT1 On 04-August-11			Index Future	345.10	345.5800	345.1020	345.5800	0.00
14/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	AL7T On 05-May-11			Index Future	373.82	373.3780	373.8200	373.3780	30.00
14/04/2011	AL7T On 04-August-11			Index Future	379.18	378.7340	379.1830	378.7340	0.00
14/04/2011	ALBI On 05-May-11			Index Future	343.75	343.3940	343.7470	343.3940	1,070.00
14/04/2011	ALBI On 04-August-11			Index Future	348.68	348.3200	348.6790	348.3200	0.00
14/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	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
14/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	CRD1 On 05-May-11			Index Future	155.59	155.4740	155.5880	155.4740	2.00
14/04/2011	CRD1 On 04-August-11			Index Future	157.74	157.6220	157.7380	157.6220	0.00
14/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2011	GOVI On 05-May-11			GOVI	344.82	344.4740	344.8240	344.4740	205.00
14/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
14/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
14/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
14/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	41860	5	41860	5	0.00
14/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	41660	5	41660	5	0.00
14/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	41760	5	41760	5	0.00
14/04/2011	GOVI On 04-August-11			GOVI	349.77	349.4150	349.7710	349.4150	0.00
14/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	17710	1	17710	1	0.00
14/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	17810	1	17810	1	0.00
14/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	17610	1	17610	1	0.00
14/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
14/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
14/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
14/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2011	IGOV On 05-May-11			Index Future	150.09	150.0840	150.0890	150.0840	65.00
14/04/2011	IGOV On 04-August-11			Index Future	152.24	152.2370	152.2430	152.2370	0.00
14/04/2011	ILBI On 05-May-11			Index Future	406.21	406.6090	406.2130	406.6090	336.00
14/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	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
14/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	2,001.00
14/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	3,001.00
14/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	3,890.00
14/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	2,000.00
14/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.78	94.2200	5.7800	94.2200	0.00
14/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.1100	5.8900	94.1100	14,700.00
14/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	5,591.00
14/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	1,090.00
14/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	2,890.00
14/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.70	92.3100	7.7000	92.3100	44,710.00
14/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.05	91.9600	8.0500	91.9600	490.00
14/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.37	91.6400	8.3700	91.6400	0.00
14/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
14/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
14/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
14/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
14/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
14/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
14/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/04/2011	OTH1 On 05-May-11			Index Future	337.57	337.2040	337.5740	337.2040	3.00
14/04/2011	OTH1 On 04-August-11			Index Future	342.42	342.0410	342.4180	342.0410	0.00
14/04/2011	R157 On 05-May-11			Bond Future	7.80	122.6263	7.7990	122.6263	2,405.00
14/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	341	0	341	0	0.00
14/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	437	0	437	0	0.00
14/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	194	0	194	0	0.00
14/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	260	0	260	0	0.00
14/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	666	1	666	1	0.00
14/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	805	1	805	1	0.00
14/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	433	0	433	0	0.00
14/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	542	1	542	1	0.00
14/04/2011	R157 On 04-August-11			Bond Future	7.95	124.4035	7.9520	124.4035	0.00
14/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	416	0	416	0	0.00
14/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	471	0	471	0	0.00
14/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	367	0	367	0	0.00
14/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	183	0	183	0	1,320.00
14/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	530	1	530	1	440.00
14/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	821	1	821	1	0.00
14/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1651	2	1651	2	0.00
14/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	702	1	702	1	1,320.00
14/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1407	1	1407	1	440.00
14/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1893	2	1893	2	0.00
14/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2317	2	2317	2	0.00
14/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	3119	3	3119	3	0.00
14/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	2029	2	2029	2	0.00
14/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2170	2	2170	2	0.00
14/04/2011	R157 On 03-November-11			Bond Future	8.12	119.3642	8.1240	119.3642	3,732.00
14/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1745	2	1745	2	0.00
14/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1644	2	1644	2	0.00
14/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1849	2	1849	2	0.00
14/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1217	1	1217	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1371	1	1371	1	0.00
14/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1292	1	1292	1	0.00
14/04/2011	R157 On 02-February-12			Bond Future	8.32	121.0947	8.3220	121.0947	0.00
14/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2153	2	2153	2	0.00
14/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2057	2	2057	2	0.00
14/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2251	2	2251	2	0.00
14/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1488	2	1488	2	0.00
14/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1628	2	1628	2	0.00
14/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1557	2	1557	2	0.00
14/04/2011	R186 On 05-May-11			Bond Future	8.80	118.2003	8.8000	118.2003	29,349.00
14/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	931	1	931	1	0.00
14/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1149	1	1149	1	1.00
14/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	3	0	3	0	5,500.00
14/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	742	1	742	1	0.00
14/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1675	2	1675	2	0.00
14/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7790	8	7790	8	0.00
14/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	1149	1	1149	1	0.00
14/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1396	1	1396	1	0.00
14/04/2011	R186 On 04-August-11			Bond Future	8.89	114.6262	8.8940	114.6262	0.00
14/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	795	1	795	1	0.00
14/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	896	1	896	1	0.00
14/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	705	1	705	1	0.00
14/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1007	1	1007	1	600.00
14/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2055	2	2055	2	200.00
14/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3126	3	3126	3	0.00
14/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7646	8	7646	8	0.00
14/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	653	1	653	1	600.00
14/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2619	3	2619	3	200.00
14/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3839	4	3839	4	0.00
14/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	7281	7	7281	7	0.00
14/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	6115	6	6115	6	0.00
14/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6491	7	6491	7	0.00
14/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6879	7	6879	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R186 On 03-November-11			Bond Future	8.99	116.2491	8.9890	116.2491	13,291.00
14/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4060	4	4060	4	0.00
14/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4291	4	4291	4	0.00
14/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3836	4	3836	4	0.00
14/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	4184	4	4184	4	0.00
14/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3749	4	3749	4	0.00
14/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3962	4	3962	4	0.00
14/04/2011	R186 On 02-February-12			Bond Future	9.09	112.6512	9.0870	112.6512	2,500.00
14/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4620	5	4620	5	0.00
14/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4836	5	4836	5	0.00
14/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4408	4	4408	4	0.00
14/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5614	6	5614	6	0.00
14/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	5160	5	5160	5	0.00
14/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5384	5	5384	5	0.00
14/04/2011	R189 On 05-May-11			Bond Future	208.76	208.7549	208.7593	208.7549	0.00
14/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1459	1	1459	1	0.00
14/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1409	1	1409	1	0.00
14/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1509	2	1509	2	0.00
14/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R197 On 05-May-11			Bond Future	231.67	231.6591	231.6724	231.6591	0.00
14/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	378	0	378	0	0.00
14/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	278	0	278	0	0.00
14/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	328	0	328	0	0.00
14/04/2011	R201 On 05-May-11			Bond Future	7.40	107.5084	7.3960	107.5084	484.00
14/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1154	1	1154	1	0.00
14/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1302	1	1302	1	0.00
14/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1009	1	1009	1	0.00
14/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	40	0	40	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	17	0	17	0	0.00
14/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	27	0	27	0	0.00
14/04/2011	R201 On 04-August-11			Bond Future	7.54	104.6590	7.5360	104.6590	0.00
14/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	432	0	432	0	0.00
14/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	382	0	382	0	0.00
14/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	486	0	486	0	0.00
14/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1194	1	1194	1	0.00
14/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1392	1	1392	1	0.00
14/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1291	1	1291	1	0.00
14/04/2011	R201 On 03-November-11			Bond Future	7.69	106.1466	7.6910	106.1466	45.00
14/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1602	2	1602	2	0.00
14/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1514	1	1514	1	0.00
14/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1691	2	1691	2	0.00
14/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	700	1	700	1	0.00
14/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	798	1	798	1	0.00
14/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	749	1	749	1	0.00
14/04/2011	R201 On 02-February-12			Bond Future	7.87	103.2782	7.8710	103.2782	0.00
14/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1853	2	1853	2	0.00
14/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1772	2	1772	2	0.00
14/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	1936	2	1936	2	0.00
14/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	845	1	845	1	0.00
14/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	934	1	934	1	0.00
14/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	888	1	888	1	0.00
14/04/2011	R202 On 05-May-11			Bond Future	0.36	168.2582	0.3640	168.2582	10,539.00
14/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41628	42	41628	42	0.00
14/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42656	43	42656	43	0.00
14/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40590	41	40590	41	0.00
14/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R203 On 05-May-11			Bond Future	8.31	100.8397	8.3060	100.8397	517.00
14/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	422	0	422	0	0.00
14/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	327	0	327	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	534	0	534	0	0.00
14/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	563	1	563	1	0.00
14/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	843	1	843	1	0.00
14/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	694	1	694	1	0.00
14/04/2011	R203 On 04-August-11			Bond Future	8.44	102.3012	8.4360	102.3012	0.00
14/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	576	1	576	1	0.00
14/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	645	1	645	1	0.00
14/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	512	0	512	0	0.00
14/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2813	3	2813	3	0.00
14/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2467	3	2467	3	0.00
14/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2637	3	2637	3	0.00
14/04/2011	R203 On 03-November-11			Bond Future	8.58	99.5957	8.5770	99.5957	1,633.00
14/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1731	2	1731	2	0.00
14/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1843	2	1843	2	0.00
14/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1622	2	1622	2	0.00
14/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2194	2	2194	2	0.00
14/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1964	2	1964	2	0.00
14/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	2077	2	2077	2	0.00
14/04/2011	R203 On 02-February-12			Bond Future	8.73	101.0388	8.7310	101.0388	0.00
14/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2442	2	2442	2	0.00
14/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2558	2	2558	2	0.00
14/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2328	2	2328	2	0.00
14/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2461	3	2461	3	0.00
14/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2262	2	2262	2	0.00
14/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2360	2	2360	2	0.00
14/04/2011	R204 On 05-May-11			Bond Future	8.45	100.4797	8.4450	100.4797	100.00
14/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	801	1	801	1	0.00
14/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	966	1	966	1	0.00
14/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	653	1	653	1	0.00
14/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	626	1	626	1	0.00
14/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	396	0	396	0	0.00
14/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	502	1	502	1	0.00
14/04/2011	R204 On 04-August-11			Bond Future	8.57	97.9052	8.5670	97.9052	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	507	0	507	0	0.00
14/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	448	0	448	0	0.00
14/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	571	1	571	1	0.00
14/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3348	3	3348	3	0.00
14/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3774	4	3774	4	0.00
14/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3558	4	3558	4	0.00
14/04/2011	R204 On 03-November-11			Bond Future	8.69	99.3008	8.6940	99.3008	2,034.00
14/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2400	2	2400	2	0.00
14/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2266	2	2266	2	0.00
14/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2539	2	2539	2	0.00
14/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	2000	2	2000	2	0.00
14/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2235	2	2235	2	0.00
14/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2115	2	2115	2	0.00
14/04/2011	R204 On 02-February-12			Bond Future	8.83	96.7116	8.8290	96.7116	0.00
14/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3287	3	3287	3	0.00
14/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3150	3	3150	3	0.00
14/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3427	3	3427	3	0.00
14/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2344	2	2344	2	0.00
14/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2555	3	2555	3	0.00
14/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2448	3	2448	3	0.00
14/04/2011	R206 On 05-May-11			Bond Future	7.07	103.3580	7.0670	103.3580	0.00
14/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1050	1	1050	1	0.00
14/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	936	1	936	1	0.00
14/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1167	1	1167	1	0.00
14/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	5	0	5	0	0.00
14/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	13	0	13	0	0.00
14/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	8	0	8	0	0.00
14/04/2011	R206 On 04-August-11			Bond Future	7.22	101.0917	7.2160	101.0917	2,805.00
14/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	335	0	335	0	0.00
14/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	380	0	380	0	0.00
14/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	295	0	295	0	0.00
14/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	883	1	883	1	0.00
14/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	746	1	746	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	812	1	812	1	0.00
14/04/2011	R206 On 03-November-11			Bond Future	7.38	102.5267	7.3820	102.5267	0.00
14/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1192	1	1192	1	0.00
14/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1259	1	1259	1	0.00
14/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1127	1	1127	1	0.00
14/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	497	1	497	1	0.00
14/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	432	0	432	0	0.00
14/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	463	0	463	0	0.00
14/04/2011	R206 On 02-February-12			Bond Future	7.59	100.2521	7.5900	100.2521	0.00
14/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1319	1	1319	1	0.00
14/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1377	1	1377	1	0.00
14/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1261	1	1261	1	0.00
14/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	627	1	627	1	0.00
14/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	567	1	567	1	0.00
14/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	597	1	597	1	0.00
14/04/2011	R207 On 05-May-11			Bond Future	8.54	94.3735	8.5440	94.3735	1,020.00
14/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	551	1	551	1	0.00
14/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	688	1	688	1	0.00
14/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	433	0	433	0	0.00
14/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	975	1	975	1	0.00
14/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	654	1	654	1	0.00
14/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	804	1	804	1	0.00
14/04/2011	R207 On 04-August-11			Bond Future	8.66	92.0999	8.6590	92.0999	0.00
14/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	777	1	777	1	0.00
14/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	695	1	695	1	0.00
14/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	865	1	865	1	0.00
14/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2897	3	2897	3	0.00
14/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3303	3	3303	3	0.00
14/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	3096	3	3096	3	0.00
14/04/2011	R207 On 03-November-11			Bond Future	8.77	93.4119	8.7720	93.4119	600.00
14/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2341	2	2341	2	0.00
14/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2206	2	2206	2	0.00
14/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2481	2	2481	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2329	2	2329	2	0.00
14/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2598	3	2598	3	0.00
14/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2461	3	2461	3	0.00
14/04/2011	R207 On 02-February-12			Bond Future	8.90	91.1301	8.8950	91.1301	0.00
14/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3295	3	3295	3	0.00
14/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3144	3	3144	3	0.00
14/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3441	3	3441	3	0.00
14/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2628	3	2628	3	0.00
14/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2854	3	2854	3	0.00
14/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2743	3	2743	3	0.00
14/04/2011	R208 On 05-May-11			Bond Future	8.59	88.4952	8.5910	88.4952	190.00
14/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	470	0	470	0	0.00
14/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	363	0	363	0	0.00
14/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	596	1	596	1	0.00
14/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	845	1	845	1	0.00
14/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1222	1	1222	1	0.00
14/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	1023	1	1023	1	0.00
14/04/2011	R208 On 04-August-11			Bond Future	8.69	89.7805	8.6930	89.7805	120.00
14/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	760	1	760	1	0.00
14/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	849	1	849	1	0.00
14/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	678	1	678	1	0.00
14/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3655	4	3655	4	0.00
14/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3212	3	3212	3	0.00
14/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3429	4	3429	4	0.00
14/04/2011	R208 On 03-November-11			Bond Future	8.80	87.6589	8.7990	87.6589	5,899.00
14/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2369	2	2369	2	0.00
14/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2515	2	2515	2	0.00
14/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2228	2	2228	2	0.00
14/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2802	3	2802	3	0.00
14/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2509	3	2509	3	0.00
14/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2652	3	2652	3	0.00
14/04/2011	R208 On 02-February-12			Bond Future	8.91	88.9286	8.9100	88.9286	0.00
14/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3463	3	3463	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3617	4	3617	4	0.00
14/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3312	3	3312	3	0.00
14/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3087	3	3087	3	0.00
14/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2833	3	2833	3	0.00
14/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2958	3	2958	3	0.00
14/04/2011	R209 On 05-May-11			Bond Future	8.88	74.3750	8.8750	74.3750	21,100.00
14/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	118	0	118	0	0.00
14/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	167	0	167	0	0.00
14/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	81	0	81	0	0.00
14/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3536	4	3536	4	0.00
14/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2786	3	2786	3	0.00
14/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	3153	3	3153	3	0.00
14/04/2011	R209 On 04-August-11			Bond Future	8.95	75.4532	8.9480	75.4532	0.00
14/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1046	1	1046	1	0.00
14/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1164	1	1164	1	0.00
14/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	937	1	937	1	0.00
14/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8368	8	8368	8	0.00
14/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	274	0	274	0	0.00
14/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4954	5	4954	5	0.00
14/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4346	4	4346	4	0.00
14/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4644	5	4644	5	0.00
14/04/2011	R209 On 03-November-11			Bond Future	9.02	73.3852	9.0210	73.3852	1,118.00
14/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2446	2	2446	2	0.00
14/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2291	2	2291	2	0.00
14/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2610	3	2610	3	0.00
14/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4326	4	4326	4	0.00
14/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4805	5	4805	5	0.00
14/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4560	5	4560	5	0.00
14/04/2011	R209 On 02-February-12			Bond Future	9.10	74.4499	9.0950	74.4499	0.00
14/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	3946	4	3946	4	0.00
14/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3766	4	3766	4	0.00
14/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4129	4	4129	4	0.00
14/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4469	5	4469	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
14/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4870	5	4870	5	0.00
14/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4666	5	4666	5	0.00
14/04/2011	R210 On 05-May-11			Bond Future	125.62	125.6123	125.6198	125.6123	278.00
14/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	330	0	330	0	0.00
14/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	430	0	430	0	0.00
14/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	380	0	380	0	0.00
14/04/2011	R211 On 05-May-11			Bond Future	1.61	105.4934	1.6110	105.4934	539.00
14/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2914	3	2914	3	0.00
14/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3185	3	3185	3	0.00
14/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2643	3	2643	3	0.00
14/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
14/04/2011	R212 On 05-May-11			Bond Future	2.44	103.7939	2.4360	103.7939	2,532.00
14/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2282	2	2282	2	0.00
14/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1308	1	1308	1	0.00
14/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1793	2	1793	2	0.00
14/04/2011	R213 On 05-May-11			Bond Future	8.93	83.4466	8.9320	83.4466	0.00
14/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7489	8	7489	8	0.00
14/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8402	8	8402	8	0.00
14/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7944	8	7944	8	0.00
14/04/2011	R213 On 04-August-11			Bond Future	9.01	84.6630	9.0120	84.6630	0.00
14/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8996	9	8996	9	0.00
14/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	8088	8	8088	8	0.00
14/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8540	9	8540	9	0.00
14/04/2011	R213 On 03-November-11			Bond Future	9.10	82.3242	9.0950	82.3242	0.00
14/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	3134	3	3134	3	0.00
14/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2323	2	2323	2	0.00
14/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2727	3	2727	3	0.00
14/04/2011	R213 On 02-February-12			Bond Future	9.18	83.5175	9.1830	83.5175	0.00
14/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
14/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1797	2	1797	2	0.00
14/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	1018	1	1018	1	0.00
14/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1406	1	1406	1	0.00
14/04/2011	TRT1 On 05-May-11			Index Future	340.74	340.3990	340.7410	340.3990	100.00
14/04/2011	TRT1 On 04-August-11			Index Future	345.45	345.1020	345.4490	345.1020	0.00
15/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	AL7T On 05-May-11			Index Future	375.84	373.8200	375.8410	373.8200	30.00
15/04/2011	AL7T On 04-August-11			Index Future	381.24	379.1830	381.2350	379.1830	0.00
15/04/2011	ALBI On 05-May-11			Index Future	345.63	343.7470	345.6290	343.7470	1,070.00
15/04/2011	ALBI On 04-August-11			Index Future	350.59	348.6790	350.5890	348.6790	0.00
15/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	CRD1 On 05-May-11			Index Future	156.17	155.5880	156.1680	155.5880	2.00
15/04/2011	CRD1 On 04-August-11			Index Future	158.33	157.7380	158.3270	157.7380	0.00
15/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2011	GOVI On 05-May-11			GOVI	346.65	344.8240	346.6470	344.8240	205.00
15/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
15/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
15/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
15/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	23630	4	23630	4	0.00
15/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	23430	4	23430	4	0.00
15/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	23530	4	23530	4	0.00
15/04/2011	GOVI On 04-August-11			GOVI	351.62	349.7710	351.6220	349.7710	0.00
15/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	36220	2	36220	2	0.00
15/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	36320	2	36320	2	0.00
15/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	36120	2	36120	2	0.00
15/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
15/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
15/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
15/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2011	IGOV On 05-May-11			Index Future	150.11	150.0890	150.1090	150.0890	65.00
15/04/2011	IGOV On 04-August-11			Index Future	152.26	152.2430	152.2640	152.2430	0.00
15/04/2011	ILBI On 05-May-11			Index Future	406.27	406.2130	406.2730	406.2130	336.00
15/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	2,001.00
15/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	3,001.00
15/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	3,890.00
15/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	2,000.00
15/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.78	94.2200	5.7800	94.2200	0.00
15/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.89	94.1100	5.8900	94.1100	14,700.00
15/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.32	93.6700	6.3200	93.6700	5,591.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.77	93.2000	6.7700	93.2000	1,090.00
15/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.25	92.7100	7.2500	92.7100	2,890.00
15/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.66	92.3000	7.6600	92.3000	44,710.00
15/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.01	91.9500	8.0100	91.9500	490.00
15/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.33	91.6300	8.3300	91.6300	0.00
15/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
15/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
15/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
15/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
15/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
15/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
15/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
15/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2011	OTH1 On 05-May-11			Index Future	339.76	337.5740	339.7620	337.5740	3.00
15/04/2011	OTH1 On 04-August-11			Index Future	344.64	342.4180	344.6380	342.4180	0.00
15/04/2011	R157 On 05-May-11			Bond Future	7.70	122.7122	7.6960	122.7122	2,405.00
15/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	544	0	544	0	0.00
15/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	672	0	672	0	0.00
15/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	335	0	335	0	0.00
15/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	432	0	432	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	416	1	416	1	0.00
15/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	524	1	524	1	0.00
15/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	246	0	246	0	0.00
15/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	322	1	322	1	0.00
15/04/2011	R157 On 04-August-11			Bond Future	7.84	124.4918	7.8400	124.4918	0.00
15/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	536	0	536	0	0.00
15/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	601	0	601	0	0.00
15/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	476	0	476	0	0.00
15/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	247	0	247	0	1,320.00
15/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	673	1	673	1	440.00
15/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1010	1	1010	1	0.00
15/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1934	2	1934	2	0.00
15/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	554	1	554	1	1,320.00
15/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1165	1	1165	1	440.00
15/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1605	2	1605	2	0.00
15/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1994	2	1994	2	0.00
15/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2752	3	2752	3	0.00
15/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1728	2	1728	2	0.00
15/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1858	2	1858	2	0.00
15/04/2011	R157 On 03-November-11			Bond Future	8.00	119.4543	8.0030	119.4543	3,732.00
15/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1993	2	1993	2	0.00
15/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1885	2	1885	2	0.00
15/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2106	2	2106	2	0.00
15/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1037	1	1037	1	0.00
15/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1174	1	1174	1	0.00
15/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1103	1	1103	1	0.00
15/04/2011	R157 On 02-February-12			Bond Future	8.19	121.1887	8.1910	121.1887	0.00
15/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2405	2	2405	2	0.00
15/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2302	2	2302	2	0.00
15/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2509	2	2509	2	0.00
15/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1305	1	1305	1	0.00
15/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1432	2	1432	2	0.00
15/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1368	2	1368	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R186 On 05-May-11			Bond Future	8.70	118.3023	8.7030	118.3023	29,349.00
15/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1359	1	1359	1	0.00
15/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1636	1	1636	1	0.00
15/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	7	0	7	0	5,500.00
15/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1111	1	1111	1	0.00
15/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1139	2	1139	2	0.00
15/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6889	8	6889	8	0.00
15/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	731	1	731	1	0.00
15/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	919	1	919	1	0.00
15/04/2011	R186 On 04-August-11			Bond Future	8.79	114.7261	8.7940	114.7261	0.00
15/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	992	1	992	1	0.00
15/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1112	1	1112	1	0.00
15/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	884	1	884	1	0.00
15/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1242	1	1242	1	600.00
15/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2444	2	2444	2	200.00
15/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3630	3	3630	3	0.00
15/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8420	8	8420	8	0.00
15/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	512	1	512	1	600.00
15/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2208	3	2208	3	200.00
15/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3314	4	3314	4	0.00
15/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6545	7	6545	7	0.00
15/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5436	6	5436	6	0.00
15/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5792	6	5792	6	0.00
15/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6161	7	6161	7	0.00
15/04/2011	R186 On 03-November-11			Bond Future	8.89	116.3560	8.8850	116.3560	13,291.00
15/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4553	4	4553	4	0.00
15/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4800	4	4800	4	0.00
15/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4313	4	4313	4	0.00
15/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3729	4	3729	4	0.00
15/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3325	4	3325	4	0.00
15/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3522	4	3522	4	0.00
15/04/2011	R186 On 02-February-12			Bond Future	8.98	112.7559	8.9800	112.7559	2,500.00
15/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5093	5	5093	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
15/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5323	5	5323	5	0.00
15/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4869	4	4869	4	0.00
15/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5135	6	5135	6	0.00
15/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4706	5	4706	5	0.00
15/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4916	5	4916	5	0.00
15/04/2011	R189 On 05-May-11			Bond Future	208.76	208.7593	208.7638	208.7593	0.00
15/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1464	1	1464	1	0.00
15/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1414	1	1414	1	0.00
15/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1514	2	1514	2	0.00
15/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R197 On 05-May-11			Bond Future	231.69	231.6724	231.6857	231.6724	0.00
15/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	364	0	364	0	0.00
15/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	264	0	264	0	0.00
15/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	314	0	314	0	0.00
15/04/2011	R201 On 05-May-11			Bond Future	7.29	107.5788	7.2930	107.5788	484.00
15/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1466	1	1466	1	0.00
15/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1621	1	1621	1	0.00
15/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1314	1	1314	1	0.00
15/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	15	0	15	0	0.00
15/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	5	0	5	0	0.00
15/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	8	0	8	0	0.00
15/04/2011	R201 On 04-August-11			Bond Future	7.42	104.7277	7.4230	104.7277	0.00
15/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	552	0	552	0	0.00
15/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	493	0	493	0	0.00
15/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	616	0	616	0	0.00
15/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	986	1	986	1	0.00
15/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1165	1	1165	1	0.00
15/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1073	1	1073	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R201 On 03-November-11			Bond Future	7.57	106.2188	7.5690	106.2188	45.00
15/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1818	2	1818	2	0.00
15/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1725	2	1725	2	0.00
15/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1914	2	1914	2	0.00
15/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	584	1	584	1	0.00
15/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	670	1	670	1	0.00
15/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	625	1	625	1	0.00
15/04/2011	R201 On 02-February-12			Bond Future	7.74	103.3499	7.7360	103.3499	0.00
15/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2073	2	2073	2	0.00
15/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1987	2	1987	2	0.00
15/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2161	2	2161	2	0.00
15/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	723	1	723	1	0.00
15/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	802	1	802	1	0.00
15/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	762	1	762	1	0.00
15/04/2011	R202 On 05-May-11			Bond Future	0.36	168.2875	0.3640	168.2875	10,539.00
15/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41628	42	41628	42	0.00
15/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42656	43	42656	43	0.00
15/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40590	41	40590	41	0.00
15/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R203 On 05-May-11			Bond Future	8.21	100.9657	8.2140	100.9657	516.00
15/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	628	0	628	0	0.00
15/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	501	0	501	0	0.00
15/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	772	1	772	1	0.00
15/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	354	1	354	1	0.00
15/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	569	1	569	1	0.00
15/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	453	1	453	1	0.00
15/04/2011	R203 On 04-August-11			Bond Future	8.34	102.4318	8.3390	102.4318	0.00
15/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	707	1	707	1	0.00
15/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	788	1	788	1	0.00
15/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	633	1	633	1	0.00
15/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2480	3	2480	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2156	2	2156	2	0.00
15/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2314	3	2314	3	0.00
15/04/2011	R203 On 03-November-11			Bond Future	8.47	99.7257	8.4740	99.7257	1,633.00
15/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1958	2	1958	2	0.00
15/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2079	2	2079	2	0.00
15/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1841	2	1841	2	0.00
15/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1949	2	1949	2	0.00
15/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1737	2	1737	2	0.00
15/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1841	2	1841	2	0.00
15/04/2011	R203 On 02-February-12			Bond Future	8.62	101.1763	8.6230	101.1763	0.00
15/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2686	2	2686	2	0.00
15/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2808	3	2808	3	0.00
15/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2566	2	2566	2	0.00
15/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2234	2	2234	2	0.00
15/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2046	2	2046	2	0.00
15/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2138	2	2138	2	0.00
15/04/2011	R204 On 05-May-11			Bond Future	8.35	100.5995	8.3530	100.5995	100.00
15/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1107	1	1107	1	0.00
15/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1304	1	1304	1	0.00
15/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	926	1	926	1	0.00
15/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	396	1	396	1	0.00
15/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	231	0	231	0	0.00
15/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	305	1	305	1	0.00
15/04/2011	R204 On 04-August-11			Bond Future	8.47	98.0265	8.4710	98.0265	0.00
15/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	627	1	627	1	0.00
15/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	557	0	557	0	0.00
15/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	702	1	702	1	0.00
15/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2971	3	2971	3	0.00
15/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3374	4	3374	4	0.00
15/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3170	4	3170	4	0.00
15/04/2011	R204 On 03-November-11			Bond Future	8.59	99.4181	8.5930	99.4181	2,034.00
15/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2679	2	2679	2	0.00
15/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2536	2	2536	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2827	3	2827	3	0.00
15/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1770	2	1770	2	0.00
15/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1988	2	1988	2	0.00
15/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1876	2	1876	2	0.00
15/04/2011	R204 On 02-February-12			Bond Future	8.72	96.8300	8.7230	96.8300	0.00
15/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3584	3	3584	3	0.00
15/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3440	3	3440	3	0.00
15/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3732	3	3732	3	0.00
15/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2124	2	2124	2	0.00
15/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2320	3	2320	3	0.00
15/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2219	2	2219	2	0.00
15/04/2011	R206 On 05-May-11			Bond Future	6.96	103.4089	6.9580	103.4089	0.00
15/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1309	1	1309	1	0.00
15/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1191	1	1191	1	0.00
15/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1427	1	1427	1	0.00
15/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	1	0	1	0	0.00
15/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	4	0	4	0	0.00
15/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	2	0	2	0	0.00
15/04/2011	R206 On 04-August-11			Bond Future	7.10	101.1445	7.0950	101.1445	2,805.00
15/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	440	0	440	0	0.00
15/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	494	0	494	0	0.00
15/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	392	0	392	0	0.00
15/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	713	1	713	1	0.00
15/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	593	1	593	1	0.00
15/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	650	1	650	1	0.00
15/04/2011	R206 On 03-November-11			Bond Future	7.25	102.5824	7.2460	102.5824	0.00
15/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1374	1	1374	1	0.00
15/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1445	1	1445	1	0.00
15/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1304	1	1304	1	0.00
15/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	403	0	403	0	0.00
15/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	347	0	347	0	0.00
15/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	374	0	374	0	0.00
15/04/2011	R206 On 02-February-12			Bond Future	7.43	100.3069	7.4340	100.3069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1497	1	1497	1	0.00
15/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1559	1	1559	1	0.00
15/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1436	1	1436	1	0.00
15/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	525	1	525	1	0.00
15/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	473	1	473	1	0.00
15/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	498	1	498	1	0.00
15/04/2011	R207 On 05-May-11			Bond Future	8.45	94.4653	8.4520	94.4653	1,020.00
15/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	804	1	804	1	0.00
15/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	977	1	977	1	0.00
15/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	649	0	649	0	0.00
15/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	661	1	661	1	0.00
15/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	413	1	413	1	0.00
15/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	527	1	527	1	0.00
15/04/2011	R207 On 04-August-11			Bond Future	8.56	92.1947	8.5630	92.1947	0.00
15/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	944	1	944	1	0.00
15/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	849	1	849	1	0.00
15/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1045	1	1045	1	0.00
15/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2539	3	2539	3	0.00
15/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2919	3	2919	3	0.00
15/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2725	3	2725	3	0.00
15/04/2011	R207 On 03-November-11			Bond Future	8.67	93.5096	8.6720	93.5096	600.00
15/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2621	2	2621	2	0.00
15/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2476	2	2476	2	0.00
15/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2770	2	2770	2	0.00
15/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2073	2	2073	2	0.00
15/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2323	3	2323	3	0.00
15/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2195	2	2195	2	0.00
15/04/2011	R207 On 02-February-12			Bond Future	8.79	91.2250	8.7900	91.2250	0.00
15/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3602	3	3602	3	0.00
15/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3443	3	3443	3	0.00
15/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3755	3	3755	3	0.00
15/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2386	3	2386	3	0.00
15/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2597	3	2597	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2494	3	2494	3	0.00
15/04/2011	R208 On 05-May-11			Bond Future	8.51	88.6221	8.5090	88.6221	190.00
15/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	670	0	670	0	0.00
15/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	531	0	531	0	0.00
15/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	830	1	830	1	0.00
15/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	581	1	581	1	0.00
15/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	892	1	892	1	0.00
15/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	725	1	725	1	0.00
15/04/2011	R208 On 04-August-11			Bond Future	8.61	89.9104	8.6080	89.9104	120.00
15/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	906	1	906	1	0.00
15/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1007	1	1007	1	0.00
15/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	812	1	812	1	0.00
15/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3285	4	3285	4	0.00
15/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2865	3	2865	3	0.00
15/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3071	3	3071	3	0.00
15/04/2011	R208 On 03-November-11			Bond Future	8.71	87.7915	8.7110	87.7915	5,899.00
15/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2624	2	2624	2	0.00
15/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2780	3	2780	3	0.00
15/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2473	2	2473	2	0.00
15/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2537	3	2537	3	0.00
15/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2265	3	2265	3	0.00
15/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2398	3	2398	3	0.00
15/04/2011	R208 On 02-February-12			Bond Future	8.82	89.0636	8.8180	89.0636	0.00
15/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3746	3	3746	3	0.00
15/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3907	4	3907	4	0.00
15/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3588	3	3588	3	0.00
15/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2843	3	2843	3	0.00
15/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2604	3	2604	3	0.00
15/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2721	3	2721	3	0.00
15/04/2011	R209 On 05-May-11			Bond Future	8.79	74.5002	8.7890	74.5002	21,100.00
15/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	196	0	196	0	0.00
15/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	270	0	270	0	0.00
15/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	138	0	138	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2914	4	2914	4	0.00
15/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2210	3	2210	3	0.00
15/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2552	3	2552	3	0.00
15/04/2011	R209 On 04-August-11			Bond Future	8.86	75.5766	8.8590	75.5766	0.00
15/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1252	1	1252	1	0.00
15/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1387	1	1387	1	0.00
15/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1127	1	1127	1	0.00
15/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	9002	8	9002	8	0.00
15/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	216	0	216	0	0.00
15/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4451	5	4451	5	0.00
15/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3876	4	3876	4	0.00
15/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4157	5	4157	5	0.00
15/04/2011	R209 On 03-November-11			Bond Future	8.93	73.5069	8.9290	73.5069	1,118.00
15/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2749	2	2749	2	0.00
15/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2581	2	2581	2	0.00
15/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2926	3	2926	3	0.00
15/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3936	4	3936	4	0.00
15/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4389	5	4389	5	0.00
15/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4156	5	4156	5	0.00
15/04/2011	R209 On 02-February-12			Bond Future	9.00	74.5775	9.0010	74.5775	0.00
15/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4305	4	4305	4	0.00
15/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4115	4	4115	4	0.00
15/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4499	4	4499	4	0.00
15/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4126	4	4126	4	0.00
15/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4506	5	4506	5	0.00
15/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4313	5	4313	5	0.00
15/04/2011	R210 On 05-May-11			Bond Future	125.63	125.6198	125.6272	125.6198	278.00
15/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	323	0	323	0	0.00
15/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	423	0	423	0	0.00
15/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	373	0	373	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R211 On 05-May-11			Bond Future	1.61	105.5270	1.6110	105.5270	539.00
15/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2914	3	2914	3	0.00
15/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3185	3	3185	3	0.00
15/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2643	3	2643	3	0.00
15/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
15/04/2011	R212 On 05-May-11			Bond Future	2.42	103.6984	2.4150	103.6984	2,532.00
15/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2081	2	2081	2	0.00
15/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1107	1	1107	1	0.00
15/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1593	2	1593	2	0.00
15/04/2011	R213 On 05-May-11			Bond Future	8.85	83.5340	8.8450	83.5340	0.00
15/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6793	7	6793	7	0.00
15/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7706	8	7706	8	0.00
15/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7248	8	7248	8	0.00
15/04/2011	R213 On 04-August-11			Bond Future	8.92	84.7490	8.9230	84.7490	0.00
15/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8295	9	8295	9	0.00
15/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7386	8	7386	8	0.00
15/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7839	9	7839	9	0.00
15/04/2011	R213 On 03-November-11			Bond Future	9.00	82.4166	9.0040	82.4166	0.00
15/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2427	3	2427	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1617	2	1617	2	0.00
15/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2021	3	2021	3	0.00
15/04/2011	R213 On 02-February-12			Bond Future	9.09	83.6084	9.0880	83.6084	0.00
15/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
15/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1072	2	1072	2	0.00
15/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	293	1	293	1	0.00
15/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	681	1	681	1	0.00
15/04/2011	TRT1 On 05-May-11			Index Future	342.57	340.7410	342.5670	340.7410	100.00
15/04/2011	TRT1 On 04-August-11			Index Future	347.30	345.4490	347.3020	345.4490	0.00
18/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	AL7T On 05-May-11			Index Future	374.62	375.8410	374.6180	375.8410	30.00
18/04/2011	AL7T On 04-August-11			Index Future	380.00	381.2350	379.9980	381.2350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	ALBI On 05-May-11			Index Future	344.54	345.6290	344.5410	345.6290	1,070.00
18/04/2011	ALBI On 04-August-11			Index Future	349.49	350.5890	349.4890	350.5890	0.00
18/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CRD1 On 05-May-11			Index Future	156.00	156.1680	155.9990	156.1680	2.00
18/04/2011	CRD1 On 04-August-11			Index Future	158.16	158.3270	158.1560	158.3270	0.00
18/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2011	GOVI On 05-May-11			GOVI	345.60	346.6470	345.5990	346.6470	205.00
18/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	33910	2	33910	2	0.00
18/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	34110	2	34110	2	0.00
18/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	34010	2	34010	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
18/04/2011	GOVI On 04-August-11			GOVI	350.56	351.6220	350.5630	351.6220	0.00
18/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	25630	4	25630	4	0.00
18/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	25530	4	25530	4	0.00
18/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	25730	4	25730	4	0.00
18/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
18/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
18/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2011	IGOV On 05-May-11			Index Future	150.44	150.1090	150.4380	150.1090	65.00
18/04/2011	IGOV On 04-August-11			Index Future	152.60	152.2640	152.5980	152.2640	0.00
18/04/2011	ILBI On 05-May-11			Index Future	406.98	406.2730	406.9820	406.2730	336.00
18/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4200	5.5770	94.4200	2,001.00
18/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.61	94.3900	5.6080	94.3900	3,001.00
18/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.63	94.3700	5.6270	94.3700	3,890.00
18/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.66	94.3200	5.6580	94.3200	2,000.00
18/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.76	94.2200	5.7570	94.2200	0.00
18/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.83	94.1100	5.8340	94.1100	14,700.00
18/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.29	93.6800	6.2890	93.6800	5,591.00
18/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.72	93.2300	6.7200	93.2300	1,090.00
18/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.19	92.7500	7.1930	92.7500	2,890.00
18/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.61	92.3400	7.6060	92.3400	44,710.00
18/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.96	91.9900	7.9590	91.9900	490.00
18/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.29	91.6700	8.2900	91.6700	0.00
18/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
18/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
18/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
18/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
18/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
18/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
18/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/04/2011	OTH1 On 05-May-11			Index Future	338.46	339.7620	338.4610	339.7620	3.00
18/04/2011	OTH1 On 04-August-11			Index Future	343.32	344.6380	343.3220	344.6380	0.00
18/04/2011	R157 On 05-May-11			Bond Future	7.76	123.1345	7.7550	123.1345	2,405.00
18/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	381	1	381	1	0.00
18/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	491	1	491	1	0.00
18/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	288	0	288	0	0.00
18/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	211	0	211	0	0.00
18/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	642	1	642	1	0.00
18/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	514	0	514	0	0.00
18/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	307	0	307	0	0.00
18/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	401	0	401	0	0.00
18/04/2011	R157 On 04-August-11			Bond Future	7.90	124.9234	7.9040	124.9234	0.00
18/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	450	1	450	1	0.00
18/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	509	1	509	1	0.00
18/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	397	0	397	0	0.00
18/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	198	0	198	0	1,320.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1752	2	1752	2	0.00
18/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	573	1	573	1	440.00
18/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	881	1	881	1	0.00
18/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1282	1	1282	1	440.00
18/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	619	1	619	1	1,320.00
18/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1751	2	1751	2	0.00
18/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	2162	2	2162	2	0.00
18/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2950	3	2950	3	0.00
18/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1883	2	1883	2	0.00
18/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	2019	2	2019	2	0.00
18/04/2011	R157 On 03-November-11			Bond Future	8.07	119.8914	8.0720	119.8914	3,684.00
18/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1836	2	1836	2	0.00
18/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	1944	2	1944	2	0.00
18/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1732	2	1732	2	0.00
18/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1271	1	1271	1	0.00
18/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1124	1	1124	1	0.00
18/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1195	1	1195	1	0.00
18/04/2011	R157 On 02-February-12			Bond Future	8.27	121.6298	8.2670	121.6298	0.00
18/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2245	2	2245	2	0.00
18/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2347	3	2347	3	0.00
18/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2146	2	2146	2	0.00
18/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1532	1	1532	1	0.00
18/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1399	1	1399	1	0.00
18/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1464	1	1464	1	0.00
18/04/2011	R186 On 05-May-11			Bond Future	8.76	119.2071	8.7630	119.2071	29,349.00
18/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	976	1	976	1	0.00
18/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1217	2	1217	2	0.00
18/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	767	1	767	1	0.00
18/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	2	0	2	0	5,500.00
18/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1356	1	1356	1	0.00
18/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7445	7	7445	7	0.00
18/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	873	1	873	1	0.00
18/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	1097	1	1097	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R186 On 04-August-11			Bond Future	8.86	115.6407	8.8550	115.6407	0.00
18/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	834	1	834	1	0.00
18/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	940	1	940	1	0.00
18/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	739	1	739	1	0.00
18/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1056	1	1056	1	600.00
18/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	7915	8	7915	8	0.00
18/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2155	2	2155	2	200.00
18/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3270	4	3270	4	0.00
18/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2407	2	2407	2	200.00
18/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	566	1	566	1	600.00
18/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3584	3	3584	3	0.00
18/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6959	7	6959	7	0.00
18/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5809	5	5809	5	0.00
18/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	6179	6	6179	6	0.00
18/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6562	6	6562	6	0.00
18/04/2011	R186 On 03-November-11			Bond Future	8.95	117.2887	8.9490	117.2887	13,291.00
18/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4209	5	4209	5	0.00
18/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	3979	4	3979	4	0.00
18/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4446	5	4446	5	0.00
18/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3547	3	3547	3	0.00
18/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3970	4	3970	4	0.00
18/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3754	4	3754	4	0.00
18/04/2011	R186 On 02-February-12			Bond Future	9.05	113.6964	9.0460	113.6964	2,500.00
18/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4766	5	4766	5	0.00
18/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4550	5	4550	5	0.00
18/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	4988	5	4988	5	0.00
18/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4953	5	4953	5	0.00
18/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5397	5	5397	5	0.00
18/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	5171	5	5171	5	0.00
18/04/2011	R189 On 05-May-11			Bond Future	208.77	208.7638	208.7687	208.7638	0.00
18/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1469	1	1469	1	0.00
18/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1419	1	1419	1	0.00
18/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1519	2	1519	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
18/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11			Bond Future	232.58	231.6857	232.5795	231.6857	0.00
18/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	580	0	580	0	0.00
18/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	630	0	630	0	0.00
18/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	530	0	530	0	0.00
18/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R201 On 05-May-11			Bond Future	7.35	107.9096	7.3530	107.9096	484.00
18/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1275	1	1275	1	0.00
18/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1124	1	1124	1	0.00
18/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1429	2	1429	2	0.00
18/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	6	0	6	0	0.00
18/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	17	0	17	0	0.00
18/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	10	0	10	0	0.00
18/04/2011	R201 On 04-August-11			Bond Future	7.49	105.0661	7.4880	105.0661	0.00
18/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	468	1	468	1	0.00
18/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	526	1	526	1	0.00
18/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	415	0	415	0	0.00
18/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1282	1	1282	1	0.00
18/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	1091	1	1091	1	0.00
18/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1184	1	1184	1	0.00
18/04/2011	R201 On 03-November-11			Bond Future	7.64	106.5582	7.6390	106.5582	0.00
18/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1683	2	1683	2	0.00
18/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1775	2	1775	2	0.00
18/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1593	2	1593	2	0.00
18/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	733	1	733	1	0.00
18/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	640	1	640	1	0.00
18/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	685	1	685	1	0.00
18/04/2011	R201 On 02-February-12			Bond Future	7.81	103.6963	7.8140	103.6963	0.00
18/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	1937	2	1937	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
18/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2022	2	2022	2	0.00
18/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1853	2	1853	2	0.00
18/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	869	1	869	1	0.00
18/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	785	1	785	1	0.00
18/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	826	1	826	1	0.00
18/04/2011	R202 On 05-May-11			Bond Future	0.35	168.2875	0.3540	168.2875	10,539.00
18/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41921	42	41921	42	0.00
18/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42949	43	42949	43	0.00
18/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40882	41	40882	41	0.00
18/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R203 On 05-May-11			Bond Future	8.28	101.4133	8.2830	101.4133	516.00
18/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	417	1	417	1	0.00
18/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	536	1	536	1	0.00
18/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	316	1	316	1	0.00
18/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	720	1	720	1	0.00
18/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	453	0	453	0	0.00
18/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	577	0	577	0	0.00
18/04/2011	R203 On 04-August-11			Bond Future	8.41	102.8859	8.4120	102.8859	0.00
18/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	587	1	587	1	0.00
18/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	521	1	521	1	0.00
18/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	658	1	658	1	0.00
18/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2368	2	2368	2	0.00
18/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2710	2	2710	2	0.00
18/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2536	2	2536	2	0.00
18/04/2011	R203 On 03-November-11			Bond Future	8.55	100.1892	8.5510	100.1892	1,633.00
18/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1769	2	1769	2	0.00
18/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1658	2	1658	2	0.00
18/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	1883	2	1883	2	0.00
18/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1887	2	1887	2	0.00
18/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	2113	2	2113	2	0.00
18/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1999	2	1999	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
18/04/2011	R203 On 02-February-12			Bond Future	8.71	101.6423	8.7050	101.6423	0.00
18/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2483	3	2483	3	0.00
18/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2369	3	2369	3	0.00
18/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2601	3	2601	3	0.00
18/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2193	2	2193	2	0.00
18/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2391	2	2391	2	0.00
18/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2289	2	2289	2	0.00
18/04/2011	R204 On 05-May-11			Bond Future	8.41	101.1025	8.4130	101.1025	100.00
18/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	844	1	844	1	0.00
18/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	682	1	682	1	0.00
18/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1024	1	1024	1	0.00
18/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	279	0	279	0	0.00
18/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	480	0	480	0	0.00
18/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	370	0	370	0	0.00
18/04/2011	R204 On 04-August-11			Bond Future	8.53	98.5347	8.5330	98.5347	0.00
18/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	527	1	527	1	0.00
18/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	594	1	594	1	0.00
18/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	465	1	465	1	0.00
18/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3611	3	3611	3	0.00
18/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	3191	3	3191	3	0.00
18/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3398	3	3398	3	0.00
18/04/2011	R204 On 03-November-11			Bond Future	8.66	99.9357	8.6570	99.9357	2,034.00
18/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2480	3	2480	3	0.00
18/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2622	3	2622	3	0.00
18/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2342	3	2342	3	0.00
18/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	2122	2	2122	2	0.00
18/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1893	2	1893	2	0.00
18/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	2005	2	2005	2	0.00
18/04/2011	R204 On 02-February-12			Bond Future	8.79	97.3550	8.7910	97.3550	0.00
18/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3374	4	3374	4	0.00
18/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3517	4	3517	4	0.00
18/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3234	3	3234	3	0.00
18/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2451	2	2451	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
18/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2246	2	2246	2	0.00
18/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2347	2	2347	2	0.00
18/04/2011	R206 On 05-May-11			Bond Future	7.02	103.6734	7.0230	103.6734	0.00
18/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1151	1	1151	1	0.00
18/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1270	1	1270	1	0.00
18/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1034	1	1034	1	0.00
18/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	5	0	5	0	0.00
18/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	2	0	2	0	0.00
18/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	2	0	2	0	0.00
18/04/2011	R206 On 04-August-11			Bond Future	7.17	101.4114	7.1670	101.4114	2,805.00
18/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	366	0	366	0	0.00
18/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	324	0	324	0	0.00
18/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	415	0	415	0	0.00
18/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	673	1	673	1	0.00
18/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	804	1	804	1	0.00
18/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	735	1	735	1	0.00
18/04/2011	R206 On 03-November-11			Bond Future	7.33	102.8534	7.3260	102.8534	0.00
18/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1259	1	1259	1	0.00
18/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1192	1	1192	1	0.00
18/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1328	1	1328	1	0.00
18/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	389	0	389	0	0.00
18/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	450	0	450	0	0.00
18/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	419	0	419	0	0.00
18/04/2011	R206 On 02-February-12			Bond Future	7.53	100.5834	7.5270	100.5834	0.00
18/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1384	1	1384	1	0.00
18/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1325	1	1325	1	0.00
18/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1444	2	1444	2	0.00
18/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	523	0	523	0	0.00
18/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	579	1	579	1	0.00
18/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	550	0	550	0	0.00
18/04/2011	R207 On 05-May-11			Bond Future	8.51	94.9953	8.5110	94.9953	6,260.00
18/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	573	1	573	1	0.00
18/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	443	1	443	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	723	1	723	1	0.00
18/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	499	0	499	0	0.00
18/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	795	1	795	1	0.00
18/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	636	1	636	1	0.00
18/04/2011	R207 On 04-August-11			Bond Future	8.62	92.7325	8.6240	92.7325	0.00
18/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	810	1	810	1	0.00
18/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	902	1	902	1	0.00
18/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	725	1	725	1	0.00
18/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	3137	3	3137	3	0.00
18/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2738	3	2738	3	0.00
18/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2934	3	2934	3	0.00
18/04/2011	R207 On 03-November-11			Bond Future	8.74	94.0548	8.7370	94.0548	600.00
18/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2415	3	2415	3	0.00
18/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2558	3	2558	3	0.00
18/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2276	2	2276	2	0.00
18/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2478	2	2478	2	0.00
18/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2216	2	2216	2	0.00
18/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2344	2	2344	2	0.00
18/04/2011	R207 On 02-February-12			Bond Future	8.86	91.7811	8.8580	91.7811	0.00
18/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3382	4	3382	4	0.00
18/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3531	4	3531	4	0.00
18/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3229	3	3229	3	0.00
18/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2744	3	2744	3	0.00
18/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2522	2	2522	2	0.00
18/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2635	2	2635	2	0.00
18/04/2011	R208 On 05-May-11			Bond Future	8.57	89.1202	8.5740	89.1202	190.00
18/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	441	1	441	1	0.00
18/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	572	1	572	1	0.00
18/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	332	1	332	1	0.00
18/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	1088	1	1088	1	0.00
18/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	718	1	718	1	0.00
18/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	891	1	891	1	0.00
18/04/2011	R208 On 04-August-11			Bond Future	8.68	90.4146	8.6750	90.4146	120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	763	1	763	1	0.00
18/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	853	1	853	1	0.00
18/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	680	1	680	1	0.00
18/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3550	3	3550	3	0.00
18/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	3109	3	3109	3	0.00
18/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3326	3	3326	3	0.00
18/04/2011	R208 On 03-November-11			Bond Future	8.78	88.3011	8.7800	88.3011	5,899.00
18/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2399	3	2399	3	0.00
18/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2256	2	2256	2	0.00
18/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2547	3	2547	3	0.00
18/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2432	2	2432	2	0.00
18/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2720	3	2720	3	0.00
18/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2573	2	2573	2	0.00
18/04/2011	R208 On 02-February-12			Bond Future	8.89	89.5835	8.8900	89.5835	0.00
18/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3503	4	3503	4	0.00
18/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3350	4	3350	4	0.00
18/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3658	4	3658	4	0.00
18/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2762	3	2762	3	0.00
18/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	3013	3	3013	3	0.00
18/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2886	3	2886	3	0.00
18/04/2011	R209 On 05-May-11			Bond Future	8.85	75.1789	8.8480	75.1789	21,100.00
18/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	97	0	97	0	0.00
18/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	64	0	64	0	0.00
18/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	144	0	144	0	0.00
18/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2551	2	2551	2	0.00
18/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3307	3	3307	3	0.00
18/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2920	3	2920	3	0.00
18/04/2011	R209 On 04-August-11			Bond Future	8.92	76.2696	8.9200	76.2696	0.00
18/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1073	1	1073	1	0.00
18/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1195	1	1195	1	0.00
18/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8549	9	8549	9	0.00
18/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	960	1	960	1	0.00
18/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4760	4	4760	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	239	0	239	0	0.00
18/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4161	4	4161	4	0.00
18/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4454	4	4454	4	0.00
18/04/2011	R209 On 03-November-11			Bond Future	8.99	74.2136	8.9920	74.2136	1,118.00
18/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2508	3	2508	3	0.00
18/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2676	3	2676	3	0.00
18/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2350	3	2350	3	0.00
18/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4643	4	4643	4	0.00
18/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4171	4	4171	4	0.00
18/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4400	4	4400	4	0.00
18/04/2011	R209 On 02-February-12			Bond Future	9.07	75.2899	9.0660	75.2899	0.00
18/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4027	4	4027	4	0.00
18/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4214	4	4214	4	0.00
18/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3844	4	3844	4	0.00
18/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4729	5	4729	5	0.00
18/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4335	4	4335	4	0.00
18/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4528	4	4528	4	0.00
18/04/2011	R210 On 05-May-11			Bond Future	125.64	125.6272	125.6350	125.6272	278.00
18/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	315	0	315	0	0.00
18/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	415	0	415	0	0.00
18/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	365	0	365	0	0.00
18/04/2011	R211 On 05-May-11			Bond Future	1.61	105.5270	1.6100	105.5270	539.00
18/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2920	3	2920	3	0.00
18/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3191	3	3191	3	0.00
18/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2648	3	2648	3	0.00
18/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11			Bond Future	2.43	103.8991	2.4340	103.8991	2,532.00
18/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2262	2	2262	2	0.00
18/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1289	1	1289	1	0.00
18/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1774	2	1774	2	0.00
18/04/2011	R213 On 05-May-11			Bond Future	8.91	84.2299	8.9100	84.2299	0.00
18/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8227	8	8227	8	0.00
18/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7314	7	7314	7	0.00
18/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7769	7	7769	7	0.00
18/04/2011	R213 On 04-August-11			Bond Future	8.99	85.4502	8.9900	85.4502	0.00
18/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7915	7	7915	7	0.00
18/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8824	8	8824	8	0.00
18/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8368	8	8368	8	0.00
18/04/2011	R213 On 03-November-11			Bond Future	9.07	83.1228	9.0720	83.1228	0.00
18/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2956	2	2956	2	0.00
18/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	2146	2	2146	2	0.00
18/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2549	2	2549	2	0.00
18/04/2011	R213 On 02-February-12			Bond Future	9.16	84.3339	9.1590	84.3339	0.00
18/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
18/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1615	1	1615	1	0.00
18/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	836	0	836	0	0.00
18/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1224	1	1224	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2011	TRT1 On 05-May-11			Index Future	341.52	342.5670	341.5210	342.5670	100.00
18/04/2011	TRT1 On 04-August-11			Index Future	346.24	347.3020	346.2420	347.3020	0.00
19/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	AL7T On 05-May-11			Index Future	375.57	374.6180	375.5670	374.6180	30.00
19/04/2011	AL7T On 04-August-11			Index Future	380.96	379.9980	380.9630	379.9980	0.00
19/04/2011	ALBI On 05-May-11			Index Future	345.32	344.5410	345.3170	344.5410	939.00
19/04/2011	ALBI On 04-August-11			Index Future	350.28	349.4890	350.2780	349.4890	131.00
19/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	CRD1 On 05-May-11			Index Future	156.28	155.9990	156.2800	155.9990	2.00
19/04/2011	CRD1 On 04-August-11			Index Future	158.44	158.1560	158.4400	158.1560	0.00
19/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2011	GOVI On 05-May-11			GOVI	346.37	345.5990	346.3730	345.5990	205.00
19/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	26370	3	26370	3	0.00
19/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	26170	3	26170	3	0.00
19/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	26270	3	26270	3	0.00
19/04/2011	GOVI On 04-August-11			GOVI	351.35	350.5630	351.3500	350.5630	0.00
19/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	33500	3	33500	3	0.00
19/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	33600	3	33600	3	0.00
19/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	33400	3	33400	3	0.00
19/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
19/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
19/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2011	IGOV On 05-May-11			Index Future	150.36	150.4380	150.3560	150.4380	65.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	IGOV On 04-August-11			Index Future	152.52	152.5980	152.5160	152.5980	0.00
19/04/2011	ILBI On 05-May-11			Index Future	407.11	406.9820	407.1140	406.9820	336.00
19/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4230	5.5760	94.4230	2,001.00
19/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.3920	5.5890	94.3920	3,001.00
19/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3730	5.6070	94.3730	3,890.00
19/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3420	5.6340	94.3420	2,000.00
19/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.73	94.2430	5.7340	94.2430	0.00
19/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1660	5.8130	94.1660	14,700.00
19/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.26	93.7110	6.2580	93.7110	5,591.00
19/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.67	93.2800	6.6710	93.2800	1,090.00
19/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.15	92.8070	7.1450	92.8070	2,890.00
19/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.56	92.3940	7.5620	92.3940	44,710.00
19/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.90	92.0410	7.9040	92.0410	490.00
19/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.22	91.7100	8.2190	91.7100	290.00
19/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
19/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
19/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
19/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
19/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
19/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
19/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/04/2011	OTH1 On 05-May-11			Index Future	339.25	338.4610	339.2510	338.4610	3.00
19/04/2011	OTH1 On 04-August-11			Index Future	344.13	343.3220	344.1250	343.3220	0.00
19/04/2011	R157 On 05-May-11			Bond Future	7.70	122.8924	7.6980	122.8924	2,405.00
19/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	496	0	496	0	0.00
19/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	626	0	626	0	0.00
19/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	288	0	288	0	0.00
19/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	383	0	383	0	0.00
19/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	375	1	375	1	0.00
19/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	485	1	485	1	0.00
19/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	208	0	208	0	0.00
19/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	283	0	283	0	0.00
19/04/2011	R157 On 04-August-11			Bond Future	7.84	124.6766	7.8420	124.6766	0.00
19/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	516	0	516	0	0.00
19/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	581	1	581	1	0.00
19/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	457	0	457	0	0.00
19/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	234	0	234	0	1,320.00
19/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	651	1	651	1	440.00
19/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	987	1	987	1	0.00
19/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	1910	2	1910	2	0.00
19/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	538	1	538	1	1,320.00
19/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1149	1	1149	1	440.00
19/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1590	2	1590	2	0.00
19/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1983	2	1983	2	0.00
19/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2746	3	2746	3	0.00
19/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1715	2	1715	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1846	2	1846	2	0.00
19/04/2011	R157 On 03-November-11			Bond Future	8.00	119.6419	8.0040	119.6419	3,684.00
19/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	1977	2	1977	2	0.00
19/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1868	2	1868	2	0.00
19/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2089	2	2089	2	0.00
19/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	1023	1	1023	1	0.00
19/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1161	1	1161	1	0.00
19/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1091	1	1091	1	0.00
19/04/2011	R157 On 02-February-12			Bond Future	8.19	121.3736	8.1930	121.3736	0.00
19/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2388	2	2388	2	0.00
19/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2286	2	2286	2	0.00
19/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2493	2	2493	2	0.00
19/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1296	1	1296	1	0.00
19/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1423	2	1423	2	0.00
19/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1358	1	1358	1	0.00
19/04/2011	R186 On 05-May-11			Bond Future	8.72	118.6462	8.7180	118.6462	29,349.00
19/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1163	1	1163	1	0.00
19/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1435	1	1435	1	0.00
19/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	2	0	2	0	5,500.00
19/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	924	1	924	1	0.00
19/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	1093	1	1093	1	0.00
19/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	7025	7	7025	7	0.00
19/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	671	1	671	1	0.00
19/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	864	1	864	1	0.00
19/04/2011	R186 On 04-August-11			Bond Future	8.81	115.0815	8.8080	115.0815	0.00
19/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	922	1	922	1	0.00
19/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1037	1	1037	1	0.00
19/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	818	1	818	1	0.00
19/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1162	1	1162	1	600.00
19/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2333	2	2333	2	200.00
19/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3504	3	3504	3	0.00
19/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8279	8	8279	8	0.00
19/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	500	1	500	1	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2211	2	2211	2	200.00
19/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3331	4	3331	4	0.00
19/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6608	7	6608	7	0.00
19/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5484	6	5484	6	0.00
19/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5846	6	5846	6	0.00
19/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	6220	7	6220	7	0.00
19/04/2011	R186 On 03-November-11			Bond Future	8.90	116.7134	8.9000	116.7134	13,291.00
19/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4439	4	4439	4	0.00
19/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4683	4	4683	4	0.00
19/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4200	4	4200	4	0.00
19/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3751	4	3751	4	0.00
19/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3344	4	3344	4	0.00
19/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3544	4	3544	4	0.00
19/04/2011	R186 On 02-February-12			Bond Future	9.00	113.1150	8.9960	113.1150	2,500.00
19/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	4985	5	4985	5	0.00
19/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5212	5	5212	5	0.00
19/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	4762	5	4762	5	0.00
19/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	5169	5	5169	5	0.00
19/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4737	5	4737	5	0.00
19/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4950	5	4950	5	0.00
19/04/2011	R189 On 05-May-11			Bond Future	208.71	208.7687	208.7140	208.7687	0.00
19/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1414	1	1414	1	0.00
19/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1464	2	1464	2	0.00
19/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1364	1	1364	1	0.00
19/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R197 On 05-May-11			Bond Future	232.65	232.5795	232.6453	232.5795	0.00
19/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	645	1	645	1	0.00
19/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	595	1	595	1	0.00
19/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	695	1	695	1	0.00
19/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R197 On 05-May-11	232.05	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
19/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R201 On 05-May-11			Bond Future	7.30	107.7168	7.2960	107.7168	484.00
19/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1452	1	1452	1	0.00
19/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1608	1	1608	1	0.00
19/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1298	1	1298	1	0.00
19/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	8	0	8	0	0.00
19/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	2	0	2	0	0.00
19/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	4	0	4	0	0.00
19/04/2011	R201 On 04-August-11			Bond Future	7.43	104.8713	7.4260	104.8713	0.00
19/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	535	0	535	0	0.00
19/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	477	0	477	0	0.00
19/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	598	1	598	1	0.00
19/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	977	1	977	1	0.00
19/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1158	1	1158	1	0.00
19/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1065	1	1065	1	0.00
19/04/2011	R201 On 03-November-11			Bond Future	7.57	106.3633	7.5710	106.3633	0.00
19/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1805	2	1805	2	0.00
19/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1711	2	1711	2	0.00
19/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1900	2	1900	2	0.00
19/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	575	1	575	1	0.00
19/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	661	1	661	1	0.00
19/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	618	1	618	1	0.00
19/04/2011	R201 On 02-February-12			Bond Future	7.74	103.4960	7.7390	103.4960	0.00
19/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2060	2	2060	2	0.00
19/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	1974	2	1974	2	0.00
19/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2147	2	2147	2	0.00
19/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	717	1	717	1	0.00
19/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	797	1	797	1	0.00
19/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	756	1	756	1	0.00
19/04/2011	R202 On 05-May-11			Bond Future	0.37	168.5803	0.3710	168.5803	10,539.00
19/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41423	42	41423	42	0.00
19/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42451	43	42451	43	0.00
19/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40385	41	40385	41	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R203 On 05-May-11			Bond Future	8.23	101.0774	8.2270	101.0774	516.00
19/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	537	0	537	0	0.00
19/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	415	0	415	0	0.00
19/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	678	1	678	1	0.00
19/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	323	0	323	0	0.00
19/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	547	1	547	1	0.00
19/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	425	1	425	1	0.00
19/04/2011	R203 On 04-August-11			Bond Future	8.35	102.5439	8.3520	102.5439	0.00
19/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	666	1	666	1	0.00
19/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	744	1	744	1	0.00
19/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	593	1	593	1	0.00
19/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2501	3	2501	3	0.00
19/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2173	2	2173	2	0.00
19/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2334	3	2334	3	0.00
19/04/2011	R203 On 03-November-11			Bond Future	8.49	99.8424	8.4870	99.8424	1,633.00
19/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1909	2	1909	2	0.00
19/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2029	2	2029	2	0.00
19/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1793	2	1793	2	0.00
19/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1960	2	1960	2	0.00
19/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1745	2	1745	2	0.00
19/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1850	2	1850	2	0.00
19/04/2011	R203 On 02-February-12			Bond Future	8.64	101.2883	8.6370	101.2883	0.00
19/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2636	2	2636	2	0.00
19/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2758	3	2758	3	0.00
19/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2517	2	2517	2	0.00
19/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2245	2	2245	2	0.00
19/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2056	2	2056	2	0.00
19/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2149	2	2149	2	0.00
19/04/2011	R204 On 05-May-11			Bond Future	8.37	100.7741	8.3660	100.7741	100.00
19/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1000	1	1000	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1198	1	1198	1	0.00
19/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	818	1	818	1	0.00
19/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	359	0	359	0	0.00
19/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	196	0	196	0	0.00
19/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	269	0	269	0	0.00
19/04/2011	R204 On 04-August-11			Bond Future	8.48	98.2061	8.4840	98.2061	0.00
19/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	585	1	585	1	0.00
19/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	519	0	519	0	0.00
19/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	658	1	658	1	0.00
19/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2996	3	2996	3	0.00
19/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3405	4	3405	4	0.00
19/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3197	3	3197	3	0.00
19/04/2011	R204 On 03-November-11			Bond Future	8.61	99.6073	8.6060	99.6073	2,034.00
19/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2619	2	2619	2	0.00
19/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2477	2	2477	2	0.00
19/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2766	3	2766	3	0.00
19/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1776	2	1776	2	0.00
19/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1996	2	1996	2	0.00
19/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1883	2	1883	2	0.00
19/04/2011	R204 On 02-February-12			Bond Future	8.74	97.0178	8.7370	97.0178	0.00
19/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3524	3	3524	3	0.00
19/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3381	3	3381	3	0.00
19/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3671	4	3671	4	0.00
19/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2132	2	2132	2	0.00
19/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2331	2	2331	2	0.00
19/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2229	2	2229	2	0.00
19/04/2011	R206 On 05-May-11			Bond Future	6.97	103.5155	6.9660	103.5155	0.00
19/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1288	1	1288	1	0.00
19/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1169	1	1169	1	0.00
19/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1407	1	1407	1	0.00
19/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	1	0	1	0	0.00
19/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R206 On 04-August-11			Bond Future	7.10	101.2525	7.1020	101.2525	2,805.00
19/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	423	0	423	0	0.00
19/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	477	0	477	0	0.00
19/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	376	0	376	0	0.00
19/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	712	1	712	1	0.00
19/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	592	1	592	1	0.00
19/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	649	1	649	1	0.00
19/04/2011	R206 On 03-November-11			Bond Future	7.25	102.6939	7.2530	102.6939	0.00
19/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1357	1	1357	1	0.00
19/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1428	1	1428	1	0.00
19/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1287	1	1287	1	0.00
19/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	400	0	400	0	0.00
19/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	344	0	344	0	0.00
19/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	371	0	371	0	0.00
19/04/2011	R206 On 02-February-12			Bond Future	7.44	100.4185	7.4440	100.4185	0.00
19/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1479	1	1479	1	0.00
19/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1541	1	1541	1	0.00
19/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1419	1	1419	1	0.00
19/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	526	1	526	1	0.00
19/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	473	1	473	1	0.00
19/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	498	1	498	1	0.00
19/04/2011	R207 On 05-May-11			Bond Future	8.47	94.6550	8.4700	94.6550	6,260.00
19/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	677	1	677	1	0.00
19/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	846	1	846	1	0.00
19/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	530	0	530	0	0.00
19/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	646	1	646	1	0.00
19/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	386	0	386	0	0.00
19/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	504	1	504	1	0.00
19/04/2011	R207 On 04-August-11			Bond Future	8.58	92.3903	8.5810	92.3903	0.00
19/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	881	1	881	1	0.00
19/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	791	1	791	1	0.00
19/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	979	1	979	1	0.00
19/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2574	3	2574	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2962	3	2962	3	0.00
19/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2764	3	2764	3	0.00
19/04/2011	R207 On 03-November-11			Bond Future	8.69	93.7000	8.6920	93.7000	600.00
19/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2538	2	2538	2	0.00
19/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2395	2	2395	2	0.00
19/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2685	3	2685	3	0.00
19/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	2097	2	2097	2	0.00
19/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2351	2	2351	2	0.00
19/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2222	2	2222	2	0.00
19/04/2011	R207 On 02-February-12			Bond Future	8.81	91.4205	8.8110	91.4205	0.00
19/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3517	3	3517	3	0.00
19/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3360	3	3360	3	0.00
19/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3669	4	3669	4	0.00
19/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2411	3	2411	3	0.00
19/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2626	3	2626	3	0.00
19/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2521	3	2521	3	0.00
19/04/2011	R208 On 05-May-11			Bond Future	8.52	88.7251	8.5240	88.7251	190.00
19/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	553	0	553	0	0.00
19/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	422	0	422	0	0.00
19/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	706	1	706	1	0.00
19/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	548	1	548	1	0.00
19/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	874	1	874	1	0.00
19/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	699	1	699	1	0.00
19/04/2011	R208 On 04-August-11			Bond Future	8.62	90.0169	8.6230	90.0169	120.00
19/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	849	1	849	1	0.00
19/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	946	1	946	1	0.00
19/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	759	1	759	1	0.00
19/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3321	4	3321	4	0.00
19/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2894	3	2894	3	0.00
19/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	3103	3	3103	3	0.00
19/04/2011	R208 On 03-November-11			Bond Future	8.73	87.9012	8.7260	87.9012	5,899.00
19/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2553	2	2553	2	0.00
19/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2707	3	2707	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2404	2	2404	2	0.00
19/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2555	3	2555	3	0.00
19/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2279	2	2279	2	0.00
19/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2414	3	2414	3	0.00
19/04/2011	R208 On 02-February-12			Bond Future	8.83	89.1763	8.8340	89.1763	0.00
19/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3673	4	3673	4	0.00
19/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3833	4	3833	4	0.00
19/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3516	3	3516	3	0.00
19/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2862	3	2862	3	0.00
19/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2620	3	2620	3	0.00
19/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2739	3	2739	3	0.00
19/04/2011	R209 On 05-May-11			Bond Future	8.85	74.7122	8.8450	74.7122	21,100.00
19/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	89	0	89	0	0.00
19/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	134	0	134	0	0.00
19/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	57	0	57	0	0.00
19/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	3276	3	3276	3	0.00
19/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2517	3	2517	3	0.00
19/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2888	3	2888	3	0.00
19/04/2011	R209 On 04-August-11			Bond Future	8.92	75.7935	8.9160	75.7935	0.00
19/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1073	1	1073	1	0.00
19/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1195	1	1195	1	0.00
19/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	960	1	960	1	0.00
19/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8573	9	8573	9	0.00
19/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	232	0	232	0	0.00
19/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4729	5	4729	5	0.00
19/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	4129	4	4129	4	0.00
19/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4423	4	4423	4	0.00
19/04/2011	R209 On 03-November-11			Bond Future	8.99	73.7285	8.9880	73.7285	1,118.00
19/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2513	3	2513	3	0.00
19/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2354	2	2354	2	0.00
19/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2681	3	2681	3	0.00
19/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	4145	4	4145	4	0.00
19/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4616	5	4616	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
19/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4374	4	4374	4	0.00
19/04/2011	R209 On 02-February-12			Bond Future	9.06	74.7961	9.0620	74.7961	0.00
19/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4035	4	4035	4	0.00
19/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3852	4	3852	4	0.00
19/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4222	4	4222	4	0.00
19/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4313	4	4313	4	0.00
19/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4707	5	4707	5	0.00
19/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4506	5	4506	5	0.00
19/04/2011	R210 On 05-May-11			Bond Future	125.67	125.6350	125.6721	125.6350	278.00
19/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	278	0	278	0	0.00
19/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	378	0	378	0	0.00
19/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	328	0	328	0	0.00
19/04/2011	R211 On 05-May-11			Bond Future	1.61	105.5326	1.6050	105.5326	539.00
19/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	2948	3	2948	3	0.00
19/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2676	3	2676	3	0.00
19/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3219	3	3219	3	0.00
19/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
19/04/2011	R212 On 05-May-11			Bond Future	2.41	103.7175	2.4110	103.7175	2,532.00
19/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2043	2	2043	2	0.00
19/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1069	1	1069	1	0.00
19/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1554	2	1554	2	0.00
19/04/2011	R213 On 05-May-11			Bond Future	8.89	83.7091	8.8860	83.7091	0.00
19/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	7122	7	7122	7	0.00
19/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	8035	8	8035	8	0.00
19/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7577	8	7577	8	0.00
19/04/2011	R213 On 04-August-11			Bond Future	8.97	84.9215	8.9650	84.9215	0.00
19/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8627	9	8627	9	0.00
19/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7718	8	7718	8	0.00
19/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	8171	8	8171	8	0.00
19/04/2011	R213 On 03-November-11			Bond Future	9.05	82.5942	9.0460	82.5942	0.00
19/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2755	3	2755	3	0.00
19/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1944	2	1944	2	0.00
19/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	2348	3	2348	3	0.00
19/04/2011	R213 On 02-February-12			Bond Future	9.13	83.7908	9.1320	83.7908	0.00
19/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
19/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1409	2	1409	2	0.00
19/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	630	1	630	1	0.00
19/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	1018	1	1018	1	0.00
19/04/2011	TRT1 On 05-May-11			Index Future	342.29	341.5210	342.2890	341.5210	100.00
19/04/2011	TRT1 On 04-August-11			Index Future	347.02	346.2420	347.0220	346.2420	0.00
20/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	AL7T On 05-May-11			Index Future	376.16	375.5670	376.1620	375.5670	30.00
20/04/2011	AL7T On 04-August-11			Index Future	381.57	380.9630	381.5670	380.9630	0.00
20/04/2011	ALBI On 05-May-11			Index Future	345.95	345.3170	345.9510	345.3170	939.00
20/04/2011	ALBI On 04-August-11			Index Future	350.92	350.2780	350.9230	350.2780	131.00
20/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	CRD1 On 05-May-11			Index Future	156.44	156.2800	156.4410	156.2800	2.00
20/04/2011	CRD1 On 04-August-11			Index Future	158.61	158.4400	158.6050	158.4400	0.00
20/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2011	GOVI On 05-May-11			GOVI	346.96	346.3730	346.9600	346.3730	205.00
20/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	20300	3	20300	3	0.00
20/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	20500	3	20500	3	0.00
20/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	20400	3	20400	3	0.00
20/04/2011	GOVI On 04-August-11			GOVI	351.95	351.3500	351.9460	351.3500	0.00
20/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	39460	3	39460	3	0.00
20/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	39560	3	39560	3	0.00
20/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	39360	3	39360	3	0.00
20/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
20/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
20/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2011	IGOV On 05-May-11			Index Future	150.34	150.3560	150.3370	150.3560	65.00
20/04/2011	IGOV On 04-August-11			Index Future	152.50	152.5160	152.4980	152.5160	0.00
20/04/2011	ILBI On 05-May-11			Index Future	406.98	407.1140	406.9830	407.1140	336.00
20/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/04/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4240	5.5750	94.4240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.4110	5.5890	94.4110	3,001.00
20/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3930	5.6070	94.3930	3,890.00
20/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.63	94.3660	5.6310	94.3660	2,000.00
20/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.73	94.2660	5.7330	94.2660	0.00
20/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.82	94.1870	5.8170	94.1870	14,700.00
20/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.29	93.7420	6.2860	93.7420	5,591.00
20/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.68	93.3290	6.6790	93.3290	1,090.00
20/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.14	92.8550	7.1400	92.8550	2,890.00
20/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.55	92.4380	7.5520	92.4380	44,710.00
20/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.90	92.0960	7.9000	92.0960	490.00
20/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.23	91.7810	8.2250	91.7810	290.00
20/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
20/04/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
20/04/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	750000	1	0.00
20/04/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
20/04/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
20/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
20/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
20/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/04/2011	OTH1 On 05-May-11			Index Future	340.14	339.2510	340.1390	339.2510	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	OTH1 On 04-August-11			Index Future	345.03	344.1250	345.0270	344.1250	0.00
20/04/2011	R157 On 05-May-11			Bond Future	7.66	123.1263	7.6600	123.1263	705.00
20/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	582	0	582	0	0.00
20/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	725	1	725	1	0.00
20/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	455	0	455	0	0.00
20/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	346	0	346	0	0.00
20/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	387	0	387	0	0.00
20/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	291	0	291	0	0.00
20/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	151	0	151	0	0.00
20/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	212	0	212	0	0.00
20/04/2011	R157 On 04-August-11			Bond Future	7.80	124.9157	7.8010	124.9157	1,960.00
20/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	562	1	562	1	1,000.00
20/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	632	1	632	1	0.00
20/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	500	0	500	0	0.00
20/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	259	0	259	0	1,320.00
20/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2018	2	2018	2	0.00
20/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	706	1	706	1	440.00
20/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1060	1	1060	1	0.00
20/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1064	1	1064	1	440.00
20/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	487	1	487	1	1,320.00
20/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1487	2	1487	2	0.00
20/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1868	2	1868	2	0.00
20/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2613	3	2613	3	0.00
20/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1608	2	1608	2	0.00
20/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1734	2	1734	2	0.00
20/04/2011	R157 On 03-November-11			Bond Future	7.96	119.8878	7.9600	119.8878	3,684.00
20/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2070	2	2070	2	0.00
20/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1958	2	1958	2	0.00
20/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2185	2	2185	2	0.00
20/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	960	1	960	1	0.00
20/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1092	1	1092	1	0.00
20/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	1024	1	1024	1	0.00
20/04/2011	R157 On 02-February-12			Bond Future	8.15	121.6231	8.1450	121.6231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2483	2	2483	2	0.00
20/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2378	2	2378	2	0.00
20/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2590	2	2590	2	0.00
20/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1231	1	1231	1	0.00
20/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1353	1	1353	1	0.00
20/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1291	1	1291	1	0.00
20/04/2011	R186 On 05-May-11			Bond Future	8.67	119.0665	8.6660	119.0665	12,490.00
20/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1420	1	1420	1	0.00
20/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1728	1	1728	1	0.00
20/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1144	1	1144	1	0.00
20/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	3	0	3	0	5,500.00
20/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	824	1	824	1	0.00
20/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6537	7	6537	7	0.00
20/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	475	1	475	1	0.00
20/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	632	1	632	1	0.00
20/04/2011	R186 On 04-August-11			Bond Future	8.76	115.5120	8.7550	115.5120	17,576.00
20/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1032	1	1032	1	0.00
20/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1157	1	1157	1	0.00
20/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	918	1	918	1	0.00
20/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1293	1	1293	1	600.00
20/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8700	8	8700	8	0.00
20/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2549	2	2549	2	200.00
20/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3783	4	3783	4	0.00
20/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	2001	2	2001	2	200.00
20/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	432	1	432	1	600.00
20/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	3059	3	3059	3	0.00
20/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6220	7	6220	7	0.00
20/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5127	5	5127	5	0.00
20/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5477	6	5477	6	0.00
20/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5842	6	5842	6	0.00
20/04/2011	R186 On 03-November-11			Bond Future	8.85	117.1534	8.8450	117.1534	13,291.00
20/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4708	4	4708	4	0.00
20/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	4962	5	4962	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
20/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4461	4	4461	4	0.00
20/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3515	4	3515	4	0.00
20/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3126	3	3126	3	0.00
20/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3316	4	3316	4	0.00
20/04/2011	R186 On 02-February-12			Bond Future	8.94	113.5551	8.9380	113.5551	2,500.00
20/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5249	5	5249	5	0.00
20/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5484	5	5484	5	0.00
20/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5019	5	5019	5	0.00
20/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4912	5	4912	5	0.00
20/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4495	5	4495	5	0.00
20/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4700	5	4700	5	0.00
20/04/2011	R189 On 05-May-11			Bond Future	208.80	208.7140	208.7989	208.7140	0.00
20/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1499	1	1499	1	0.00
20/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1549	1	1549	1	0.00
20/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1449	1	1449	1	0.00
20/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R197 On 05-May-11			Bond Future	232.67	232.6453	232.6712	232.6453	0.00
20/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	671	1	671	1	0.00
20/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	621	1	621	1	0.00
20/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	721	1	721	1	0.00
20/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R201 On 05-May-11			Bond Future	7.27	107.9000	7.2690	107.9000	484.00
20/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1537	1	1537	1	0.00
20/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1381	1	1381	1	0.00
20/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1694	2	1694	2	0.00
20/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	1	0	1	0	0.00
20/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	4	0	4	0	0.00
20/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	2	0	2	0	0.00
20/04/2011	R201 On 04-August-11			Bond Future	7.40	105.0571	7.3960	105.0571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	568	1	568	1	0.00
20/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	634	1	634	1	0.00
20/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	507	0	507	0	0.00
20/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1098	1	1098	1	0.00
20/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	923	1	923	1	0.00
20/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	1008	1	1008	1	0.00
20/04/2011	R201 On 03-November-11			Bond Future	7.54	106.5526	7.5380	106.5526	0.00
20/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1864	2	1864	2	0.00
20/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1769	2	1769	2	0.00
20/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1962	2	1962	2	0.00
20/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	545	1	545	1	0.00
20/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	627	1	627	1	0.00
20/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	585	1	585	1	0.00
20/04/2011	R201 On 02-February-12			Bond Future	7.70	103.6886	7.7030	103.6886	0.00
20/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2119	2	2119	2	0.00
20/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2032	2	2032	2	0.00
20/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2208	2	2208	2	0.00
20/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	685	1	685	1	0.00
20/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	762	1	762	1	0.00
20/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	723	1	723	1	0.00
20/04/2011	R202 On 05-May-11			Bond Future	0.37	168.0829	0.3700	168.0829	10,539.00
20/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41453	41	41453	41	0.00
20/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42481	42	42481	42	0.00
20/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40414	40	40414	40	0.00
20/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R203 On 05-May-11			Bond Future	8.20	101.3499	8.2040	101.3499	516.00
20/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	585	1	585	1	0.00
20/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	735	1	735	1	0.00
20/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	453	0	453	0	0.00
20/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	473	1	473	1	0.00
20/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	268	0	268	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	361	0	361	0	0.00
20/04/2011	R203 On 04-August-11			Bond Future	8.33	102.8249	8.3280	102.8249	0.00
20/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	696	1	696	1	0.00
20/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	621	1	621	1	0.00
20/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	777	1	777	1	0.00
20/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2094	2	2094	2	0.00
20/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2416	3	2416	3	0.00
20/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2252	2	2252	2	0.00
20/04/2011	R203 On 03-November-11			Bond Future	8.46	100.1305	8.4620	100.1305	1,633.00
20/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1963	2	1963	2	0.00
20/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2085	2	2085	2	0.00
20/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1844	2	1844	2	0.00
20/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1898	2	1898	2	0.00
20/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1689	2	1689	2	0.00
20/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1792	2	1792	2	0.00
20/04/2011	R203 On 02-February-12			Bond Future	8.61	101.5817	8.6110	101.5817	0.00
20/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2694	3	2694	3	0.00
20/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2817	3	2817	3	0.00
20/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2573	3	2573	3	0.00
20/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2189	2	2189	2	0.00
20/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	2003	2	2003	2	0.00
20/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2094	2	2094	2	0.00
20/04/2011	R204 On 05-May-11			Bond Future	8.34	101.0312	8.3440	101.0312	100.00
20/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1071	1	1071	1	0.00
20/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	880	1	880	1	0.00
20/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1279	1	1279	1	0.00
20/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	157	0	157	0	0.00
20/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	300	0	300	0	0.00
20/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	220	0	220	0	0.00
20/04/2011	R204 On 04-August-11			Bond Future	8.46	98.4657	8.4600	98.4657	0.00
20/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	613	1	613	1	0.00
20/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	689	1	689	1	0.00
20/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	544	1	544	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3303	3	3303	3	0.00
20/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2899	3	2899	3	0.00
20/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3097	3	3097	3	0.00
20/04/2011	R204 On 03-November-11			Bond Future	8.58	99.8689	8.5810	99.8689	2,034.00
20/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2687	3	2687	3	0.00
20/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2542	2	2542	2	0.00
20/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2835	3	2835	3	0.00
20/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1716	2	1716	2	0.00
20/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1932	2	1932	2	0.00
20/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1822	2	1822	2	0.00
20/04/2011	R204 On 02-February-12			Bond Future	8.71	97.2855	8.7110	97.2855	0.00
20/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3596	4	3596	4	0.00
20/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3451	3	3451	3	0.00
20/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3744	4	3744	4	0.00
20/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2076	2	2076	2	0.00
20/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2271	2	2271	2	0.00
20/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2172	2	2172	2	0.00
20/04/2011	R206 On 05-May-11			Bond Future	6.94	103.6539	6.9440	103.6539	0.00
20/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1341	1	1341	1	0.00
20/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1461	1	1461	1	0.00
20/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1222	1	1222	1	0.00
20/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	1	0	1	0	0.00
20/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	1	0	1	0	0.00
20/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R206 On 04-August-11			Bond Future	7.08	101.3959	7.0770	101.3959	6,506.00
20/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	445	0	445	0	0.00
20/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	396	0	396	0	0.00
20/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	500	0	500	0	0.00
20/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	560	1	560	1	0.00
20/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	677	1	677	1	0.00
20/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	615	1	615	1	0.00
20/04/2011	R206 On 03-November-11			Bond Future	7.23	102.8394	7.2250	102.8394	0.00
20/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1395	1	1395	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1467	1	1467	1	0.00
20/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1324	1	1324	1	0.00
20/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	381	0	381	0	0.00
20/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	327	0	327	0	0.00
20/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	353	0	353	0	0.00
20/04/2011	R206 On 02-February-12			Bond Future	7.41	100.5657	7.4120	100.5657	0.00
20/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1516	1	1516	1	0.00
20/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1579	2	1579	2	0.00
20/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1455	1	1455	1	0.00
20/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	505	1	505	1	0.00
20/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	454	0	454	0	0.00
20/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	478	0	478	0	0.00
20/04/2011	R207 On 05-May-11			Bond Future	8.43	94.8913	8.4330	94.8913	6,260.00
20/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	783	1	783	1	0.00
20/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	618	1	618	1	0.00
20/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	969	1	969	1	0.00
20/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	295	0	295	0	0.00
20/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	520	1	520	1	0.00
20/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	396	1	396	1	0.00
20/04/2011	R207 On 04-August-11			Bond Future	8.54	92.6314	8.5420	92.6314	0.00
20/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	949	1	949	1	0.00
20/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1053	1	1053	1	0.00
20/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	853	1	853	1	0.00
20/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2805	3	2805	3	0.00
20/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2429	3	2429	3	0.00
20/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2612	3	2612	3	0.00
20/04/2011	R207 On 03-November-11			Bond Future	8.65	93.9454	8.6510	93.9454	600.00
20/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2653	3	2653	3	0.00
20/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2506	2	2506	2	0.00
20/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2805	3	2805	3	0.00
20/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1993	2	1993	2	0.00
20/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2238	2	2238	2	0.00
20/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2112	2	2112	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R207 On 02-February-12			Bond Future	8.77	91.6696	8.7690	91.6696	0.00
20/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3641	4	3641	4	0.00
20/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3481	3	3481	3	0.00
20/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3796	4	3796	4	0.00
20/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2315	2	2315	2	0.00
20/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2524	3	2524	3	0.00
20/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2421	3	2421	3	0.00
20/04/2011	R208 On 05-May-11			Bond Future	8.49	89.0288	8.4920	89.0288	190.00
20/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	629	1	629	1	0.00
20/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	798	1	798	1	0.00
20/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	484	0	484	0	0.00
20/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	741	1	741	1	0.00
20/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	445	1	445	1	0.00
20/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	580	1	580	1	0.00
20/04/2011	R208 On 04-August-11			Bond Future	8.59	90.3254	8.5900	90.3254	120.00
20/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	905	1	905	1	0.00
20/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1007	1	1007	1	0.00
20/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	810	1	810	1	0.00
20/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3175	3	3175	3	0.00
20/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2758	3	2758	3	0.00
20/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2963	3	2963	3	0.00
20/04/2011	R208 On 03-November-11			Bond Future	8.69	88.2140	8.6910	88.2140	5,899.00
20/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2655	3	2655	3	0.00
20/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2813	3	2813	3	0.00
20/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2502	2	2502	2	0.00
20/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2450	3	2450	3	0.00
20/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2181	2	2181	2	0.00
20/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2312	2	2312	2	0.00
20/04/2011	R208 On 02-February-12			Bond Future	8.80	89.4928	8.7980	89.4928	0.00
20/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3784	4	3784	4	0.00
20/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3947	4	3947	4	0.00
20/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3624	4	3624	4	0.00
20/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2766	3	2766	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2530	3	2530	3	0.00
20/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2646	3	2646	3	0.00
20/04/2011	R209 On 05-May-11			Bond Future	8.81	74.7358	8.8080	74.7358	21,100.00
20/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	107	0	107	0	0.00
20/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	69	0	69	0	0.00
20/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	161	0	161	0	0.00
20/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2252	3	2252	3	0.00
20/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2996	3	2996	3	0.00
20/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2614	3	2614	3	0.00
20/04/2011	R209 On 04-August-11			Bond Future	8.88	75.8246	8.8790	75.8246	0.00
20/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1153	1	1153	1	0.00
20/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1282	1	1282	1	0.00
20/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8836	9	8836	9	0.00
20/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1032	1	1032	1	0.00
20/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4513	5	4513	5	0.00
20/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	206	0	206	0	0.00
20/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3928	4	3928	4	0.00
20/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4215	4	4215	4	0.00
20/04/2011	R209 On 03-November-11			Bond Future	8.95	73.7592	8.9500	73.7592	1,118.00
20/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2634	3	2634	3	0.00
20/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2469	2	2469	2	0.00
20/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2807	3	2807	3	0.00
20/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3979	4	3979	4	0.00
20/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4439	5	4439	5	0.00
20/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4203	4	4203	4	0.00
20/04/2011	R209 On 02-February-12			Bond Future	9.02	74.8263	9.0220	74.8263	0.00
20/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4184	4	4184	4	0.00
20/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3997	4	3997	4	0.00
20/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4376	4	4376	4	0.00
20/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4163	4	4163	4	0.00
20/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4548	5	4548	5	0.00
20/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4352	5	4352	5	0.00
20/04/2011	R210 On 05-May-11			Bond Future	125.69	125.6721	125.6867	125.6721	278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	263	0	263	0	0.00
20/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	363	0	363	0	0.00
20/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	313	0	313	0	0.00
20/04/2011	R211 On 05-May-11			Bond Future	1.59	105.5606	1.5890	105.5606	539.00
20/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3038	3	3038	3	0.00
20/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3308	3	3308	3	0.00
20/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2766	3	2766	3	0.00
20/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
20/04/2011	R212 On 05-May-11			Bond Future	2.41	103.9374	2.4100	103.9374	2,532.00
20/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	2033	2	2033	2	0.00
20/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	1059	1	1059	1	0.00
20/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1545	2	1545	2	0.00
20/04/2011	R213 On 05-May-11			Bond Future	8.84	83.9008	8.8390	83.9008	0.00
20/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7658	8	7658	8	0.00
20/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6745	7	6745	7	0.00
20/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7199	8	7199	8	0.00
20/04/2011	R213 On 04-August-11			Bond Future	8.92	85.1182	8.9160	85.1182	0.00
20/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7331	8	7331	8	0.00
20/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8239	9	8239	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7783	8	7783	8	0.00
20/04/2011	R213 On 03-November-11			Bond Future	9.00	82.7957	8.9970	82.7957	0.00
20/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2373	3	2373	3	0.00
20/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1562	2	1562	2	0.00
20/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1966	2	1966	2	0.00
20/04/2011	R213 On 02-February-12			Bond Future	9.08	83.9967	9.0810	83.9967	0.00
20/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
20/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	1018	1	1018	1	0.00
20/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	239	1	239	1	0.00
20/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	627	1	627	1	0.00
20/04/2011	TRT1 On 05-May-11			Index Future	342.85	342.2890	342.8500	342.2890	100.00
20/04/2011	TRT1 On 04-August-11			Index Future	347.59	347.0220	347.5930	347.0220	0.00
21/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	AL7T On 05-May-11			Index Future	376.38	376.1620	376.3810	376.1620	30.00
21/04/2011	AL7T On 04-August-11			Index Future	381.79	381.5670	381.7910	381.5670	0.00
21/04/2011	ALBI On 05-May-11			Index Future	346.20	345.9510	346.1980	345.9510	939.00
21/04/2011	ALBI On 04-August-11			Index Future	351.17	350.9230	351.1740	350.9230	131.00
21/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	CRD1 On 05-May-11			Index Future	156.55	156.4410	156.5510	156.4410	2.00
21/04/2011	CRD1 On 04-August-11			Index Future	158.72	158.6050	158.7160	158.6050	0.00
21/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2011	GOVI On 05-May-11			GOVI	347.21	346.9600	347.2050	346.9600	205.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	18050	2	18050	2	0.00
21/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	17850	2	17850	2	0.00
21/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	17950	2	17950	2	0.00
21/04/2011	GOVI On 04-August-11			GOVI	352.20	351.9460	352.1950	351.9460	0.00
21/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	41950	4	41950	4	0.00
21/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	41850	4	41850	4	0.00
21/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	42050	4	42050	4	0.00
21/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
21/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
21/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2011	IGOV On 05-May-11			Index Future	150.17	150.3370	150.1660	150.3370	65.00
21/04/2011	IGOV On 04-August-11			Index Future	152.32	152.4980	152.3240	152.4980	0.00
21/04/2011	ILBI On 05-May-11			Index Future	406.68	406.9830	406.6770	406.9830	336.00
21/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.59	94.4110	5.5900	94.4110	3,001.00
21/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3930	5.6100	94.3930	3,890.00
21/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.66	94.3690	5.6600	94.3690	2,000.00
21/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.75	94.2670	5.7500	94.2670	0.00
21/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.87	94.1830	5.8700	94.1830	14,700.00
21/04/2011	JBAF On 19-October-11			Jibar Tradeable Future	6.00	5.9860	6.0000	5.9860	0.00
21/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.30	93.7140	6.3000	93.7140	5,591.00
21/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.69	93.3210	6.6900	93.3210	1,090.00
21/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.16	92.8600	7.1600	92.8600	2,890.00
21/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.57	92.4480	7.5700	92.4480	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.91	92.1000	7.9100	92.1000	490.00
21/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.22	91.7750	8.2200	91.7750	290.00
21/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
21/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
21/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
21/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
21/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
21/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/04/2011	OTH1 On 05-May-11			Index Future	340.40	340.1390	340.4030	340.1390	3.00
21/04/2011	OTH1 On 04-August-11			Index Future	345.30	345.0270	345.2960	345.0270	0.00
21/04/2011	R157 On 05-May-11			Bond Future	7.64	123.2825	7.6440	123.2825	705.00
21/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	615	1	615	1	0.00
21/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	764	1	764	1	0.00
21/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	482	0	482	0	0.00
21/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	366	0	366	0	0.00
21/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	341	0	341	0	0.00
21/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	252	0	252	0	0.00
21/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	124	0	124	0	0.00
21/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	179	0	179	0	0.00
21/04/2011	R157 On 04-August-11			Bond Future	7.78	125.0742	7.7830	125.0742	1,960.00
21/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	581	1	581	1	1,000.00
21/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	652	1	652	1	0.00
21/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	517	1	517	1	0.00
21/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	268	0	268	0	1,320.00
21/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	729	1	729	1	440.00
21/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1090	1	1090	1	0.00
21/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2064	2	2064	2	0.00
21/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	463	0	463	0	1,320.00
21/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	1024	1	1024	1	440.00
21/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1440	1	1440	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1815	2	1815	2	0.00
21/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2552	3	2552	3	0.00
21/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1558	2	1558	2	0.00
21/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1683	2	1683	2	0.00
21/04/2011	R157 On 03-November-11			Bond Future	7.94	120.0472	7.9410	120.0472	3,684.00
21/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2109	2	2109	2	0.00
21/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1996	2	1996	2	0.00
21/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2225	2	2225	2	0.00
21/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	931	1	931	1	0.00
21/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1061	1	1061	1	0.00
21/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	994	1	994	1	0.00
21/04/2011	R157 On 02-February-12			Bond Future	8.12	121.7852	8.1240	121.7852	0.00
21/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2523	2	2523	2	0.00
21/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2631	3	2631	3	0.00
21/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2418	2	2418	2	0.00
21/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1322	1	1322	1	0.00
21/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1201	1	1201	1	0.00
21/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1260	1	1260	1	0.00
21/04/2011	R186 On 05-May-11			Bond Future	8.65	119.5550	8.6500	119.5550	12,490.00
21/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1486	1	1486	1	0.00
21/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1807	2	1807	2	0.00
21/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1197	1	1197	1	0.00
21/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	3	0	3	0	5,500.00
21/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	726	1	726	1	0.00
21/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6386	7	6386	7	0.00
21/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	403	0	403	0	0.00
21/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	547	1	547	1	0.00
21/04/2011	R186 On 04-August-11			Bond Future	8.74	116.0003	8.7380	116.0003	17,576.00
21/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1062	1	1062	1	0.00
21/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1190	1	1190	1	0.00
21/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	946	1	946	1	0.00
21/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1330	1	1330	1	600.00
21/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2612	3	2612	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3867	4	3867	4	0.00
21/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8832	9	8832	9	0.00
21/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	407	0	407	0	600.00
21/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	1928	2	1928	2	200.00
21/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	2965	3	2965	3	0.00
21/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6090	6	6090	6	0.00
21/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	5007	5	5007	5	0.00
21/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5353	5	5353	5	0.00
21/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5714	6	5714	6	0.00
21/04/2011	R186 On 03-November-11			Bond Future	8.83	117.6504	8.8270	117.6504	13,291.00
21/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4792	5	4792	5	0.00
21/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	5049	5	5049	5	0.00
21/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4542	4	4542	4	0.00
21/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3433	4	3433	4	0.00
21/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	3049	3	3049	3	0.00
21/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3236	3	3236	3	0.00
21/04/2011	R186 On 02-February-12			Bond Future	8.92	114.0688	8.9200	114.0688	2,500.00
21/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5327	5	5327	5	0.00
21/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5095	5	5095	5	0.00
21/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5564	5	5564	5	0.00
21/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4415	4	4415	4	0.00
21/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4828	5	4828	5	0.00
21/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4618	5	4618	5	0.00
21/04/2011	R189 On 05-May-11			Bond Future	208.80	208.7989	208.8032	208.7989	0.00
21/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1503	1	1503	1	0.00
21/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1553	2	1553	2	0.00
21/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1453	1	1453	1	0.00
21/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R197 On 05-May-11			Bond Future	231.92	232.6712	231.9156	232.6712	0.00
21/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	0	1	0	1	0.00
21/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	0	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
21/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	0	1	0	1	0.00
21/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	34	0	34	0	0.00
21/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	134	0	134	0	0.00
21/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	84	0	84	0	0.00
21/04/2011	R201 On 05-May-11			Bond Future	7.25	107.9868	7.2530	107.9868	484.00
21/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1588	2	1588	2	0.00
21/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1431	1	1431	1	0.00
21/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1745	2	1745	2	0.00
21/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	1	0	1	0	0.00
21/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	3	0	3	0	0.00
21/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	1	0	1	0	0.00
21/04/2011	R201 On 04-August-11			Bond Future	7.38	105.1472	7.3780	105.1472	0.00
21/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	587	1	587	1	0.00
21/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	524	1	524	1	0.00
21/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	655	1	655	1	0.00
21/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	890	1	890	1	0.00
21/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1061	1	1061	1	0.00
21/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	973	1	973	1	0.00
21/04/2011	R201 On 03-November-11			Bond Future	7.52	106.6446	7.5180	106.6446	0.00
21/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1900	2	1900	2	0.00
21/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1804	2	1804	2	0.00
21/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	1998	2	1998	2	0.00
21/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	526	1	526	1	0.00
21/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	606	1	606	1	0.00
21/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	565	1	565	1	0.00
21/04/2011	R201 On 02-February-12			Bond Future	7.68	103.7812	7.6820	103.7812	0.00
21/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2154	2	2154	2	0.00
21/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2243	2	2243	2	0.00
21/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2066	2	2066	2	0.00
21/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	742	1	742	1	0.00
21/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	666	1	666	1	0.00
21/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	704	1	704	1	0.00
21/04/2011	R202 On 05-May-11			Bond Future	0.37	168.1121	0.3700	168.1121	10,539.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	41453		41	41453	41	0.00
21/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	42481		42	42481	42	0.00
21/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	40414		40	40414	40	0.00
21/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0		0	0	0	0.00
21/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0		0	0	0	0.00
21/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0		0	0	0	0.00
21/04/2011	R203 On 05-May-11			Bond Future	8.19		101.4620	8.1880	101.4620	516.00
21/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	616		1	616	1	0.00
21/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	774		1	774	1	0.00
21/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	477		0	477	0	0.00
21/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	418		0	418	0	0.00
21/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	229		0	229	0	0.00
21/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	314		0	314	0	0.00
21/04/2011	R203 On 04-August-11			Bond Future	8.31		102.9375	8.3110	102.9375	0.00
21/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	717		1	717	1	0.00
21/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	800		1	800	1	0.00
21/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	640		1	640	1	0.00
21/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2356		2	2356	2	0.00
21/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2037		2	2037	2	0.00
21/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2193		2	2193	2	0.00
21/04/2011	R203 On 03-November-11			Bond Future	8.44		100.2433	8.4440	100.2433	1,633.00
21/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	2001		2	2001	2	0.00
21/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2124		2	2124	2	0.00
21/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1881		2	1881	2	0.00
21/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1854		2	1854	2	0.00
21/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1646		2	1646	2	0.00
21/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1748		2	1748	2	0.00
21/04/2011	R203 On 02-February-12			Bond Future	8.59		101.6942	8.5920	101.6942	0.00
21/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2735		3	2735	3	0.00
21/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2613		3	2613	3	0.00
21/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2860		3	2860	3	0.00
21/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	1964		2	1964	2	0.00
21/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2146		2	2146	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2053	2	2053	2	0.00
21/04/2011	R204 On 05-May-11			Bond Future	8.33	101.1518	8.3330	101.1518	100.00
21/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1102	1	1102	1	0.00
21/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	905	1	905	1	0.00
21/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1315	1	1315	1	0.00
21/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	132	0	132	0	0.00
21/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	265	0	265	0	0.00
21/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	190	0	190	0	0.00
21/04/2011	R204 On 04-August-11			Bond Future	8.45	98.5932	8.4480	98.5932	0.00
21/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	624	1	624	1	0.00
21/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	554	1	554	1	0.00
21/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	701	1	701	1	0.00
21/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2848	3	2848	3	0.00
21/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3249	3	3249	3	0.00
21/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	3044	3	3044	3	0.00
21/04/2011	R204 On 03-November-11			Bond Future	8.57	99.9975	8.5690	99.9975	2,034.00
21/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2717	3	2717	3	0.00
21/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2571	3	2571	3	0.00
21/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2866	3	2866	3	0.00
21/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1685	2	1685	2	0.00
21/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1899	2	1899	2	0.00
21/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1790	2	1790	2	0.00
21/04/2011	R204 On 02-February-12			Bond Future	8.70	97.4147	8.6980	97.4147	0.00
21/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3629	4	3629	4	0.00
21/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3779	4	3779	4	0.00
21/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3483	3	3483	3	0.00
21/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2239	2	2239	2	0.00
21/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2046	2	2046	2	0.00
21/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2140	2	2140	2	0.00
21/04/2011	R206 On 05-May-11			Bond Future	6.93	103.7074	6.9320	103.7074	0.00
21/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1370	1	1370	1	0.00
21/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1490	1	1490	1	0.00
21/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1251	1	1251	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	1	0	1	0	0.00
21/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R206 On 04-August-11			Bond Future	7.06	101.4512	7.0640	101.4512	6,506.00
21/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	456	0	456	0	0.00
21/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	512	1	512	1	0.00
21/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	406	0	406	0	0.00
21/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	658	1	658	1	0.00
21/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	543	1	543	1	0.00
21/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	598	1	598	1	0.00
21/04/2011	R206 On 03-November-11			Bond Future	7.21	102.8953	7.2110	102.8953	0.00
21/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1413	1	1413	1	0.00
21/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1486	1	1486	1	0.00
21/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1342	1	1342	1	0.00
21/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	371	0	371	0	0.00
21/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	318	0	318	0	0.00
21/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	343	0	343	0	0.00
21/04/2011	R206 On 02-February-12			Bond Future	7.40	100.6225	7.3960	100.6225	0.00
21/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1534	2	1534	2	0.00
21/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1472	1	1472	1	0.00
21/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1597	2	1597	2	0.00
21/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	443	0	443	0	0.00
21/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	494	1	494	1	0.00
21/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	468	0	468	0	0.00
21/04/2011	R207 On 05-May-11			Bond Future	8.42	95.1052	8.4220	95.1052	6,260.00
21/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	804	1	804	1	0.00
21/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	634	1	634	1	0.00
21/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	996	1	996	1	0.00
21/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	258	0	258	0	0.00
21/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	472	1	472	1	0.00
21/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	353	0	353	0	0.00
21/04/2011	R207 On 04-August-11			Bond Future	8.53	92.8507	8.5310	92.8507	0.00
21/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	964	1	964	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	867	1	867	1	0.00
21/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1069	1	1069	1	0.00
21/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2383	2	2383	2	0.00
21/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2757	3	2757	3	0.00
21/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2565	3	2565	3	0.00
21/04/2011	R207 On 03-November-11			Bond Future	8.64	94.1698	8.6390	94.1698	600.00
21/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2684	3	2684	3	0.00
21/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2535	3	2535	3	0.00
21/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2836	3	2836	3	0.00
21/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1958	2	1958	2	0.00
21/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2201	2	2201	2	0.00
21/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2078	2	2078	2	0.00
21/04/2011	R207 On 02-February-12			Bond Future	8.76	91.8929	8.7560	91.8929	0.00
21/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3676	4	3676	4	0.00
21/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3832	4	3832	4	0.00
21/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3515	3	3515	3	0.00
21/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2488	3	2488	3	0.00
21/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2282	2	2282	2	0.00
21/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2387	2	2387	2	0.00
21/04/2011	R208 On 05-May-11			Bond Future	8.49	89.2239	8.4860	89.2239	190.00
21/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	628	1	628	1	0.00
21/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	800	1	800	1	0.00
21/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	480	0	480	0	0.00
21/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	700	1	700	1	0.00
21/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	410	0	410	0	0.00
21/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	543	1	543	1	0.00
21/04/2011	R208 On 04-August-11			Bond Future	8.58	90.5219	8.5830	90.5219	120.00
21/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	911	1	911	1	0.00
21/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	1014	1	1014	1	0.00
21/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	815	1	815	1	0.00
21/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3139	3	3139	3	0.00
21/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2723	3	2723	3	0.00
21/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2927	3	2927	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R208 On 03-November-11			Bond Future	8.68	88.4175	8.6840	88.4175	5,899.00
21/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2671	3	2671	3	0.00
21/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2829	3	2829	3	0.00
21/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2517	3	2517	3	0.00
21/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2424	2	2424	2	0.00
21/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2156	2	2156	2	0.00
21/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2288	2	2288	2	0.00
21/04/2011	R208 On 02-February-12			Bond Future	8.79	89.6970	8.7910	89.6970	0.00
21/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3801	4	3801	4	0.00
21/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3641	4	3641	4	0.00
21/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3965	4	3965	4	0.00
21/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2508	3	2508	3	0.00
21/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2743	3	2743	3	0.00
21/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2623	3	2623	3	0.00
21/04/2011	R209 On 05-May-11			Bond Future	8.80	75.0281	8.8030	75.0281	21,100.00
21/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	99	0	99	0	0.00
21/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	62	0	62	0	0.00
21/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	151	0	151	0	0.00
21/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2202	2	2202	2	0.00
21/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2949	3	2949	3	0.00
21/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2566	3	2566	3	0.00
21/04/2011	R209 On 04-August-11			Bond Future	8.87	76.1129	8.8730	76.1129	0.00
21/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1158	1	1158	1	0.00
21/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1288	1	1288	1	0.00
21/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8875	9	8875	9	0.00
21/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1037	1	1037	1	0.00
21/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4471	5	4471	5	0.00
21/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	198	0	198	0	0.00
21/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3887	4	3887	4	0.00
21/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4173	4	4173	4	0.00
21/04/2011	R209 On 03-November-11			Bond Future	8.94	74.0514	8.9430	74.0514	1,118.00
21/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2650	3	2650	3	0.00
21/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2484	2	2484	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2824	3	2824	3	0.00
21/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3942	4	3942	4	0.00
21/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4400	4	4400	4	0.00
21/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4165	4	4165	4	0.00
21/04/2011	R209 On 02-February-12			Bond Future	9.02	75.1298	9.0160	75.1298	0.00
21/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4201	4	4201	4	0.00
21/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4393	4	4393	4	0.00
21/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4012	4	4012	4	0.00
21/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4518	5	4518	5	0.00
21/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4135	4	4135	4	0.00
21/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4323	4	4323	4	0.00
21/04/2011	R210 On 05-May-11			Bond Future	125.69	125.6867	125.6942	125.6867	278.00
21/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	256	0	256	0	0.00
21/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	356	0	356	0	0.00
21/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	306	0	306	0	0.00
21/04/2011	R211 On 05-May-11			Bond Future	1.57	105.6502	1.5730	105.6502	539.00
21/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3127	3	3127	3	0.00
21/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3398	3	3398	3	0.00
21/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2856	3	2856	3	0.00
21/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
21/04/2011	R212 On 05-May-11			Bond Future	2.40	103.9469	2.3990	103.9469	2,532.00
21/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1928	2	1928	2	0.00
21/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	954	1	954	1	0.00
21/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1439	2	1439	2	0.00
21/04/2011	R213 On 05-May-11			Bond Future	8.83	84.2782	8.8330	84.2782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6696	7	6696	7	0.00
21/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7609	8	7609	8	0.00
21/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7151	7	7151	7	0.00
21/04/2011	R213 On 04-August-11			Bond Future	8.91	85.5058	8.9100	85.5058	0.00
21/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8192	8	8192	8	0.00
21/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7283	7	7283	7	0.00
21/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7736	8	7736	8	0.00
21/04/2011	R213 On 03-November-11			Bond Future	8.99	83.1775	8.9900	83.1775	0.00
21/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2318	2	2318	2	0.00
21/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1508	2	1508	2	0.00
21/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1911	2	1911	2	0.00
21/04/2011	R213 On 02-February-12			Bond Future	9.08	84.3877	9.0750	84.3877	0.00
21/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
21/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	971	1	971	1	0.00
21/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	193	0	193	0	0.00
21/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	581	1	581	1	0.00
21/04/2011	TRT1 On 05-May-11			Index Future	343.10	342.8500	343.1020	342.8500	100.00
21/04/2011	TRT1 On 04-August-11			Index Future	347.85	347.5930	347.8480	347.5930	0.00
26/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	AL7T On 05-May-11			Index Future	376.55	376.3810	376.5490	376.3810	30.00
26/04/2011	AL7T On 04-August-11			Index Future	381.97	381.7910	381.9690	381.7910	0.00
26/04/2011	ALBI On 05-May-11			Index Future	346.38	346.1980	346.3780	346.1980	939.00
26/04/2011	ALBI On 04-August-11			Index Future	351.36	351.1740	351.3630	351.1740	131.00
26/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CRD1 On 05-May-11			Index Future	156.64	156.5510	156.6440	156.5510	2.00
26/04/2011	CRD1 On 04-August-11			Index Future	158.81	158.7160	158.8120	158.7160	0.00
26/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2011	GOVI On 05-May-11			GOVI	347.38	347.2050	347.3780	347.2050	205.00
26/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	16120	2	16120	2	0.00
26/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	16320	2	16320	2	0.00
26/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	16220	2	16220	2	0.00
26/04/2011	GOVI On 04-August-11			GOVI	352.38	352.1950	352.3780	352.1950	0.00
26/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	43780	4	43780	4	0.00
26/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	43880	4	43880	4	0.00
26/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	43680	4	43680	4	0.00
26/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
26/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
26/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2011	IGOV On 05-May-11			Index Future	150.71	150.1660	150.7120	150.1660	65.00
26/04/2011	IGOV On 04-August-11			Index Future	152.88	152.3240	152.8810	152.3240	0.00
26/04/2011	ILBI On 05-May-11			Index Future	408.16	406.6770	408.1600	406.6770	336.00
26/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	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
26/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.4100	5.6010	94.4100	3,001.00
26/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.62	94.3900	5.6230	94.3900	3,890.00
26/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.64	94.3400	5.6380	94.3400	2,000.00
26/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.70	94.2500	5.7040	94.2500	0.00
26/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.81	94.1300	5.8090	94.1300	14,700.00
26/04/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.97	94.0000	5.9740	94.0000	0.00
26/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.27	93.7000	6.2730	93.7000	5,591.00
26/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.63	93.3100	6.6280	93.3100	1,090.00
26/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.09	92.8400	7.0860	92.8400	2,890.00
26/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.56	92.4300	7.5550	92.4300	44,710.00
26/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.92	92.0900	7.9170	92.0900	490.00
26/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.17	91.7800	8.1700	91.7800	290.00
26/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
26/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
26/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/04/2011	OTH1 On 05-May-11			Index Future	340.61	340.4030	340.6070	340.4030	3.00
26/04/2011	OTH1 On 04-August-11			Index Future	345.51	345.2960	345.5100	345.2960	0.00
26/04/2011	R157 On 05-May-11			Bond Future	7.64	123.3484	7.6390	123.3484	705.00
26/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	569	1	569	1	0.00
26/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	730	1	730	1	0.00
26/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	307	0	307	0	0.00
26/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	427	0	427	0	0.00
26/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	176	0	176	0	0.00
26/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	262	0	262	0	0.00
26/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	69	0	69	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	113	0	113	0	0.00
26/04/2011	R157 On 04-August-11			Bond Future	7.78	125.1438	7.7770	125.1438	1,960.00
26/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	566	1	566	1	1,000.00
26/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	637	1	637	1	0.00
26/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	502	1	502	1	0.00
26/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	256	0	256	0	1,320.00
26/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2059	2	2059	2	0.00
26/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	714	1	714	1	440.00
26/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1077	1	1077	1	0.00
26/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	988	1	988	1	440.00
26/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	435	0	435	0	1,320.00
26/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1402	1	1402	1	0.00
26/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1777	2	1777	2	0.00
26/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2517	3	2517	3	0.00
26/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1520	2	1520	2	0.00
26/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1645	2	1645	2	0.00
26/04/2011	R157 On 03-November-11			Bond Future	7.93	120.1162	7.9340	120.1162	3,684.00
26/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2107	2	2107	2	0.00
26/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2224	2	2224	2	0.00
26/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	1993	2	1993	2	0.00
26/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1032	1	1032	1	0.00
26/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	905	1	905	1	0.00
26/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	967	1	967	1	0.00
26/04/2011	R157 On 02-February-12			Bond Future	8.12	121.8562	8.1170	121.8562	0.00
26/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2523	3	2523	3	0.00
26/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2417	2	2417	2	0.00
26/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2631	3	2631	3	0.00
26/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1177	1	1177	1	0.00
26/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1297	1	1297	1	0.00
26/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1236	1	1236	1	0.00
26/04/2011	R186 On 05-May-11			Bond Future	8.65	119.7060	8.6460	119.7060	12,490.00
26/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1343	1	1343	1	0.00
26/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1686	2	1686	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
26/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	1038	1	1038	1	0.00
26/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	530	1	530	1	0.00
26/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6345	6	6345	6	0.00
26/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	244	0	244	0	0.00
26/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	367	1	367	1	0.00
26/04/2011	R186 On 04-August-11			Bond Future	8.73	116.1576	8.7340	116.1576	17,576.00
26/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	1018	1	1018	1	0.00
26/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1145	1	1145	1	0.00
26/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	903	1	903	1	0.00
26/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1283	1	1283	1	600.00
26/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8832	9	8832	9	0.00
26/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2564	3	2564	3	200.00
26/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3826	4	3826	4	0.00
26/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	1850	2	1850	2	200.00
26/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	370	0	370	0	600.00
26/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	2880	3	2880	3	0.00
26/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	6010	6	6010	6	0.00
26/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	4923	5	4923	5	0.00
26/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5271	5	5271	5	0.00
26/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5633	6	5633	6	0.00
26/04/2011	R186 On 03-November-11			Bond Future	8.82	117.8137	8.8230	117.8137	13,291.00
26/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4763	5	4763	5	0.00
26/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4512	5	4512	5	0.00
26/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	5020	5	5020	5	0.00
26/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	2984	3	2984	3	0.00
26/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3366	3	3366	3	0.00
26/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3171	3	3171	3	0.00
26/04/2011	R186 On 02-February-12			Bond Future	8.92	114.2289	8.9160	114.2289	2,500.00
26/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5303	5	5303	5	0.00
26/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5541	6	5541	6	0.00
26/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5071	5	5071	5	0.00
26/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4769	5	4769	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
26/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4356	4	4356	4	0.00
26/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4558	5	4558	5	0.00
26/04/2011	R189 On 05-May-11			Bond Future	209.04	208.8032	209.0438	208.8032	0.00
26/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1744	2	1744	2	0.00
26/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1694	1	1694	1	0.00
26/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1794	2	1794	2	0.00
26/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R197 On 05-May-11			Bond Future	232.99	231.9156	232.9942	231.9156	0.00
26/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	994	0	994	0	0.00
26/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	1044	0	1044	0	0.00
26/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	944	0	944	0	0.00
26/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 05-May-11			Bond Future	7.25	108.0384	7.2480	108.0384	484.00
26/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1603	2	1603	2	0.00
26/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1761	2	1761	2	0.00
26/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1445	1	1445	1	0.00
26/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	1	0	1	0	0.00
26/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R201 On 04-August-11			Bond Future	7.37	105.2013	7.3720	105.2013	0.00
26/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	577	1	577	1	0.00
26/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	645	1	645	1	0.00
26/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	514	1	514	1	0.00
26/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1033	1	1033	1	0.00
26/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	862	1	862	1	0.00
26/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	945	1	945	1	0.00
26/04/2011	R201 On 03-November-11			Bond Future	7.51	106.7005	7.5110	106.7005	0.00
26/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1901	2	1901	2	0.00
26/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	2000	2	2000	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1804	2	1804	2	0.00
26/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	587	1	587	1	0.00
26/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	508	1	508	1	0.00
26/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	546	1	546	1	0.00
26/04/2011	R201 On 02-February-12			Bond Future	7.68	103.8353	7.6750	103.8353	0.00
26/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2156	2	2156	2	0.00
26/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2067	2	2067	2	0.00
26/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2246	2	2246	2	0.00
26/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	651	1	651	1	0.00
26/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	725	1	725	1	0.00
26/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	688	1	688	1	0.00
26/04/2011	R202 On 05-May-11			Bond Future	0.33	168.1121	0.3310	168.1121	10,539.00
26/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42597	41	42597	41	0.00
26/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43625	42	43625	42	0.00
26/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41558	40	41558	40	0.00
26/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R203 On 05-May-11			Bond Future	8.19	101.5402	8.1880	101.5402	516.00
26/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	531	1	531	1	0.00
26/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	389	0	389	0	0.00
26/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	697	1	697	1	0.00
26/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	152	0	152	0	0.00
26/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	330	0	330	0	0.00
26/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	229	0	229	0	0.00
26/04/2011	R203 On 04-August-11			Bond Future	8.31	103.0174	8.3110	103.0174	0.00
26/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	688	1	688	1	0.00
26/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	612	1	612	1	0.00
26/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	770	1	770	1	0.00
26/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	2007	2	2007	2	0.00
26/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2328	2	2328	2	0.00
26/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2164	2	2164	2	0.00
26/04/2011	R203 On 03-November-11			Bond Future	8.44	100.3247	8.4440	100.3247	1,633.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1977	2	1977	2	0.00
26/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1857	2	1857	2	0.00
26/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2101	2	2101	2	0.00
26/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1623	2	1623	2	0.00
26/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1830	2	1830	2	0.00
26/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1724	2	1724	2	0.00
26/04/2011	R203 On 02-February-12			Bond Future	8.59	101.7766	8.5920	101.7766	0.00
26/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2715	3	2715	3	0.00
26/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2839	3	2839	3	0.00
26/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2593	3	2593	3	0.00
26/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2126	2	2126	2	0.00
26/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	1943	2	1943	2	0.00
26/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2033	2	2033	2	0.00
26/04/2011	R204 On 05-May-11			Bond Future	8.33	101.2122	8.3280	101.2122	100.00
26/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1047	1	1047	1	0.00
26/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1276	1	1276	1	0.00
26/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	835	1	835	1	0.00
26/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	168	0	168	0	0.00
26/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	66	0	66	0	0.00
26/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	108	0	108	0	0.00
26/04/2011	R204 On 04-August-11			Bond Future	8.44	98.6570	8.4430	98.6570	0.00
26/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	601	1	601	1	0.00
26/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	677	1	677	1	0.00
26/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	531	1	531	1	0.00
26/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3200	3	3200	3	0.00
26/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2797	3	2797	3	0.00
26/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	2995	3	2995	3	0.00
26/04/2011	R204 On 03-November-11			Bond Future	8.56	100.0592	8.5630	100.0592	2,034.00
26/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2706	3	2706	3	0.00
26/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2857	3	2857	3	0.00
26/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2560	3	2560	3	0.00
26/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1857	2	1857	2	0.00
26/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1646	2	1646	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1749	2	1749	2	0.00
26/04/2011	R204 On 02-February-12			Bond Future	8.69	97.4794	8.6930	97.4794	0.00
26/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3620	4	3620	4	0.00
26/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3474	3	3474	3	0.00
26/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3770	4	3770	4	0.00
26/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	2012	2	2012	2	0.00
26/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2205	2	2205	2	0.00
26/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2106	2	2106	2	0.00
26/04/2011	R206 On 05-May-11			Bond Future	6.93	103.7366	6.9330	103.7366	0.00
26/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1368	1	1368	1	0.00
26/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1248	1	1248	1	0.00
26/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1487	1	1487	1	0.00
26/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R206 On 04-August-11			Bond Future	7.06	101.4799	7.0640	101.4799	6,506.00
26/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	443	0	443	0	0.00
26/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	394	0	394	0	0.00
26/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	499	1	499	1	0.00
26/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	530	1	530	1	0.00
26/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	646	1	646	1	0.00
26/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	585	1	585	1	0.00
26/04/2011	R206 On 03-November-11			Bond Future	7.21	102.9233	7.2090	102.9233	0.00
26/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1408	1	1408	1	0.00
26/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1336	1	1336	1	0.00
26/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1481	1	1481	1	0.00
26/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	309	0	309	0	0.00
26/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	361	0	361	0	0.00
26/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	334	0	334	0	0.00
26/04/2011	R206 On 02-February-12			Bond Future	7.40	100.6509	7.3960	100.6509	0.00
26/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1527	2	1527	2	0.00
26/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1591	2	1591	2	0.00
26/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1465	1	1465	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	487	0	487	0	0.00
26/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	437	0	437	0	0.00
26/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	461	0	461	0	0.00
26/04/2011	R207 On 05-May-11			Bond Future	8.42	95.1690	8.4230	95.1690	6,260.00
26/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	698	1	698	1	0.00
26/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	900	1	900	1	0.00
26/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	523	1	523	1	0.00
26/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	367	0	367	0	0.00
26/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	168	0	168	0	0.00
26/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	253	0	253	0	0.00
26/04/2011	R207 On 04-August-11			Bond Future	8.53	92.9127	8.5310	92.9127	0.00
26/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	928	1	928	1	0.00
26/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1031	1	1031	1	0.00
26/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	831	1	831	1	0.00
26/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2721	3	2721	3	0.00
26/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2345	2	2345	2	0.00
26/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2529	3	2529	3	0.00
26/04/2011	R207 On 03-November-11			Bond Future	8.64	94.2356	8.6390	94.2356	600.00
26/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2653	3	2653	3	0.00
26/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2806	3	2806	3	0.00
26/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2505	3	2505	3	0.00
26/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2171	2	2171	2	0.00
26/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1928	2	1928	2	0.00
26/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	2047	2	2047	2	0.00
26/04/2011	R207 On 02-February-12			Bond Future	8.76	91.9621	8.7560	91.9621	0.00
26/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3650	4	3650	4	0.00
26/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3489	4	3489	4	0.00
26/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3806	4	3806	4	0.00
26/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2256	2	2256	2	0.00
26/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2462	2	2462	2	0.00
26/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2361	2	2361	2	0.00
26/04/2011	R208 On 05-May-11			Bond Future	8.49	89.2605	8.4870	89.2605	190.00
26/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	509	1	509	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	363	0	363	0	0.00
26/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	685	1	685	1	0.00
26/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	301	0	301	0	0.00
26/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	589	1	589	1	0.00
26/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	430	1	430	1	0.00
26/04/2011	R208 On 04-August-11			Bond Future	8.58	90.5636	8.5840	90.5636	120.00
26/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	871	1	871	1	0.00
26/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	973	1	973	1	0.00
26/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	777	1	777	1	0.00
26/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3107	3	3107	3	0.00
26/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2688	3	2688	3	0.00
26/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2893	3	2893	3	0.00
26/04/2011	R208 On 03-November-11			Bond Future	8.69	88.4583	8.6850	88.4583	5,899.00
26/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2636	3	2636	3	0.00
26/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2482	3	2482	3	0.00
26/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2794	3	2794	3	0.00
26/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2127	2	2127	2	0.00
26/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2395	2	2395	2	0.00
26/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2258	2	2258	2	0.00
26/04/2011	R208 On 02-February-12			Bond Future	8.79	89.7368	8.7920	89.7368	0.00
26/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3771	4	3771	4	0.00
26/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3934	4	3934	4	0.00
26/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3611	4	3611	4	0.00
26/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2719	3	2719	3	0.00
26/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2483	3	2483	3	0.00
26/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2599	3	2599	3	0.00
26/04/2011	R209 On 05-May-11			Bond Future	8.80	75.0677	8.8000	75.0677	21,100.00
26/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	41	0	41	0	0.00
26/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	74	0	74	0	0.00
26/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	22	0	22	0	0.00
26/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2885	3	2885	3	0.00
26/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	2101	2	2101	2	0.00
26/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2484	3	2484	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
26/04/2011	R209 On 04-August-11			Bond Future	8.87	76.1599	8.8700	76.1599	0.00
26/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1115	1	1115	1	0.00
26/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1244	1	1244	1	0.00
26/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	995	1	995	1	0.00
26/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8878	9	8878	9	0.00
26/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	178	0	178	0	0.00
26/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4405	4	4405	4	0.00
26/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3820	4	3820	4	0.00
26/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	4106	4	4106	4	0.00
26/04/2011	R209 On 03-November-11			Bond Future	8.94	74.1054	8.9400	74.1054	1,118.00
26/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2618	3	2618	3	0.00
26/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2792	3	2792	3	0.00
26/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2452	2	2452	2	0.00
26/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4345	4	4345	4	0.00
26/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3887	4	3887	4	0.00
26/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4110	4	4110	4	0.00
26/04/2011	R209 On 02-February-12			Bond Future	9.01	75.1754	9.0130	75.1754	0.00
26/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4176	4	4176	4	0.00
26/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	3987	4	3987	4	0.00
26/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4368	4	4368	4	0.00
26/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4087	4	4087	4	0.00
26/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4470	5	4470	5	0.00
26/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4275	4	4275	4	0.00
26/04/2011	R210 On 05-May-11			Bond Future	125.74	125.6942	125.7440	125.6942	278.00
26/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	206	0	206	0	0.00
26/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	306	0	306	0	0.00
26/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	256	0	256	0	0.00
26/04/2011	R211 On 05-May-11			Bond Future	1.57	105.7399	1.5670	105.7399	539.00
26/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3161	3	3161	3	0.00
26/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	2890	3	2890	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
26/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3432	3	3432	3	0.00
26/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	1	0	1	0	0.00
26/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11			Bond Future	2.40	104.0523	2.3950	104.0523	2,532.00
26/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1889	2	1889	2	0.00
26/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	916	1	916	1	0.00
26/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1401	1	1401	1	0.00
26/04/2011	R213 On 05-May-11			Bond Future	8.84	84.3266	8.8350	84.3266	0.00
26/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7625	8	7625	8	0.00
26/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6712	7	6712	7	0.00
26/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7167	7	7167	7	0.00
26/04/2011	R213 On 04-August-11			Bond Future	8.91	85.5534	8.9120	85.5534	0.00
26/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7299	7	7299	7	0.00
26/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8208	8	8208	8	0.00
26/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7752	8	7752	8	0.00
26/04/2011	R213 On 03-November-11			Bond Future	8.99	83.2322	8.9920	83.2322	0.00
26/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2334	2	2334	2	0.00
26/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1523	2	1523	2	0.00
26/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1927	2	1927	2	0.00
26/04/2011	R213 On 02-February-12			Bond Future	9.08	84.4339	9.0770	84.4339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
26/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	987	1	987	1	0.00
26/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	208	0	208	0	0.00
26/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	596	1	596	1	0.00
26/04/2011	TRT1 On 05-May-11			Index Future	343.29	343.1020	343.2920	343.1020	100.00
26/04/2011	TRT1 On 04-August-11			Index Future	348.04	347.8480	348.0430	347.8480	0.00
28/04/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	AL7T On 05-May-11			Index Future	376.74	376.5490	376.7440	376.5490	0.00
28/04/2011	AL7T On 04-August-11			Index Future	382.17	381.9690	382.1690	381.9690	30.00
28/04/2011	AL7T On 03-November-11			Index Future	387.68	387.4690	387.6750	387.4690	0.00
28/04/2011	ALBI On 05-May-11			Index Future	346.48	346.3780	346.4780	346.3780	858.00
28/04/2011	ALBI On 04-August-11			Index Future	351.47	351.3630	351.4670	351.3630	297.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	ALBI On 03-November-11			Index Future	356.53	356.4230	356.5310	356.4230	40.00
28/04/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	CRD1 On 05-May-11			Index Future	156.67	156.6440	156.6650	156.6440	2.00
28/04/2011	CRD1 On 04-August-11			Index Future	158.84	158.8120	158.8350	158.8120	0.00
28/04/2011	CRD1 On 03-November-11			Index Future	160.96	161.0000	160.9570	161.0000	0.00
28/04/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2011	GOVI On 05-May-11			GOVI	347.48	347.3780	347.4760	347.3780	206.00
28/04/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 05-May-11	348.99	Put	GOVI	15140	2	15140	2	0.00
28/04/2011	GOVI On 05-May-11	349.01	Put	GOVI	15340	2	15340	2	0.00
28/04/2011	GOVI On 05-May-11	349.00	Put	GOVI	15240	2	15240	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	GOVI On 04-August-11			GOVI	352.48	352.3780	352.4800	352.3780	0.00
28/04/2011	GOVI On 04-August-11	348.00	Call	GOVI	44800	4	44800	4	0.00
28/04/2011	GOVI On 04-August-11	348.01	Call	GOVI	44700	4	44700	4	0.00
28/04/2011	GOVI On 04-August-11	347.99	Call	GOVI	44900	4	44900	4	0.00
28/04/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 03-November-11			GOVI	357.56	357.4530	357.5580	357.4530	0.00
28/04/2011	GOVI On 03-November-11	357.00	Call	GOVI	5580	0	5580	0	0.00
28/04/2011	GOVI On 03-November-11	357.01	Call	GOVI	5480	0	5480	0	0.00
28/04/2011	GOVI On 03-November-11	356.99	Call	GOVI	5680	0	5680	0	0.00
28/04/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
28/04/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
28/04/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2011	IGOV On 05-May-11			Index Future	150.69	150.7120	150.6930	150.7120	67.00
28/04/2011	IGOV On 04-August-11			Index Future	152.86	152.8810	152.8630	152.8810	910.00
28/04/2011	IGOV On 03-November-11			Index Future	155.07	155.0000	155.0650	155.0000	0.00
28/04/2011	ILBI On 05-May-11			Index Future	408.03	408.1600	408.0290	408.1600	0.00
28/04/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/04/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/04/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/04/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/04/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/04/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/04/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.60	94.3990	5.6000	94.3990	3,001.00
28/04/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.61	94.3770	5.6100	94.3770	3,890.00
28/04/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.64	94.3620	5.6400	94.3620	2,000.00
28/04/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.72	94.2960	5.7200	94.2960	0.00
28/04/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.88	94.1910	5.8800	94.1910	14,700.00
28/04/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.97	94.0260	5.9700	94.0260	0.00
28/04/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.21	93.7270	6.2100	93.7270	5,591.00
28/04/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.60	93.3720	6.6000	93.3720	1,090.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.06	92.9140	7.0600	92.9140	2,890.00
28/04/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.49	92.4450	7.4900	92.4450	44,710.00
28/04/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.85	92.0830	7.8500	92.0830	490.00
28/04/2011	JBAF On 20-March-13			Jibar Tradeable Future	8.17	91.8300	8.1700	91.8300	290.00
28/04/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/04/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/04/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/04/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
28/04/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
28/04/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
28/04/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00
28/04/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	500000	1	0.00
28/04/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/04/2011	OTH1 On 05-May-11			Index Future	340.73	340.6070	340.7250	340.6070	3.00
28/04/2011	OTH1 On 04-August-11			Index Future	345.63	345.5100	345.6320	345.5100	0.00
28/04/2011	OTH1 On 03-November-11			Index Future	350.61	350.4850	350.6110	350.4850	0.00
28/04/2011	R157 On 05-May-11			Bond Future	7.63	123.3690	7.6270	123.3690	705.00
28/04/2011	R157 On 05-May-11	7.75	Call	Bond Future	581	1	581	1	0.00
28/04/2011	R157 On 05-May-11	7.80	Call	Bond Future	752	1	752	1	0.00
28/04/2011	R157 On 05-May-11	7.65	Call	Bond Future	301	0	301	0	0.00
28/04/2011	R157 On 05-May-11	7.70	Call	Bond Future	429	0	429	0	0.00
28/04/2011	R157 On 05-May-11	7.70	Put	Bond Future	129	0	129	0	0.00
28/04/2011	R157 On 05-May-11	7.65	Put	Bond Future	206	0	206	0	0.00
28/04/2011	R157 On 05-May-11	7.80	Put	Bond Future	42	0	42	0	0.00
28/04/2011	R157 On 05-May-11	7.75	Put	Bond Future	75	0	75	0	0.00
28/04/2011	R157 On 04-August-11			Bond Future	7.77	125.1670	7.7650	125.1670	1,960.00
28/04/2011	R157 On 04-August-11	7.50	Call	Bond Future	573	1	573	1	1,000.00
28/04/2011	R157 On 04-August-11	7.55	Call	Bond Future	645	1	645	1	0.00
28/04/2011	R157 On 04-August-11	7.45	Call	Bond Future	508	1	508	1	0.00
28/04/2011	R157 On 04-August-11	7.20	Call	Bond Future	258	0	258	0	1,320.00
28/04/2011	R157 On 04-August-11	8.20	Call	Bond Future	2085	2	2085	2	0.00
28/04/2011	R157 On 04-August-11	7.60	Call	Bond Future	723	1	723	1	440.00
28/04/2011	R157 On 04-August-11	7.80	Call	Bond Future	1091	1	1091	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R157 On 04-August-11	7.80	Put	Bond Future	956	1	956	1	440.00
28/04/2011	R157 On 04-August-11	8.20	Put	Bond Future	415	0	415	0	1,320.00
28/04/2011	R157 On 04-August-11	7.60	Put	Bond Future	1364	1	1364	1	0.00
28/04/2011	R157 On 04-August-11	7.45	Put	Bond Future	1736	2	1736	2	0.00
28/04/2011	R157 On 04-August-11	7.20	Put	Bond Future	2473	3	2473	3	0.00
28/04/2011	R157 On 04-August-11	7.55	Put	Bond Future	1482	2	1482	2	0.00
28/04/2011	R157 On 04-August-11	7.50	Put	Bond Future	1605	2	1605	2	0.00
28/04/2011	R157 On 03-November-11			Bond Future	7.92	120.1416	7.9210	120.1416	3,684.00
28/04/2011	R157 On 03-November-11	8.25	Call	Bond Future	2129	2	2129	2	0.00
28/04/2011	R157 On 03-November-11	8.20	Call	Bond Future	2015	2	2015	2	0.00
28/04/2011	R157 On 03-November-11	8.30	Call	Bond Future	2247	2	2247	2	0.00
28/04/2011	R157 On 03-November-11	8.30	Put	Bond Future	880	1	880	1	0.00
28/04/2011	R157 On 03-November-11	8.20	Put	Bond Future	1007	1	1007	1	0.00
28/04/2011	R157 On 03-November-11	8.25	Put	Bond Future	941	1	941	1	0.00
28/04/2011	R157 On 02-February-12			Bond Future	8.10	121.8799	8.1040	121.8799	0.00
28/04/2011	R157 On 02-February-12	8.50	Call	Bond Future	2544	3	2544	3	0.00
28/04/2011	R157 On 02-February-12	8.55	Call	Bond Future	2653	3	2653	3	0.00
28/04/2011	R157 On 02-February-12	8.45	Call	Bond Future	2437	2	2437	2	0.00
28/04/2011	R157 On 02-February-12	8.45	Put	Bond Future	1273	1	1273	1	0.00
28/04/2011	R157 On 02-February-12	8.55	Put	Bond Future	1155	1	1155	1	0.00
28/04/2011	R157 On 02-February-12	8.50	Put	Bond Future	1213	1	1213	1	0.00
28/04/2011	R157 On 03-May-12			Bond Future	8.22	8.2350	8.2160	8.2350	0.00
28/04/2011	R157 On 03-May-12	8.25	Call	Bond Future	107	0	107	0	0.00
28/04/2011	R157 On 03-May-12	8.20	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R157 On 03-May-12	8.30	Call	Bond Future	265	0	265	0	0.00
28/04/2011	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R157 On 03-May-12	8.20	Put	Bond Future	50	0	50	0	0.00
28/04/2011	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R186 On 05-May-11			Bond Future	8.65	119.7438	8.6450	119.7438	12,490.00
28/04/2011	R186 On 05-May-11	8.75	Call	Bond Future	1273	1	1273	1	0.00
28/04/2011	R186 On 05-May-11	8.80	Call	Bond Future	1629	2	1629	2	0.00
28/04/2011	R186 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	5,500.00
28/04/2011	R186 On 05-May-11	8.70	Call	Bond Future	958	1	958	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R186 On 05-May-11	8.70	Put	Bond Future	440	1	440	1	0.00
28/04/2011	R186 On 05-May-11	8.00	Put	Bond Future	6336	6	6336	6	0.00
28/04/2011	R186 On 05-May-11	8.80	Put	Bond Future	178	0	178	0	0.00
28/04/2011	R186 On 05-May-11	8.75	Put	Bond Future	287	0	287	0	0.00
28/04/2011	R186 On 04-August-11			Bond Future	8.73	116.1947	8.7330	116.1947	17,576.00
28/04/2011	R186 On 04-August-11	8.25	Call	Bond Future	998	1	998	1	0.00
28/04/2011	R186 On 04-August-11	8.30	Call	Bond Future	1125	1	1125	1	0.00
28/04/2011	R186 On 04-August-11	8.20	Call	Bond Future	885	1	885	1	0.00
28/04/2011	R186 On 04-August-11	8.35	Call	Bond Future	1262	1	1262	1	600.00
28/04/2011	R186 On 04-August-11	9.70	Call	Bond Future	8828	9	8828	9	0.00
28/04/2011	R186 On 04-August-11	8.70	Call	Bond Future	2541	3	2541	3	200.00
28/04/2011	R186 On 04-August-11	8.95	Call	Bond Future	3805	4	3805	4	0.00
28/04/2011	R186 On 04-August-11	8.95	Put	Bond Future	1820	2	1820	2	200.00
28/04/2011	R186 On 04-August-11	9.70	Put	Bond Future	357	0	357	0	600.00
28/04/2011	R186 On 04-August-11	8.70	Put	Bond Future	2847	3	2847	3	0.00
28/04/2011	R186 On 04-August-11	8.20	Put	Bond Future	5983	6	5983	6	0.00
28/04/2011	R186 On 04-August-11	8.35	Put	Bond Future	4893	5	4893	5	0.00
28/04/2011	R186 On 04-August-11	8.30	Put	Bond Future	5242	5	5242	5	0.00
28/04/2011	R186 On 04-August-11	8.25	Put	Bond Future	5604	6	5604	6	0.00
28/04/2011	R186 On 03-November-11			Bond Future	8.82	117.8501	8.8220	117.8501	13,291.00
28/04/2011	R186 On 03-November-11	9.00	Call	Bond Future	4748	5	4748	5	0.00
28/04/2011	R186 On 03-November-11	9.05	Call	Bond Future	5006	5	5006	5	0.00
28/04/2011	R186 On 03-November-11	8.95	Call	Bond Future	4497	5	4497	5	0.00
28/04/2011	R186 On 03-November-11	8.95	Put	Bond Future	3342	3	3342	3	0.00
28/04/2011	R186 On 03-November-11	9.05	Put	Bond Future	2961	3	2961	3	0.00
28/04/2011	R186 On 03-November-11	9.00	Put	Bond Future	3147	3	3147	3	0.00
28/04/2011	R186 On 02-February-12			Bond Future	8.92	114.2645	8.9150	114.2645	2,500.00
28/04/2011	R186 On 02-February-12	9.00	Call	Bond Future	5291	5	5291	5	0.00
28/04/2011	R186 On 02-February-12	8.95	Call	Bond Future	5058	5	5058	5	0.00
28/04/2011	R186 On 02-February-12	9.05	Call	Bond Future	5528	6	5528	6	0.00
28/04/2011	R186 On 02-February-12	9.05	Put	Bond Future	4334	4	4334	4	0.00
28/04/2011	R186 On 02-February-12	8.95	Put	Bond Future	4747	5	4747	5	0.00
28/04/2011	R186 On 02-February-12	9.00	Put	Bond Future	4537	5	4537	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
28/04/2011	R186 On 03-May-12			Bond Future	8.98	8.9820	8.9810	8.9820	0.00
28/04/2011	R186 On 03-May-12	9.00	Call	Bond Future	166	0	166	0	0.00
28/04/2011	R186 On 03-May-12	9.05	Call	Bond Future	602	0	602	0	0.00
28/04/2011	R186 On 03-May-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R186 On 03-May-12	8.95	Put	Bond Future	272	0	272	0	0.00
28/04/2011	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 05-May-11			Bond Future	209.06	209.0438	209.0644	209.0438	0.00
28/04/2011	R189 On 05-May-11	207.30	Call	Bond Future	1764	2	1764	2	0.00
28/04/2011	R189 On 05-May-11	207.25	Call	Bond Future	1814	2	1814	2	0.00
28/04/2011	R189 On 05-May-11	207.35	Call	Bond Future	1714	2	1714	2	0.00
28/04/2011	R189 On 05-May-11	207.35	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 05-May-11	207.25	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 05-May-11	207.30	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 04-August-11			Bond Future	212.11	212.0000	212.1094	212.0000	0.00
28/04/2011	R189 On 04-August-11	212.00	Call	Bond Future	109	0	109	0	0.00
28/04/2011	R189 On 04-August-11	211.95	Call	Bond Future	159	0	159	0	0.00
28/04/2011	R189 On 04-August-11	212.05	Call	Bond Future	59	0	59	0	0.00
28/04/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 05-May-11			Bond Future	233.03	232.9942	233.0258	232.9942	0.00
28/04/2011	R197 On 05-May-11	232.00	Call	Bond Future	1026	1	1026	1	0.00
28/04/2011	R197 On 05-May-11	232.05	Call	Bond Future	976	1	976	1	0.00
28/04/2011	R197 On 05-May-11	231.95	Call	Bond Future	1076	1	1076	1	0.00
28/04/2011	R197 On 05-May-11	231.95	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 05-May-11	232.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 05-May-11	232.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 04-August-11			Bond Future	231.53	231.5000	231.5313	231.5000	0.00
28/04/2011	R197 On 04-August-11	231.50	Call	Bond Future	31	0	31	0	0.00
28/04/2011	R197 On 04-August-11	231.55	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R197 On 04-August-11	231.45	Call	Bond Future	81	0	81	0	0.00
28/04/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R197 On 04-August-11	231.55	Put	Bond Future	19	0	19	0	0.00
28/04/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 05-May-11			Bond Future	7.24	108.0545	7.2370	108.0545	484.00
28/04/2011	R201 On 05-May-11	7.75	Call	Bond Future	1638	2	1638	2	0.00
28/04/2011	R201 On 05-May-11	7.80	Call	Bond Future	1796	2	1796	2	0.00
28/04/2011	R201 On 05-May-11	7.70	Call	Bond Future	1480	1	1480	1	0.00
28/04/2011	R201 On 05-May-11	7.70	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 05-May-11	7.80	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 05-May-11	7.75	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 04-August-11			Bond Future	7.36	105.2193	7.3600	105.2193	0.00
28/04/2011	R201 On 04-August-11	7.25	Call	Bond Future	585	1	585	1	0.00
28/04/2011	R201 On 04-August-11	7.30	Call	Bond Future	654	1	654	1	0.00
28/04/2011	R201 On 04-August-11	7.20	Call	Bond Future	521	1	521	1	0.00
28/04/2011	R201 On 04-August-11	7.20	Put	Bond Future	1004	1	1004	1	0.00
28/04/2011	R201 On 04-August-11	7.30	Put	Bond Future	835	1	835	1	0.00
28/04/2011	R201 On 04-August-11	7.25	Put	Bond Future	916	1	916	1	0.00
28/04/2011	R201 On 03-November-11			Bond Future	7.50	106.7200	7.4990	106.7200	0.00
28/04/2011	R201 On 03-November-11	8.00	Call	Bond Future	1919	2	1919	2	0.00
28/04/2011	R201 On 03-November-11	7.95	Call	Bond Future	1822	2	1822	2	0.00
28/04/2011	R201 On 03-November-11	8.05	Call	Bond Future	2019	2	2019	2	0.00
28/04/2011	R201 On 03-November-11	8.05	Put	Bond Future	493	1	493	1	0.00
28/04/2011	R201 On 03-November-11	7.95	Put	Bond Future	571	1	571	1	0.00
28/04/2011	R201 On 03-November-11	8.00	Put	Bond Future	531	1	531	1	0.00
28/04/2011	R201 On 02-February-12			Bond Future	7.66	103.8533	7.6610	103.8533	0.00
28/04/2011	R201 On 02-February-12	8.25	Call	Bond Future	2176	2	2176	2	0.00
28/04/2011	R201 On 02-February-12	8.30	Call	Bond Future	2267	2	2267	2	0.00
28/04/2011	R201 On 02-February-12	8.20	Call	Bond Future	2087	2	2087	2	0.00
28/04/2011	R201 On 02-February-12	8.20	Put	Bond Future	709	1	709	1	0.00
28/04/2011	R201 On 02-February-12	8.30	Put	Bond Future	636	1	636	1	0.00
28/04/2011	R201 On 02-February-12	8.25	Put	Bond Future	672	1	672	1	0.00
28/04/2011	R201 On 03-May-12			Bond Future	7.75	7.7640	7.7480	7.7640	0.00
28/04/2011	R201 On 03-May-12	7.75	Call	Bond Future	5	0	5	0	0.00
28/04/2011	R201 On 03-May-12	7.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R201 On 03-May-12	7.80	Call	Bond Future	123	0	123	0	0.00
28/04/2011	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R201 On 03-May-12	7.70	Put	Bond Future	114	0	114	0	0.00
28/04/2011	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 05-May-11			Bond Future	0.33	169.2560	0.3300	169.2560	451.00
28/04/2011	R202 On 05-May-11	2.05	Call	Bond Future	42626	43	42626	43	0.00
28/04/2011	R202 On 05-May-11	2.10	Call	Bond Future	43654	44	43654	44	0.00
28/04/2011	R202 On 05-May-11	2.00	Call	Bond Future	41588	42	41588	42	0.00
28/04/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 04-August-11			Bond Future	0.28	0.2810	0.2800	0.2810	10,088.00
28/04/2011	R202 On 04-August-11	1.00	Call	Bond Future	19646	0	19646	0	0.00
28/04/2011	R202 On 04-August-11	1.05	Call	Bond Future	20906	0	20906	0	0.00
28/04/2011	R202 On 04-August-11	0.95	Call	Bond Future	18374	0	18374	0	0.00
28/04/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R203 On 05-May-11			Bond Future	8.18	101.5402	8.1770	101.5402	516.00
28/04/2011	R203 On 05-May-11	8.25	Call	Bond Future	526	1	526	1	0.00
28/04/2011	R203 On 05-May-11	8.20	Call	Bond Future	376	0	376	0	0.00
28/04/2011	R203 On 05-May-11	8.30	Call	Bond Future	703	1	703	1	0.00
28/04/2011	R203 On 05-May-11	8.30	Put	Bond Future	104	0	104	0	0.00
28/04/2011	R203 On 05-May-11	8.20	Put	Bond Future	264	0	264	0	0.00
28/04/2011	R203 On 05-May-11	8.25	Put	Bond Future	170	0	170	0	0.00
28/04/2011	R203 On 04-August-11			Bond Future	8.30	103.0174	8.2990	103.0174	0.00
28/04/2011	R203 On 04-August-11	8.00	Call	Bond Future	695	1	695	1	0.00
28/04/2011	R203 On 04-August-11	7.95	Call	Bond Future	618	1	618	1	0.00
28/04/2011	R203 On 04-August-11	8.05	Call	Bond Future	778	1	778	1	0.00
28/04/2011	R203 On 04-August-11	8.05	Put	Bond Future	1958	2	1958	2	0.00
28/04/2011	R203 On 04-August-11	7.95	Put	Bond Future	2277	2	2277	2	0.00
28/04/2011	R203 On 04-August-11	8.00	Put	Bond Future	2114	2	2114	2	0.00
28/04/2011	R203 On 03-November-11			Bond Future	8.43	100.3247	8.4310	100.3247	1,633.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R203 On 03-November-11	8.50	Call	Bond Future	1998	2	1998	2	0.00
28/04/2011	R203 On 03-November-11	8.55	Call	Bond Future	2123	2	2123	2	0.00
28/04/2011	R203 On 03-November-11	8.45	Call	Bond Future	1877	2	1877	2	0.00
28/04/2011	R203 On 03-November-11	8.45	Put	Bond Future	1791	2	1791	2	0.00
28/04/2011	R203 On 03-November-11	8.55	Put	Bond Future	1586	2	1586	2	0.00
28/04/2011	R203 On 03-November-11	8.50	Put	Bond Future	1686	2	1686	2	0.00
28/04/2011	R203 On 02-February-12			Bond Future	8.58	101.7766	8.5790	101.7766	0.00
28/04/2011	R203 On 02-February-12	8.75	Call	Bond Future	2738	3	2738	3	0.00
28/04/2011	R203 On 02-February-12	8.70	Call	Bond Future	2615	3	2615	3	0.00
28/04/2011	R203 On 02-February-12	8.80	Call	Bond Future	2863	3	2863	3	0.00
28/04/2011	R203 On 02-February-12	8.80	Put	Bond Future	1910	2	1910	2	0.00
28/04/2011	R203 On 02-February-12	8.70	Put	Bond Future	2092	2	2092	2	0.00
28/04/2011	R203 On 02-February-12	8.75	Put	Bond Future	2000	2	2000	2	0.00
28/04/2011	R203 On 03-May-12			Bond Future	8.68	8.6930	8.6790	8.6930	0.00
28/04/2011	R203 On 03-May-12	8.75	Call	Bond Future	295	0	295	0	0.00
28/04/2011	R203 On 03-May-12	8.70	Call	Bond Future	87	0	87	0	0.00
28/04/2011	R203 On 03-May-12	8.80	Call	Bond Future	502	0	502	0	0.00
28/04/2011	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R204 On 05-May-11			Bond Future	8.32	101.2397	8.3170	101.2397	100.00
28/04/2011	R204 On 05-May-11	8.50	Call	Bond Future	1067	1	1067	1	0.00
28/04/2011	R204 On 05-May-11	8.55	Call	Bond Future	1308	1	1308	1	0.00
28/04/2011	R204 On 05-May-11	8.45	Call	Bond Future	843	1	843	1	0.00
28/04/2011	R204 On 05-May-11	8.45	Put	Bond Future	115	0	115	0	0.00
28/04/2011	R204 On 05-May-11	8.55	Put	Bond Future	37	0	37	0	0.00
28/04/2011	R204 On 05-May-11	8.50	Put	Bond Future	67	0	67	0	0.00
28/04/2011	R204 On 04-August-11			Bond Future	8.43	98.6836	8.4320	98.6836	0.00
28/04/2011	R204 On 04-August-11	8.00	Call	Bond Future	604	1	604	1	0.00
28/04/2011	R204 On 04-August-11	8.05	Call	Bond Future	682	1	682	1	0.00
28/04/2011	R204 On 04-August-11	7.95	Call	Bond Future	534	1	534	1	0.00
28/04/2011	R204 On 04-August-11	7.95	Put	Bond Future	3144	3	3144	3	0.00
28/04/2011	R204 On 04-August-11	8.05	Put	Bond Future	2743	3	2743	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R204 On 04-August-11	8.00	Put	Bond Future	2939	3	2939	3	0.00
28/04/2011	R204 On 03-November-11			Bond Future	8.55	100.0901	8.5510	100.0901	2,034.00
28/04/2011	R204 On 03-November-11	8.75	Call	Bond Future	2731	3	2731	3	0.00
28/04/2011	R204 On 03-November-11	8.70	Call	Bond Future	2583	3	2583	3	0.00
28/04/2011	R204 On 03-November-11	8.80	Call	Bond Future	2883	3	2883	3	0.00
28/04/2011	R204 On 03-November-11	8.80	Put	Bond Future	1610	2	1610	2	0.00
28/04/2011	R204 On 03-November-11	8.70	Put	Bond Future	1819	2	1819	2	0.00
28/04/2011	R204 On 03-November-11	8.75	Put	Bond Future	1712	2	1712	2	0.00
28/04/2011	R204 On 02-February-12			Bond Future	8.68	97.5043	8.6800	97.5043	0.00
28/04/2011	R204 On 02-February-12	9.00	Call	Bond Future	3649	4	3649	4	0.00
28/04/2011	R204 On 02-February-12	9.05	Call	Bond Future	3800	4	3800	4	0.00
28/04/2011	R204 On 02-February-12	8.95	Call	Bond Future	3502	3	3502	3	0.00
28/04/2011	R204 On 02-February-12	8.95	Put	Bond Future	2168	2	2168	2	0.00
28/04/2011	R204 On 02-February-12	9.05	Put	Bond Future	1978	2	1978	2	0.00
28/04/2011	R204 On 02-February-12	9.00	Put	Bond Future	2070	2	2070	2	0.00
28/04/2011	R204 On 03-May-12			Bond Future	8.77	8.7840	8.7700	8.7840	0.00
28/04/2011	R204 On 03-May-12	8.75	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R204 On 03-May-12	8.80	Call	Bond Future	145	0	145	0	0.00
28/04/2011	R204 On 03-May-12	8.70	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R204 On 03-May-12	8.70	Put	Bond Future	339	0	339	0	0.00
28/04/2011	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R204 On 03-May-12	8.75	Put	Bond Future	97	0	97	0	0.00
28/04/2011	R206 On 05-May-11			Bond Future	6.92	103.7342	6.9220	103.7342	0.00
28/04/2011	R206 On 05-May-11	7.50	Call	Bond Future	1394	1	1394	1	0.00
28/04/2011	R206 On 05-May-11	7.45	Call	Bond Future	1275	1	1275	1	0.00
28/04/2011	R206 On 05-May-11	7.55	Call	Bond Future	1514	1	1514	1	0.00
28/04/2011	R206 On 05-May-11	7.55	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 05-May-11	7.45	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 05-May-11	7.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 04-August-11			Bond Future	7.05	101.4799	7.0520	101.4799	6,506.00
28/04/2011	R206 On 04-August-11	7.00	Call	Bond Future	451	0	451	0	0.00
28/04/2011	R206 On 04-August-11	6.95	Call	Bond Future	400	0	400	0	0.00
28/04/2011	R206 On 04-August-11	7.05	Call	Bond Future	507	0	507	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R206 On 04-August-11	7.05	Put	Bond Future	511	1	511	1	0.00
28/04/2011	R206 On 04-August-11	6.95	Put	Bond Future	626	1	626	1	0.00
28/04/2011	R206 On 04-August-11	7.00	Put	Bond Future	566	1	566	1	0.00
28/04/2011	R206 On 03-November-11			Bond Future	7.20	102.9273	7.1960	102.9273	0.00
28/04/2011	R206 On 03-November-11	7.75	Call	Bond Future	1423	1	1423	1	0.00
28/04/2011	R206 On 03-November-11	7.80	Call	Bond Future	1497	1	1497	1	0.00
28/04/2011	R206 On 03-November-11	7.70	Call	Bond Future	1351	1	1351	1	0.00
28/04/2011	R206 On 03-November-11	7.70	Put	Bond Future	350	0	350	0	0.00
28/04/2011	R206 On 03-November-11	7.80	Put	Bond Future	299	0	299	0	0.00
28/04/2011	R206 On 03-November-11	7.75	Put	Bond Future	323	0	323	0	0.00
28/04/2011	R206 On 02-February-12			Bond Future	7.38	100.6509	7.3810	100.6509	0.00
28/04/2011	R206 On 02-February-12	8.00	Call	Bond Future	1543	2	1543	2	0.00
28/04/2011	R206 On 02-February-12	7.95	Call	Bond Future	1480	1	1480	1	0.00
28/04/2011	R206 On 02-February-12	8.05	Call	Bond Future	1606	2	1606	2	0.00
28/04/2011	R206 On 02-February-12	8.05	Put	Bond Future	426	0	426	0	0.00
28/04/2011	R206 On 02-February-12	7.95	Put	Bond Future	475	0	475	0	0.00
28/04/2011	R206 On 02-February-12	8.00	Put	Bond Future	450	0	450	0	0.00
28/04/2011	R206 On 03-May-12			Bond Future	7.47	7.4900	7.4720	7.4900	0.00
28/04/2011	R206 On 03-May-12	7.50	Call	Bond Future	44	0	44	0	0.00
28/04/2011	R206 On 03-May-12	7.45	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 03-May-12	7.55	Call	Bond Future	122	0	122	0	0.00
28/04/2011	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R206 On 03-May-12	7.45	Put	Bond Future	34	0	34	0	0.00
28/04/2011	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R207 On 05-May-11			Bond Future	8.41	95.1632	8.4060	95.1632	6,260.00
28/04/2011	R207 On 05-May-11	8.50	Call	Bond Future	719	1	719	1	0.00
28/04/2011	R207 On 05-May-11	8.55	Call	Bond Future	938	1	938	1	0.00
28/04/2011	R207 On 05-May-11	8.45	Call	Bond Future	529	1	529	1	0.00
28/04/2011	R207 On 05-May-11	8.45	Put	Bond Future	274	0	274	0	0.00
28/04/2011	R207 On 05-May-11	8.55	Put	Bond Future	107	0	107	0	0.00
28/04/2011	R207 On 05-May-11	8.50	Put	Bond Future	176	0	176	0	0.00
28/04/2011	R207 On 04-August-11			Bond Future	8.51	92.9127	8.5140	92.9127	0.00
28/04/2011	R207 On 04-August-11	8.25	Call	Bond Future	947	1	947	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R207 On 04-August-11	8.30	Call	Bond Future	1053	1	1053	1	0.00
28/04/2011	R207 On 04-August-11	8.20	Call	Bond Future	848	1	848	1	0.00
28/04/2011	R207 On 04-August-11	8.20	Put	Bond Future	2642	3	2642	3	0.00
28/04/2011	R207 On 04-August-11	8.30	Put	Bond Future	2271	2	2271	2	0.00
28/04/2011	R207 On 04-August-11	8.25	Put	Bond Future	2452	3	2452	3	0.00
28/04/2011	R207 On 03-November-11			Bond Future	8.62	94.2356	8.6220	94.2356	600.00
28/04/2011	R207 On 03-November-11	8.75	Call	Bond Future	2693	3	2693	3	0.00
28/04/2011	R207 On 03-November-11	8.70	Call	Bond Future	2543	3	2543	3	0.00
28/04/2011	R207 On 03-November-11	8.80	Call	Bond Future	2848	3	2848	3	0.00
28/04/2011	R207 On 03-November-11	8.80	Put	Bond Future	1877	2	1877	2	0.00
28/04/2011	R207 On 03-November-11	8.70	Put	Bond Future	2116	2	2116	2	0.00
28/04/2011	R207 On 03-November-11	8.75	Put	Bond Future	1993	2	1993	2	0.00
28/04/2011	R207 On 02-February-12			Bond Future	8.74	91.9621	8.7380	91.9621	0.00
28/04/2011	R207 On 02-February-12	9.00	Call	Bond Future	3696	4	3696	4	0.00
28/04/2011	R207 On 02-February-12	9.05	Call	Bond Future	3854	4	3854	4	0.00
28/04/2011	R207 On 02-February-12	8.95	Call	Bond Future	3534	3	3534	3	0.00
28/04/2011	R207 On 02-February-12	8.95	Put	Bond Future	2411	2	2411	2	0.00
28/04/2011	R207 On 02-February-12	9.05	Put	Bond Future	2208	2	2208	2	0.00
28/04/2011	R207 On 02-February-12	9.00	Put	Bond Future	2311	2	2311	2	0.00
28/04/2011	R207 On 03-May-12			Bond Future	8.82	8.8410	8.8220	8.8410	0.00
28/04/2011	R207 On 03-May-12	8.75	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R207 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R207 On 03-May-12	8.70	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R207 On 03-May-12	8.70	Put	Bond Future	637	0	637	0	0.00
28/04/2011	R207 On 03-May-12	8.80	Put	Bond Future	114	0	114	0	0.00
28/04/2011	R207 On 03-May-12	8.75	Put	Bond Future	375	0	375	0	0.00
28/04/2011	R208 On 05-May-11			Bond Future	8.48	89.2544	8.4760	89.2544	190.00
28/04/2011	R208 On 05-May-11	8.50	Call	Bond Future	490	1	490	1	0.00
28/04/2011	R208 On 05-May-11	8.45	Call	Bond Future	338	0	338	0	0.00
28/04/2011	R208 On 05-May-11	8.55	Call	Bond Future	677	1	677	1	0.00
28/04/2011	R208 On 05-May-11	8.55	Put	Bond Future	226	0	226	0	0.00
28/04/2011	R208 On 05-May-11	8.45	Put	Bond Future	497	1	497	1	0.00
28/04/2011	R208 On 05-May-11	8.50	Put	Bond Future	343	0	343	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R208 On 04-August-11			Bond Future	8.57	90.5577	8.5730	90.5577	120.00
28/04/2011	R208 On 04-August-11	8.25	Call	Bond Future	878	1	878	1	0.00
28/04/2011	R208 On 04-August-11	8.30	Call	Bond Future	981	1	981	1	0.00
28/04/2011	R208 On 04-August-11	8.20	Call	Bond Future	782	1	782	1	0.00
28/04/2011	R208 On 04-August-11	8.20	Put	Bond Future	3046	3	3046	3	0.00
28/04/2011	R208 On 04-August-11	8.30	Put	Bond Future	2631	3	2631	3	0.00
28/04/2011	R208 On 04-August-11	8.25	Put	Bond Future	2834	3	2834	3	0.00
28/04/2011	R208 On 03-November-11			Bond Future	8.67	88.4524	8.6730	88.4524	5,899.00
28/04/2011	R208 On 03-November-11	8.75	Call	Bond Future	2661	3	2661	3	0.00
28/04/2011	R208 On 03-November-11	8.80	Call	Bond Future	2821	3	2821	3	0.00
28/04/2011	R208 On 03-November-11	8.70	Call	Bond Future	2506	2	2506	2	0.00
28/04/2011	R208 On 03-November-11	8.70	Put	Bond Future	2349	2	2349	2	0.00
28/04/2011	R208 On 03-November-11	8.80	Put	Bond Future	2084	2	2084	2	0.00
28/04/2011	R208 On 03-November-11	8.75	Put	Bond Future	2213	2	2213	2	0.00
28/04/2011	R208 On 02-February-12			Bond Future	8.78	89.7311	8.7800	89.7311	0.00
28/04/2011	R208 On 02-February-12	9.00	Call	Bond Future	3799	4	3799	4	0.00
28/04/2011	R208 On 02-February-12	8.95	Call	Bond Future	3638	4	3638	4	0.00
28/04/2011	R208 On 02-February-12	9.05	Call	Bond Future	3963	4	3963	4	0.00
28/04/2011	R208 On 02-February-12	9.05	Put	Bond Future	2444	2	2444	2	0.00
28/04/2011	R208 On 02-February-12	8.95	Put	Bond Future	2677	3	2677	3	0.00
28/04/2011	R208 On 02-February-12	9.00	Put	Bond Future	2558	3	2558	3	0.00
28/04/2011	R208 On 03-May-12			Bond Future	8.86	8.8680	8.8550	8.8680	0.00
28/04/2011	R208 On 03-May-12	9.00	Call	Bond Future	802	0	802	0	0.00
28/04/2011	R208 On 03-May-12	8.95	Call	Bond Future	527	0	527	0	0.00
28/04/2011	R208 On 03-May-12	9.05	Call	Bond Future	1076	0	1076	0	0.00
28/04/2011	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R209 On 05-May-11			Bond Future	8.78	75.0915	8.7840	75.0915	21,100.00
28/04/2011	R209 On 05-May-11	8.50	Call	Bond Future	28	0	28	0	0.00
28/04/2011	R209 On 05-May-11	8.55	Call	Bond Future	55	0	55	0	0.00
28/04/2011	R209 On 05-May-11	8.45	Call	Bond Future	13	0	13	0	0.00
28/04/2011	R209 On 05-May-11	8.45	Put	Bond Future	2749	3	2749	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R209 On 05-May-11	8.55	Put	Bond Future	1955	2	1955	2	0.00
28/04/2011	R209 On 05-May-11	8.50	Put	Bond Future	2344	2	2344	2	0.00
28/04/2011	R209 On 04-August-11			Bond Future	8.85	76.1834	8.8530	76.1834	0.00
28/04/2011	R209 On 04-August-11	8.50	Call	Bond Future	1137	1	1137	1	0.00
28/04/2011	R209 On 04-August-11	8.55	Call	Bond Future	1269	1	1269	1	0.00
28/04/2011	R209 On 04-August-11	8.45	Call	Bond Future	1015	1	1015	1	0.00
28/04/2011	R209 On 04-August-11	10.10	Call	Bond Future	8995	9	8995	9	0.00
28/04/2011	R209 On 04-August-11	10.10	Put	Bond Future	161	0	161	0	0.00
28/04/2011	R209 On 04-August-11	8.45	Put	Bond Future	4292	4	4292	4	0.00
28/04/2011	R209 On 04-August-11	8.55	Put	Bond Future	3711	4	3711	4	0.00
28/04/2011	R209 On 04-August-11	8.50	Put	Bond Future	3995	4	3995	4	0.00
28/04/2011	R209 On 03-November-11			Bond Future	8.92	74.1286	8.9240	74.1286	1,118.00
28/04/2011	R209 On 03-November-11	8.75	Call	Bond Future	2657	3	2657	3	0.00
28/04/2011	R209 On 03-November-11	8.70	Call	Bond Future	2489	2	2489	2	0.00
28/04/2011	R209 On 03-November-11	8.80	Call	Bond Future	2834	3	2834	3	0.00
28/04/2011	R209 On 03-November-11	8.80	Put	Bond Future	3805	4	3805	4	0.00
28/04/2011	R209 On 03-November-11	8.70	Put	Bond Future	4258	4	4258	4	0.00
28/04/2011	R209 On 03-November-11	8.75	Put	Bond Future	4025	4	4025	4	0.00
28/04/2011	R209 On 02-February-12			Bond Future	9.00	75.1983	8.9960	75.1983	0.00
28/04/2011	R209 On 02-February-12	9.00	Call	Bond Future	4229	4	4229	4	0.00
28/04/2011	R209 On 02-February-12	9.05	Call	Bond Future	4423	4	4423	4	0.00
28/04/2011	R209 On 02-February-12	8.95	Call	Bond Future	4038	4	4038	4	0.00
28/04/2011	R209 On 02-February-12	8.95	Put	Bond Future	4391	4	4391	4	0.00
28/04/2011	R209 On 02-February-12	9.05	Put	Bond Future	4012	4	4012	4	0.00
28/04/2011	R209 On 02-February-12	9.00	Put	Bond Future	4198	4	4198	4	0.00
28/04/2011	R209 On 03-May-12			Bond Future	9.05	9.0650	9.0470	9.0650	0.00
28/04/2011	R209 On 03-May-12	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R209 On 03-May-12	9.05	Call	Bond Future	23	0	23	0	0.00
28/04/2011	R209 On 03-May-12	8.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R209 On 03-May-12	8.95	Put	Bond Future	740	0	740	0	0.00
28/04/2011	R209 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R209 On 03-May-12	9.00	Put	Bond Future	357	0	357	0	0.00
28/04/2011	R210 On 05-May-11			Bond Future	125.76	125.7440	125.7613	125.7440	33.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R210 On 05-May-11	126.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 05-May-11	126.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 05-May-11	125.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 05-May-11	125.95	Put	Bond Future	189	0	189	0	0.00
28/04/2011	R210 On 05-May-11	126.05	Put	Bond Future	289	0	289	0	0.00
28/04/2011	R210 On 05-May-11	126.00	Put	Bond Future	239	0	239	0	0.00
28/04/2011	R210 On 04-August-11			Bond Future	105.90	106.0000	105.9011	106.0000	250.00
28/04/2011	R210 On 04-August-11	106.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 04-August-11	105.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 04-August-11	106.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R210 On 04-August-11	106.05	Put	Bond Future	149	0	149	0	0.00
28/04/2011	R210 On 04-August-11	105.95	Put	Bond Future	49	0	49	0	0.00
28/04/2011	R210 On 04-August-11	106.00	Put	Bond Future	99	0	99	0	0.00
28/04/2011	R211 On 05-May-11			Bond Future	1.54	105.7736	1.5440	105.7736	539.00
28/04/2011	R211 On 05-May-11	2.14	Call	Bond Future	3290	3	3290	3	0.00
28/04/2011	R211 On 05-May-11	2.19	Call	Bond Future	3561	3	3561	3	0.00
28/04/2011	R211 On 05-May-11	2.09	Call	Bond Future	3019	3	3019	3	0.00
28/04/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 04-August-11			Bond Future	1.35	1.3690	1.3460	1.3690	0.00
28/04/2011	R211 On 04-August-11	1.50	Call	Bond Future	834	0	834	0	0.00
28/04/2011	R211 On 04-August-11	1.55	Call	Bond Future	1103	0	1103	0	0.00
28/04/2011	R211 On 04-August-11	1.45	Call	Bond Future	564	0	564	0	0.00
28/04/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 05-May-11			Bond Future	2.39	104.0907	2.3930	104.0907	490.00
28/04/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 05-May-11	2.30	Put	Bond Future	896	1	896	1	0.00
28/04/2011	R212 On 05-May-11	2.20	Put	Bond Future	1870	2	1870	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R212 On 05-May-11	2.25	Put	Bond Future	1382	1	1382	1	0.00
28/04/2011	R212 On 04-August-11			Bond Future	2.31	2.3070	2.3060	2.3070	2,542.00
28/04/2011	R212 On 04-August-11	2.50	Call	Bond Future	1819	0	1819	0	0.00
28/04/2011	R212 On 04-August-11	2.45	Call	Bond Future	1354	0	1354	0	0.00
28/04/2011	R212 On 04-August-11	2.55	Call	Bond Future	2282	0	2282	0	0.00
28/04/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 05-May-11			Bond Future	8.83	84.3105	8.8300	84.3105	0.00
28/04/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 05-May-11	7.95	Put	Bond Future	7585	8	7585	8	0.00
28/04/2011	R213 On 05-May-11	8.05	Put	Bond Future	6672	7	6672	7	0.00
28/04/2011	R213 On 05-May-11	8.00	Put	Bond Future	7127	7	7127	7	0.00
28/04/2011	R213 On 04-August-11			Bond Future	8.91	85.5375	8.9060	85.5375	0.00
28/04/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 04-August-11	8.05	Put	Bond Future	7251	7	7251	7	0.00
28/04/2011	R213 On 04-August-11	7.95	Put	Bond Future	8160	8	8160	8	0.00
28/04/2011	R213 On 04-August-11	8.00	Put	Bond Future	7704	8	7704	8	0.00
28/04/2011	R213 On 03-November-11			Bond Future	8.99	83.2166	8.9860	83.2166	0.00
28/04/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-November-11	8.80	Put	Bond Future	1476	2	1476	2	0.00
28/04/2011	R213 On 03-November-11	8.70	Put	Bond Future	2287	2	2287	2	0.00
28/04/2011	R213 On 03-November-11	8.75	Put	Bond Future	1880	2	1880	2	0.00
28/04/2011	R213 On 02-February-12			Bond Future	9.07	84.4185	9.0710	84.4185	0.00
28/04/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	R213 On 02-February-12	8.95	Put	Bond Future	941	1	941	1	0.00
28/04/2011	R213 On 02-February-12	9.05	Put	Bond Future	162	0	162	0	0.00
28/04/2011	R213 On 02-February-12	9.00	Put	Bond Future	550	1	550	1	0.00
28/04/2011	R213 On 03-May-12			Bond Future	9.13	9.1340	9.1270	9.1340	0.00
28/04/2011	R213 On 03-May-12	9.25	Call	Bond Future	929	0	929	0	0.00
28/04/2011	R213 On 03-May-12	9.30	Call	Bond Future	1302	0	1302	0	0.00
28/04/2011	R213 On 03-May-12	9.20	Call	Bond Future	553	0	553	0	0.00
28/04/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
28/04/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
28/04/2011	TRT1 On 05-May-11			Index Future	343.43	343.2920	343.4280	343.2920	100.00
28/04/2011	TRT1 On 04-August-11			Index Future	348.18	348.0430	348.1830	348.0430	0.00
28/04/2011	TRT1 On 03-November-11			Index Future	352.84	352.6910	352.8360	352.6910	0.00